

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

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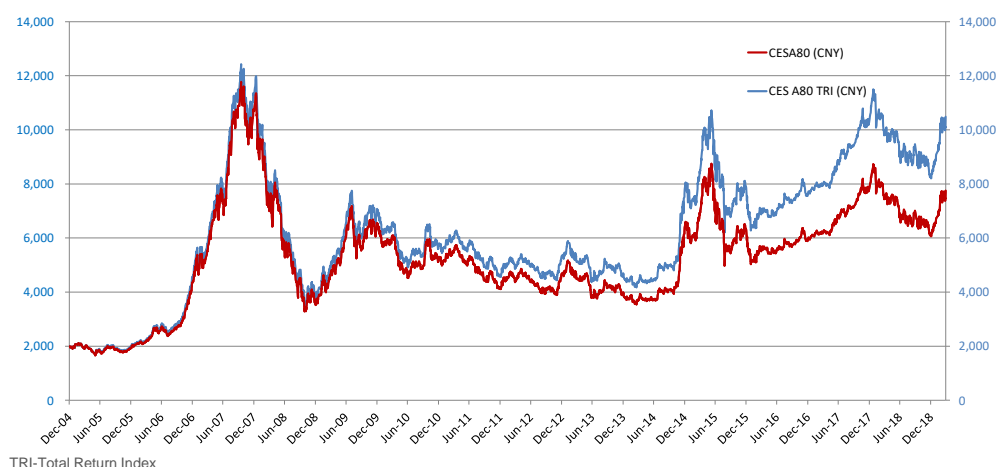


Weibo: 中华证券交易服务有限公司



www.cesc.com

Historical Performance



TRI-Total Return Index

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
CES A80	7,748.20	4.20	26.08	10.54	26.08	2.90	37.59	110.25	287.41	2.90	11.22	16.02	23.40	17.10	24.68
TRI	10,481.47	4.20	26.15	10.63	26.15	5.66	49.19	141.49	424.07	5.66	14.26	19.28	23.42	17.09	24.65

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

1-Year Correlation

	CES 120	CES SCHK100	CES HKMI	CES G10	CES P Elite
CES A80	0.95	0.72	0.76	0.58	0.63

Index Fundamentals

Dividend Yield (%)	2.74	Weight of Largest Constituent (%)	10.27
PE Ratio (Times)	12.46	Market Value Coverage (%)*	38.87
Index Free Float Market Value (CNY Billion)	7,413.18	Market Turnover Coverage (%)*	15.55
Largest Constituent Market Value (CNY Billion)	761.24		
Smallest Constituent Market Value (CNY Billion)	10.48		
Average Constituent Market Value (CNY Billion)	92.66		

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

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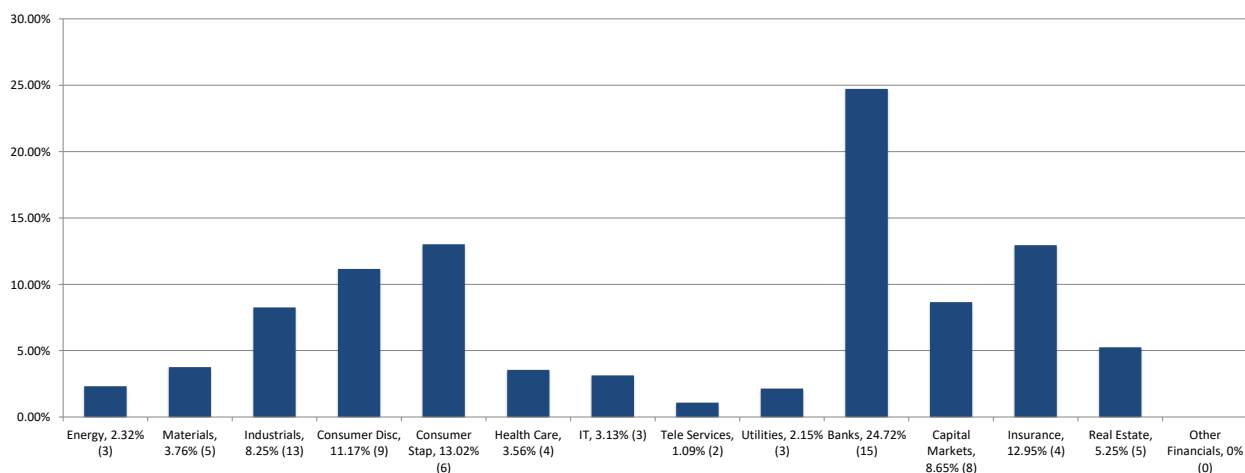
Top 20 Constituents by Weight

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	761.24	10.27
2	600519	KWEICHOW MOUTAI	Consumer Stap	SSE	A	429.11	5.79
3	600036	CMB	Financials	SSE	A	349.87	4.72
4	000651	GREE	Consumer Disc	SZSE	A	227.20	3.07
5	601166	INDUSTRIAL BANK	Financials	SSE	A	226.48	3.06
6	000333	MIDEA GROUP	Consumer Disc	SZSE	A	226.05	3.05
7	600030	CITIC SECURITIES	Financials	SSE	A	195.04	2.63
8	000858	WULIANGYE	Consumer Stap	SZSE	A	184.38	2.49
9	600887	YILI	Consumer Stap	SSE	A	176.93	2.39
10	600276	HR	Health Care	SSE	A	173.43	2.34
11	601328	BANKCOMM	Financials	SSE	A	171.45	2.31
12	600016	CMBC	Financials	SSE	A	157.38	2.12
13	000002	VANKE-A	Financials	SZSE	A	149.36	2.02
14	601288	ABC	Financials	SSE	A	142.89	1.93
15	600000	SPD BANK	Financials	SSE	A	132.44	1.79
16	002415	HIKVISION	IT	SZSE	A	129.44	1.75
17	601668	CSCEC	Industrials	SSE	A	128.47	1.73
18	601398	ICBC	Financials	SSE	A	120.14	1.62
19	600837	HAITONG SECURITIES	Financials	SSE	A	113.53	1.53
20	600900	CYPC	Utilities	SSE	A	111.34	1.50
Total						4,306.19	58.09

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 2019

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