

## 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

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## Historical Performance



## Return and Volatility

	Index Level	Return (%)							Since Base Date	Annualised Return (%)			Volatility (%)		
		1M	3M	6M	YTD	1Y	3Y	5Y		1Y	3Y	5Y	1Y	3Y	5Y
<b>CES A80</b>	6,912.95	-6.51	-8.19	-11.29	-11.29	1.13	-6.87	78.14	245.65	1.13	-2.35	12.24	16.47	22.71	24.10
<b>TRI</b>	9,219.78	-5.60	-7.06	-10.19	-10.19	4.02	0.90	104.80	360.99	4.02	0.30	15.42	16.50	22.68	24.09

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>	0.89	0.60	0.63	0.40	0.51

## Index Fundamentals

<b>Dividend Yield (%)</b>	3.42	<b>Weight of Largest Constituent (%)</b>	9.83
<b>PE Ratio (Times)</b>	11.29	<b>Market Value Coverage (%)*</b>	39.10
<b>Index Free Float Market Value (CNY Billion)</b>	6,454.48	<b>Market Turnover Coverage (%)*</b>	15.87
<b>Largest Constituent Market Value (CNY Billion)</b>	634.58		
<b>Smallest Constituent Market Value (CNY Billion)</b>	7.13		
<b>Average Constituent Market Value (CNY Billion)</b>	80.68		

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

# CES CHINA A80 INDEX (CES A80)

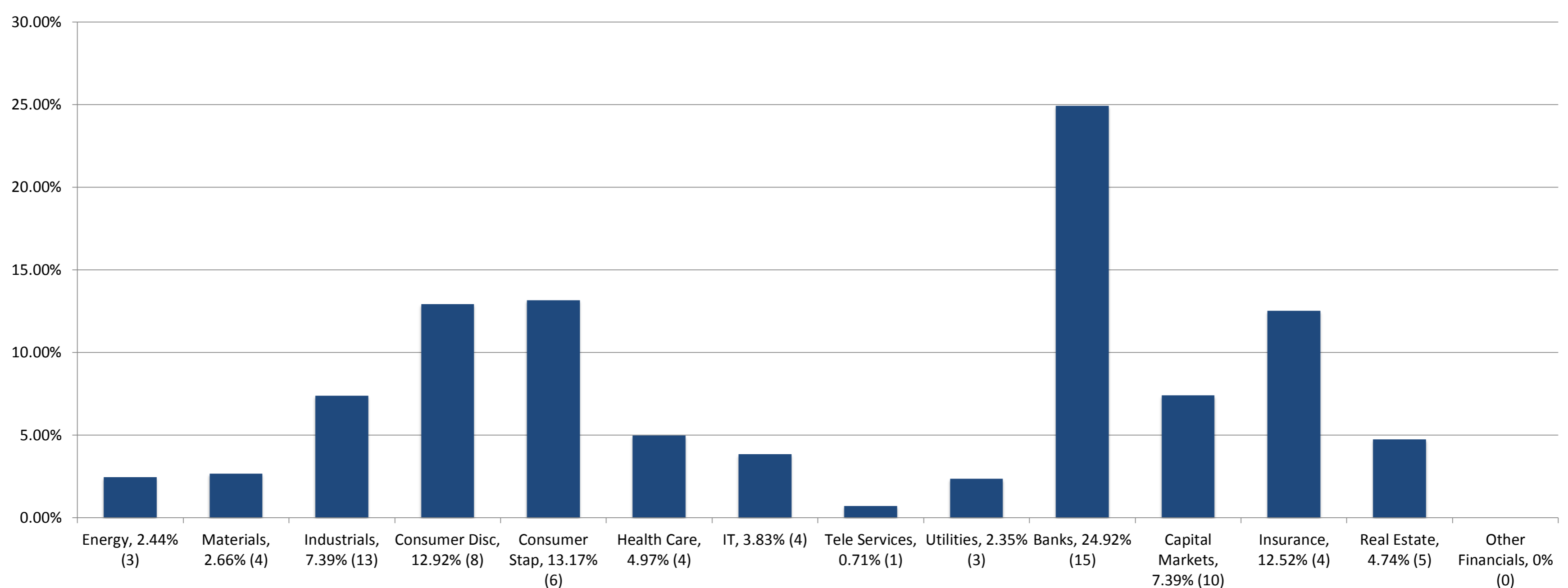
## Top 20 Constituents by Weight

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	634.58	9.83
2	600519	KWEICHOW MOUTAI	Consumer Stap	SSE	A	367.54	5.69
3	600036	CMB	Financials	SSE	A	272.71	4.23
4	000333	MIDEA GROUP	Consumer Disc	SZSE	A	240.88	3.73
5	000651	GREE	Consumer Disc	SZSE	A	226.91	3.52
6	601166	INDUSTRIAL BANK	Financials	SSE	A	179.49	2.78
7	600887	YILI	Consumer Stap	SSE	A	169.59	2.63
8	600276	HR	Health Care	SSE	A	167.39	2.59
9	600016	CMBC	Financials	SSE	A	165.49	2.56
10	601328	BANKCOMM	Financials	SSE	A	157.71	2.44
11	000858	WULIANGYE	Consumer Stap	SZSE	A	147.50	2.29
12	002415	HIKVISION	IT	SZSE	A	137.04	2.12
13	601288	ABC	Financials	SSE	A	131.50	2.04
14	600030	CITIC SECURITIES	Financials	SSE	A	130.42	2.02
15	600104	SAIC MOTOR	Consumer Disc	SSE	A	122.64	1.90
16	000002	VANKE-A	Financials	SZSE	A	119.61	1.85
17	601398	ICBC	Financials	SSE	A	114.75	1.78
18	601668	CSCEC	Industrials	SSE	A	114.66	1.78
19	600000	SPD BANK	Financials	SSE	A	112.24	1.74
20	600900	CYPC	Utilities	SSE	A	106.52	1.65
<b>Total</b>						<b>3,819.19</b>	<b>59.17</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 30 Jun 2018

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