

# 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, packaging 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

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## 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 CHINA SEMICONDUCTOR</b> | 3,990.60    | -2.45      | -5.97 | 40.11 | 40.11 | 0.66 | -24.27 | 37.94 | 99.53                 | 0.66 | -8.85 | 6.64           | 39.22 | 33.98 | 40.08 |
| <b>TRI</b>                     | 4,129.43    | -2.32      | -5.65 | 40.58 | 40.58 | 1.08 | -23.43 | 40.07 | 106.47                | 1.08 | -8.51 | 6.97           | 39.22 | 33.98 | 40.08 |

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

## 1-Year Correlation

|                                | CES 120 | CES SCHK100 | CES 300 | CES A80 | CES 280 |
|--------------------------------|---------|-------------|---------|---------|---------|
| <b>CES CHINA SEMICONDUCTOR</b> | 0.52    | 0.42        | 0.56    | 0.48    | 0.70    |

## Index Fundamentals

|  |        |   |       |
|--|--------|---|-------|
| <b>Dividend Yield (%)</b>                              | 0.42   | <b>Weight of Largest Constituent (%)</b>                  | 8.38  |
| <b>PE Ratio (Times)</b>                                | 58.77  | <b>Semiconductor Sector Market Value Coverage (%)*</b>    | 97.03 |
| <b>Index Free Float Market Value (CNY Billion)</b>     | 223.53 | <b>Semiconductor Sector Market Turnover Coverage (%)*</b> | 90.47 |
| <b>Largest Constituent Market Value (CNY Billion)</b>  | 18.74  |   |       |
| <b>Smallest Constituent Market Value (CNY Billion)</b> | 1.19   |   |       |
| <b>Average Constituent Market Value (CNY Billion)</b>  | 5.59   |   |       |

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

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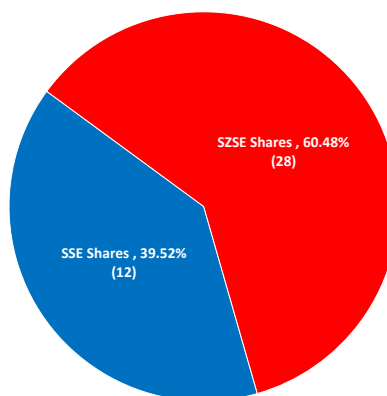
## Top 20 Constituents by Weight

| Rank         | Stock Code | Constituent Name      | Sector      | Exchange | Type of Shares | Free Float Market Capitalisation (CNY Billion) | Weight (%)   |
|--------------|------------|-----------------------|-------------|----------|----------------|--|--------------|
| 1            | 002049     | GUOXIN MICRO          | IT          | SZSE     | A              | 18.74  | 8.38         |
| 2            | 603986     | GIGADEVICE            | IT          | SSE      | A              | 14.82  | 6.63         |
| 3            | 600460     | SILAN                 | IT          | SSE      | A              | 13.07  | 5.85         |
| 4            | 002371     | SEVENSTAR             | IT          | SZSE     | A              | 12.69  | 5.68         |
| 5            | 603160     | GOODIX                | IT          | SSE      | A              | 12.66  | 5.66         |
| 6            | 600584     | JCET                  | IT          | SSE      | A              | 12.36  | 5.53         |
| 7            | 002180     | NINESTAR              | IT          | SZSE     | A              | 12.02  | 5.38         |
| 8            | 600171     | BELLING               | IT          | SSE      | A              | 9.09   | 4.07         |
| 9            | 002185     | HUA TIAN              | IT          | SZSE     | A              | 8.68   | 3.88         |
| 10           | 300316     | JINGSHENG             | Industrials | SZSE     | A              | 8.15   | 3.65         |
| 11           | 603501     | WILLSEMI              | IT          | SSE      | A              | 7.51   | 3.36         |
| 12           | 600667     | WXTJ                  | IT          | SSE      | A              | 6.36   | 2.85         |
| 13           | 300054     | DING LONG             | Materials   | SZSE     | A              | 5.33   | 2.39         |
| 14           | 600360     | SINO-MICROELECTRONICS | IT          | SSE      | A              | 5.01   | 2.24         |
| 15           | 300666     | KFMI                  | IT          | SZSE     | A              | 4.98   | 2.23         |
| 16           | 300053     | OBT                   | IT          | SZSE     | A              | 4.91   | 2.20         |
| 17           | 002156     | TFME                  | IT          | SZSE     | A              | 4.89   | 2.19         |
| 18           | 300236     | SHANGHAI SINYANG      | Materials   | SZSE     | A              | 3.77   | 1.69         |
| 19           | 300327     | SINO WEALTH           | IT          | SZSE     | A              | 3.72   | 1.66         |
| 20           | 300456     | NAVTECH               | IT          | SZSE     | A              | 3.69   | 1.65         |
| <b>Total</b> |            |                       |             |          |                | <b>172.43</b>                                  | <b>77.14</b> |

SSE: Shanghai Stock Exchange  
SZSE: Shenzhen Stock Exchange

## Exchange Distribution by Market Capitalisation

(No. of Constituents in brackets)



Source: CESC, CSI, as at 30 Jun 2019

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