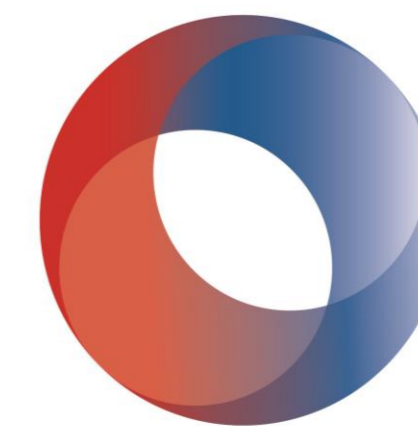


# CES CHINA A80 INDEX (CES A80)



## 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  
**WeChat:** ChinaExchanges

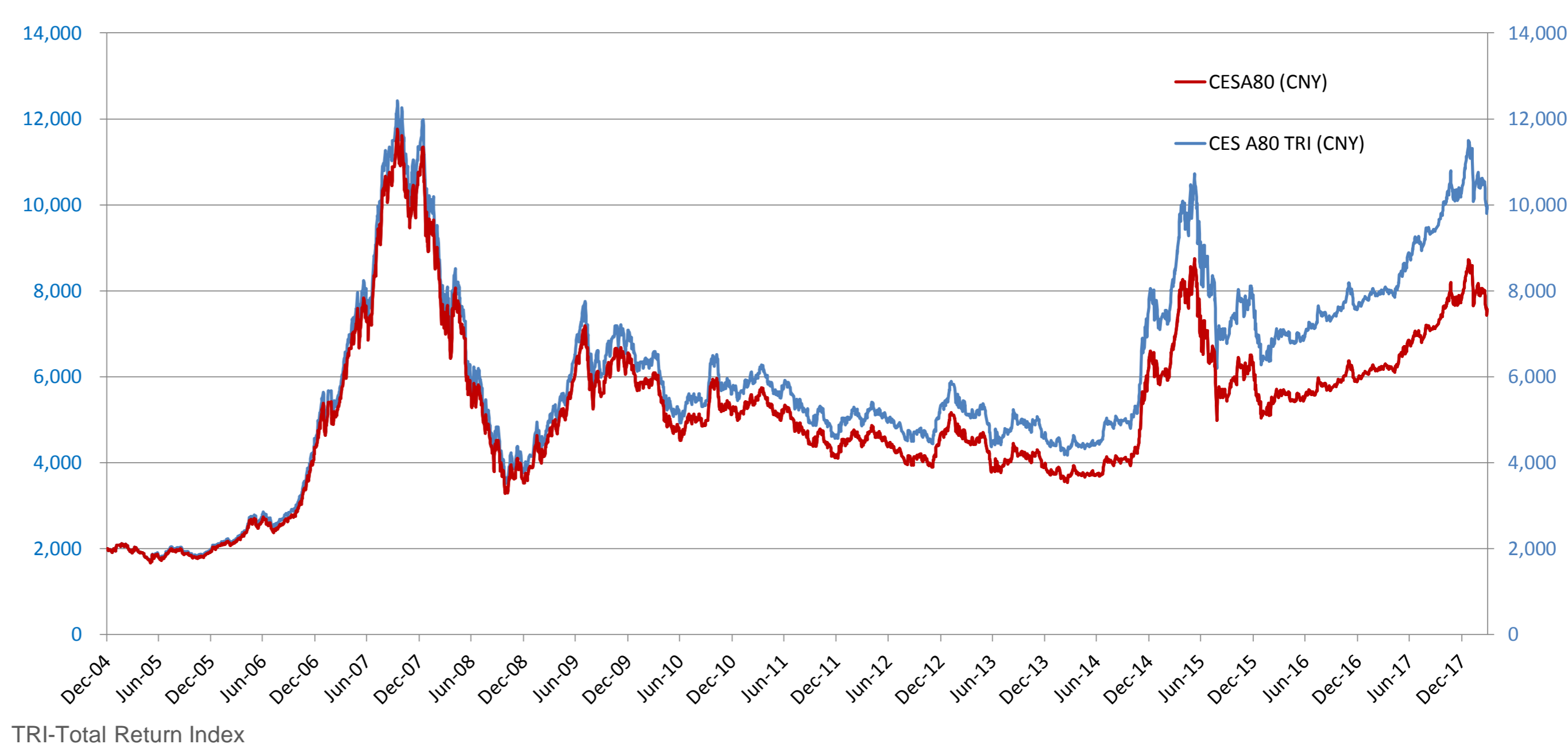


**Weibo:** 中华证券交易服务有限公司



[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>	7,529.93	-4.75	-3.37	5.26	-3.37	21.23	9.66	67.48	276.50	21.23	3.12	10.86	14.44	24.94	24.32
<b>TRI</b>	9,920.12	-4.75	-3.37	5.26	-3.37	24.29	18.31	93.42	396.01	24.29	5.76	14.10	14.45	24.91	24.30

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>	0.86	0.51	0.56	0.33	0.46

## Index Fundamentals

<b>Dividend Yield (%)</b>	2.60	<b>Weight of Largest Constituent (%)</b>	9.70
<b>PE Ratio (Times)</b>	13.88	<b>Market Value Coverage (%)*</b>	37.97
<b>Index Free Float Market Value (CNY Billion)</b>	6,850.18	<b>Market Turnover Coverage (%)*</b>	15.95
<b>Largest Constituent Market Value (CNY Billion)</b>	664.12		
<b>Smallest Constituent Market Value (CNY Billion)</b>	6.68		
<b>Average Constituent Market Value (CNY Billion)</b>	85.63		

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

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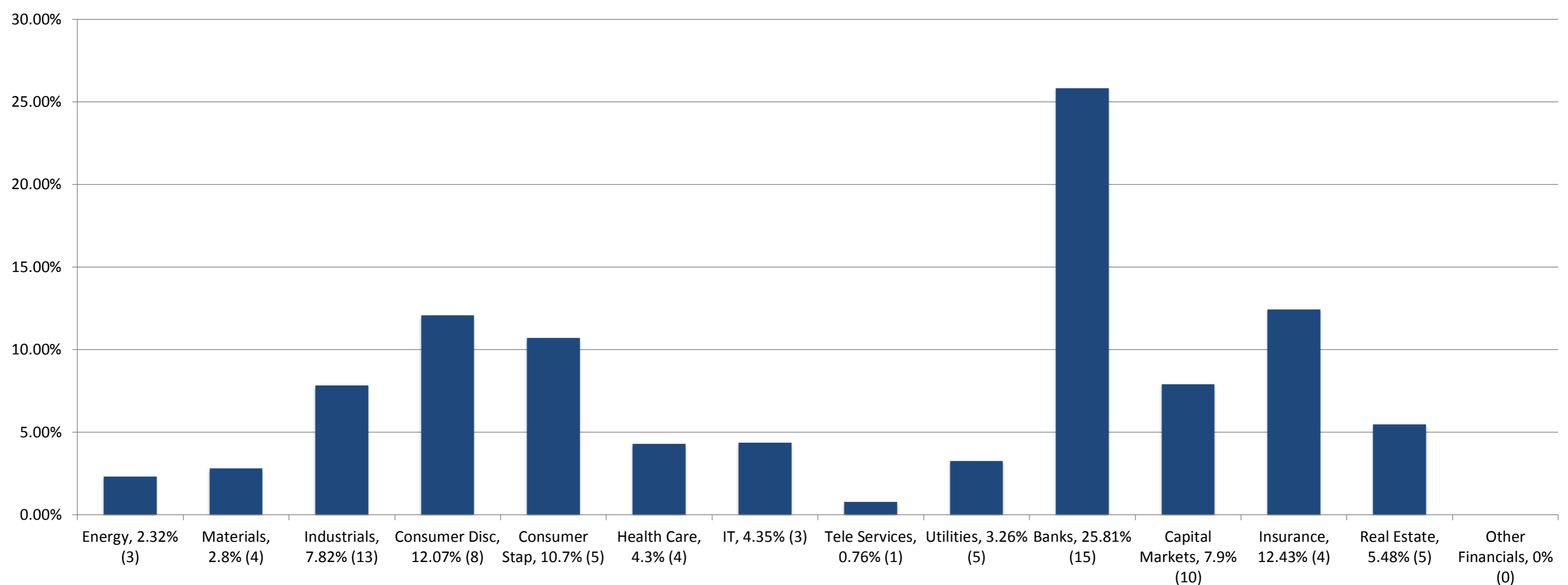
## Top 20 Constituents by Weight

Rank	Stock Code	Constituent Name	Sector	Exchange	Type of Shares	Free Float Market Capitalisation (CNY Billion)	Weight (%)
1	601318	PING AN OF CHINA	Financials	SSE	A	664.12	9.70
2	600519	KWEICHOW MOUTAI	Consumer Stap	SSE	A	343.50	5.02
3	600036	CMB	Financials	SSE	A	300.05	4.38
4	000333	MIDEA GROUP	Consumer Disc	SZSE	A	247.71	3.62
5	000651	GREE	Consumer Disc	SZSE	A	225.71	3.30
6	601166	INDUSTRIAL BANK	Financials	SSE	A	208.03	3.04
7	600016	CMBC	Financials	SSE	A	188.89	2.76
8	600887	YILI	Consumer Stap	SSE	A	173.18	2.53
9	601328	BANKCOMM	Financials	SSE	A	169.80	2.48
10	000002	VANKE-A	Financials	SZSE	A	161.86	2.36
11	002415	HIKVISION	IT	SZSE	A	152.46	2.23
12	601288	ABC	Financials	SSE	A	149.47	2.18
13	600276	HR	Health Care	SSE	A	147.06	2.15
14	600030	CITIC SECURITIES	Financials	SSE	A	146.24	2.14
15	600000	SPD BANK	Financials	SSE	A	136.78	2.00
16	601398	ICBC	Financials	SSE	A	131.36	1.92
17	601668	CSCEC	Industrials	SSE	A	129.90	1.90
18	000725	BOE	IT	SZSE	A	126.10	1.84
19	000858	WULIANGYE	Consumer Stap	SZSE	A	125.95	1.84
20	600104	SAIC MOTOR	Consumer Disc	SSE	A	119.21	1.74
<b>Total</b>						<b>4,047.38</b>	<b>59.09</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 Mar 2018

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