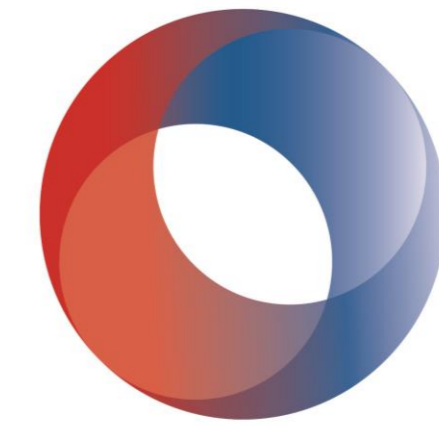


# CES CHINA A80 INDEX (CES A80)



## Highlights

- Aims to track the performance of major blue chips in China's A-share market
- Designed for Exchanges Traded Funds (ETFs), futures and other index-linked products to gain exposure in China's A-share market
- Comprised of 80 of the largest and most liquid A-shares trading on the Shanghai and Shenzhen stock exchanges
- Free float-adjusted market value weighted index reflects market movements of stocks available for trading in the market
- Semi-annual rebalancing captures market movement while minimizing unnecessary churn

## Index Details

**Launch Date:** 18 March 2013  
**Base Date:** 31 December 2004  
**Base Index:** 2,000  
**Review:** Semi-annually (Jun & Dec)  
**Dissemination:** Real time at 5-second intervals  
**Constituents:** 80  
**Currency:** CNY (real-time) & HKD (available end of day)  
**Total Return Index:** CNY & HKD (both available end of day)

## Information Vendor Codes

### Hong Kong

**Bloomberg:** CESA80  
**Thomson Reuters:** .HKCESA80

### Mainland

**Great Wisdom :** CESA80  
**Wind:** CESA80

## Contact Us

**Email:** cescinfo@cesc.com  
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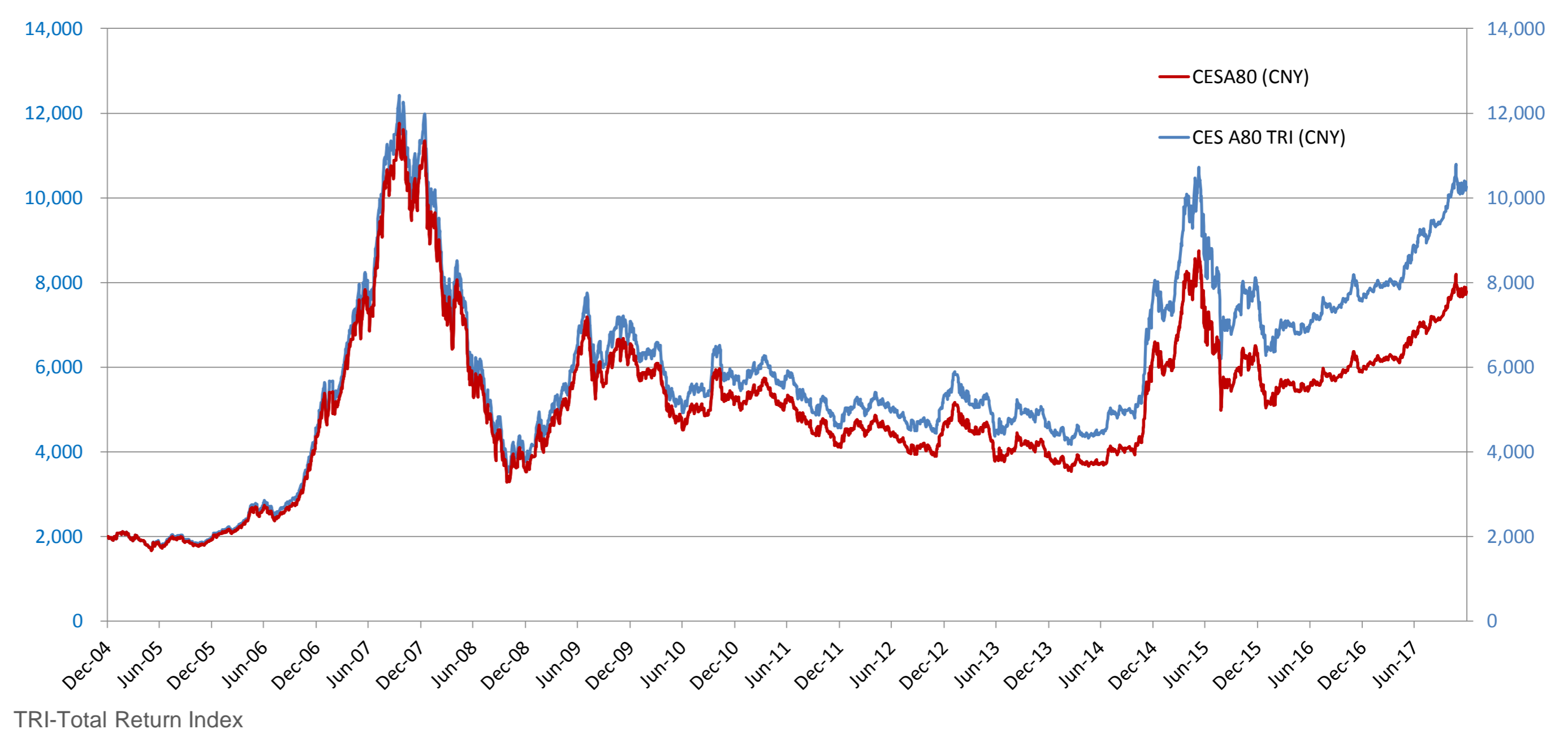


**Weibo:** 中华证券交易服务有限公司



[www.cesc.com](http://www.cesc.com)

## Historical Performance



## Return and Volatility

	Index Level	Return (%)								Annualised Return (%)			Volatility (%)		
		1M	3M	6M	YTD	1Y	3Y	5Y	Since Base Date	1Y	3Y	5Y	1Y	3Y	5Y
<b>CES A80</b>	7,792.42	0.84	8.93	14.00	31.82	31.82	21.98	66.68	289.62	31.82	6.85	10.76	11.08	25.99	24.59
<b>TRI</b>	10,265.92	0.84	8.93	15.82	35.18	35.18	31.66	92.49	413.30	35.18	9.60	13.99	11.09	25.96	24.58

TRI-Total Return Index  
 Volatility is based on daily returns.

## 1-Year Correlation

	CES 120	CES SCHK100	CES HKMI	CES G10	CES P Elite
<b>CES A80</b>	0.81	0.37	0.43	0.14	0.34

## Index Fundamentals

<b>Dividend Yield (%)</b>	2.55	<b>Weight of Largest Constituent (%)</b>	10.02
<b>PE Ratio (Times)</b>	14.30	<b>Market Value Coverage (%)*</b>	37.91
<b>Index Free Float Market Value (CNY Billion)</b>	7,099.21	<b>Market Turnover Coverage (%)*</b>	13.00
<b>Largest Constituent Market Value (CNY Billion)</b>	711.60		
<b>Smallest Constituent Market Value (CNY Billion)</b>	6.78		
<b>Average Constituent Market Value (CNY Billion)</b>	88.74		

\* The index universe includes the A shares listed on SSE and SZSE

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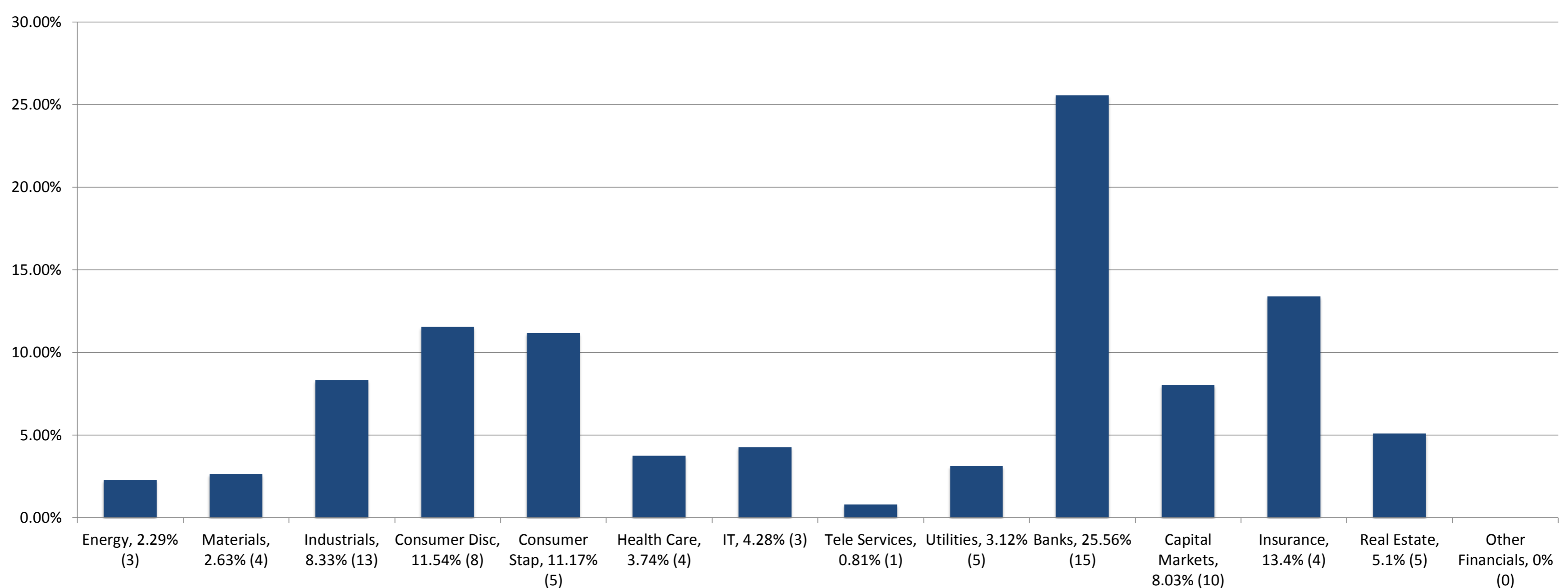
## Top 20 Constituents by Weight

Rank	Stock Code	Constituent Name	Sector	Exchange	Type of Shares	Free Float Market Capitalisation (CNY Billion)	Weight (%)
1	601318	CN PING AN	Financials	SSE	A	711.60	10.02
2	600519	MOUTAI	Consumer Stap	SSE	A	350.47	4.94
3	600036	MERCHANTS BANK	Financials	SSE	A	299.33	4.22
4	000333	MIDEA GROUP	Consumer Disc	SZSE	A	251.80	3.55
5	601166	IND BANK	Financials	SSE	A	211.77	2.98
6	000651	GREE ELECTRIC	Consumer Disc	SZSE	A	210.31	2.96
7	600016	MINSHENG BANK	Financials	SSE	A	198.35	2.79
8	600887	YILI COMPANY	Consumer Stap	SSE	A	195.67	2.76
9	601328	BANK OF COMM	Financials	SSE	A	170.62	2.40
10	000858	WULIANGYE	Consumer Stap	SZSE	A	151.61	2.14
11	000002	VANKE	Financials	SZSE	A	151.02	2.13
12	600000	PUDONG DEV	Financials	SSE	A	147.82	2.08
13	601288	AGRI BANK OF CN	Financials	SSE	A	146.41	2.06
14	002415	HIK VISION DIGI	IT	SZSE	A	143.97	2.03
15	600030	CITIC	Financials	SSE	A	142.46	2.01
16	000725	BOE TECHNOLOGY	IT	SZSE	A	137.24	1.93
17	601668	CHINA STATE CON	Industrials	SSE	A	135.30	1.91
18	601398	ICBC	Financials	SSE	A	133.73	1.88
19	601601	CHINA PACIFIC	Financials	SSE	A	130.20	1.83
20	600276	HENGRUI MEDI	Health Care	SSE	A	116.59	1.64
<b>Total</b>						<b>4,136.27</b>	<b>58.26</b>

SSE: Shanghai Stock Exchange  
SZSE: Shenzhen Stock Exchange

## Sector Distribution by Market Capitalisation

(No. of Constituents in brackets)



Remarks: Banks, Capital Markets, Insurance, Real Estate and Other Financials are grouped as Financials

Weightings may not add up to the total due to rounding

Source: CESC, CSI, as at 31 Dec 2017

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