

CES CHINA SEMICONDUCTOR INDEX (CES CHINA SEMICONDUCTOR)

Highlights

- Measures the performance of semiconductor stocks listed on China's A-share market
- Comprised of the 50 largest semiconductor stocks listed on China's A shares market with business scope ranging from semiconductor materials, equipment, design, manufacture, assembly, packing and testing
- 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: 26 September 2018

Base Date: 30 December 2011

Base Index: 2,000

Review: Semi-annually (Jun & Dec)

Dissemination:

Real time at 5-second intervals

Constituents: 50

Currency: CNY (real-time) & CNY & HKD (available end of day)

Total Return Index: CNY & HKD (both available end of day)

Information Vendor Codes

Hong Kong

Bloomberg: CESCSC

Thomson Reuters: HKCESCSC

Mainland

Great Wisdom : CESCSC

Wind: CESCSC

Contact Us

Email: cescinfo@cesc.com

WeChat: ChinaExchanges

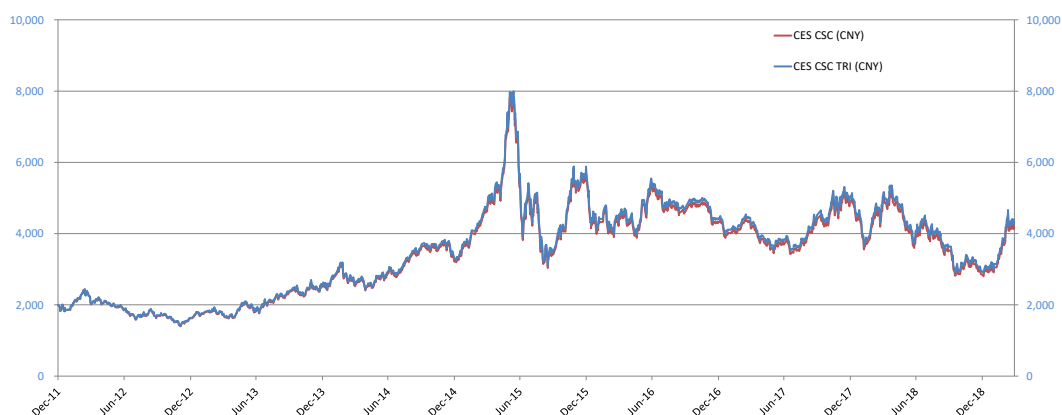


Weibo: 中华证券交易服务有限公司



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
CES CHINA SEMICONDUCTOR	4,244.04	15.33	49.00	20.36	49.00	-13.34	-4.65	68.05	112.20	-13.34	-1.57	10.94	38.30	33.67	39.40
TRI	4,376.86	15.33	49.00	20.36	49.00	-13.02	-3.74	70.62	118.84	-13.02	-1.26	11.28	38.29	33.67	39.40

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

1-Year Correlation

	CES 120	CES SCHK100	CES 300	CES A80	CES 280
CES CHINA SEMICONDUCTOR	0.47	0.39	0.51	0.49	0.66

Index Fundamentals

Dividend Yield (%)	0.36	Weight of Largest Constituent (%)	8.61
PE Ratio (Times)	61.76	Semiconductor Sector Market Value Coverage (%)*	97.84
Index Free Float Market Value (CNY Billion)	222.15	Semiconductor Sector Market Turnover Coverage (%)*	93.45
Largest Constituent Market Value (CNY Billion)	19.13		
Smallest Constituent Market Value (CNY Billion)	1.35		
Average Constituent Market Value (CNY Billion)	5.70		

* The index universe includes the Semiconductor stocks listed on SSE and SZSE

CES CHINA SEMICONDUCTOR INDEX (CES CHINA SEMICONDUCTOR)

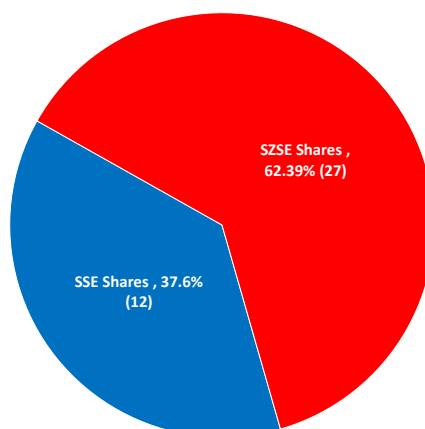
Top 20 Constituents by Weight

Rank	Stock Code	Constituent Name	Sector	Exchange	Type of Shares	Free Float Market Capitalisation (CNY Billion)	Weight (%)
1	002049	UGC	IT	SZSE	A	19.13	8.61
2	603986	GIGADEVICE	IT	SSE	A	14.46	6.51
3	600584	JCET	IT	SSE	A	13.57	6.11
4	600460	SILAN	IT	SSE	A	12.92	5.82
5	002371	SEVENSTAR	IT	SZSE	A	12.91	5.81
6	002185	HUA TIAN	IT	SZSE	A	10.09	4.54
7	603160	GOODIX	IT	SSE	A	9.48	4.27
8	300316	JINGSHENG	Industrials	SZSE	A	9.21	4.15
9	600171	BELLING	IT	SSE	A	8.54	3.84
10	603501	WILLSEMI	IT	SSE	A	6.75	3.04
11	300054	DING LONG	Materials	SZSE	A	6.73	3.03
12	002180	NINESTAR	IT	SZSE	A	6.70	3.02
13	600667	WXTJ	IT	SSE	A	6.41	2.89
14	002156	TFME	IT	SZSE	A	6.18	2.78
15	300053	OBT	IT	SZSE	A	5.80	2.61
16	300458	ALLWINNERTech	IT	SZSE	A	5.60	2.52
17	600360	SINO-MICROELECTRONICS	IT	SSE	A	4.29	1.93
18	300474	JINGJIA MICRO	Industrials	SZSE	A	4.21	1.89
19	300223	INGENIC	IT	SZSE	A	4.08	1.84
20	300236	SHANGHAI SINYANG	Materials	SZSE	A	4.05	1.82
Total						171.11	77.02

SSE: Shanghai Stock Exchange
SZSE: Shenzhen Stock Exchange

Exchange Distribution by Market Capitalisation

(No. of Constituents in brackets)



Source: CESC, CSI, as at 31 Mar 2019

DISCLAIMER

All information contained herein (the "Information") is provided for reference only. China Exchanges Services Company Limited (CESC) endeavours to ensure the accuracy and reliability of the information but makes no warranty or representation as to its accuracy, completeness, reliability or suitability for any particular purpose. CESC accepts no liability (whether in tort or contract or otherwise) whatsoever to any person for any loss or damage arising from any inaccuracy or omission in the information or from any decision, action or non-action based on or in reliance upon the information.

None of the Information is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision. Any person intends to use the Information or any part thereof should seek independent professional advice.

Distribution, redistribution, reproduction, modification, transmission, use, reuse and/or storage of the Information in whole or in part, in any form or by any means are strictly prohibited without the prior written permission of CESC.

The Information is provided without warranties of any kind, either expressed or implied, including warranties of merchantability, merchantable quality, title, fitness for a particular purpose, security and non-infringement. China Securities IndexCo.,Ltd.(CSI) will make its commercially reasonable endeavors to ensure the accuracy and reliability of the information provided, but does not guarantee its accuracy and reliability and accepts no liability (whether in tort or contract or otherwise) for any loss or damage suffered by any person arising from any inaccuracies or omissions or for any reliance placed on such information.

©2019 China Exchanges Services Company Limited. All rights reserved.