

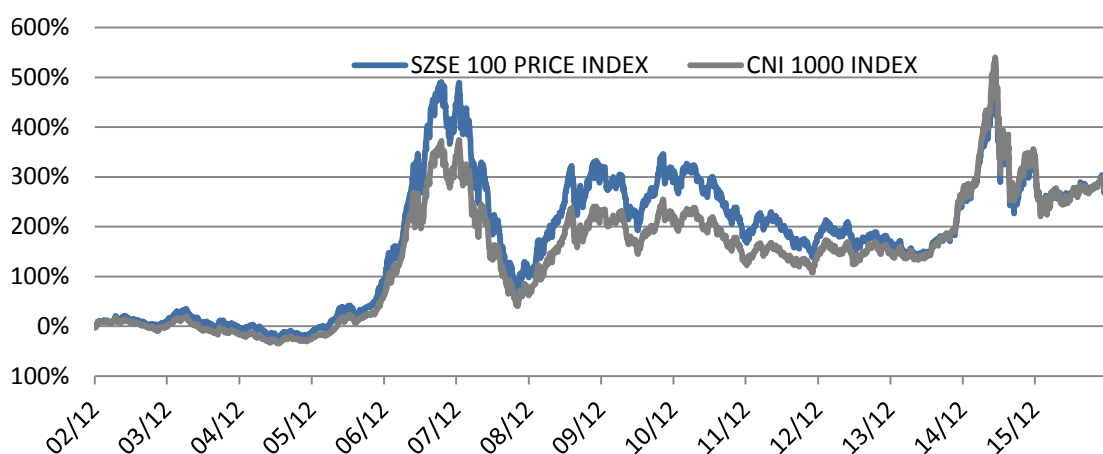
Introduction

As the flagship index of the A-share stock market, the SZSE100 Index is a free-float capitalization-weighted equity index and comprises the 100 largest and most liquid A-share stocks listed and trading on the Shenzhen Stock Exchange. The SZSE100 Index is defined as the “fast -growing Blue-chips index” because the 100 constituents have assembled those leading listed companies from both traditional industries and new economy industries.

Summary Data

Index Code	399330	Index Weighting	Market cap
Bloomberg Ticker	SZ399330	Index Selection	Market cap (total issued & free-float), Turnover
RIC	.SZS100PI		
Constituents Number	100	Index Reviews	Semi-annually

Historical Performance (2002.12.31-2016.12.30)



Return(-2016.12.30)

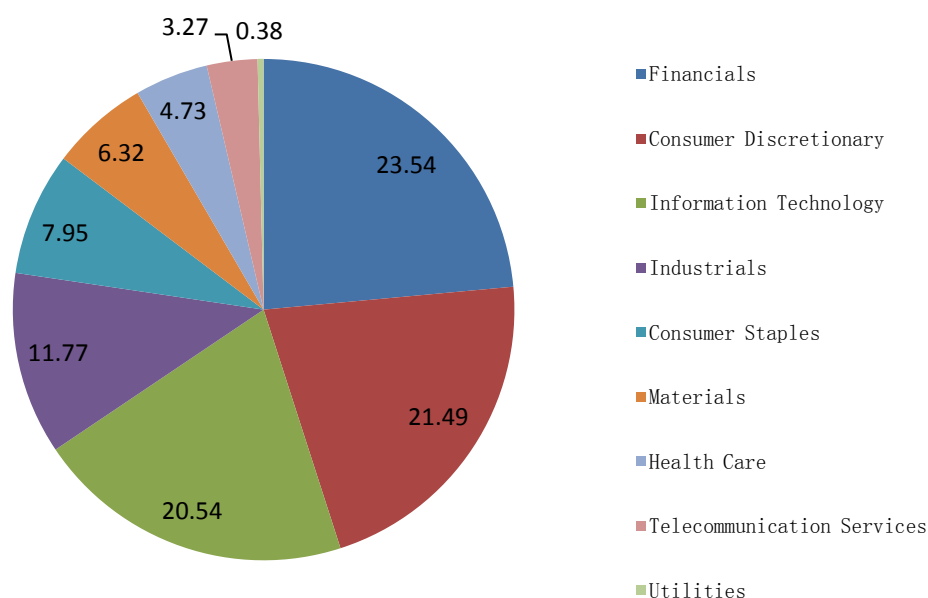
Index	Accumulative Return				Annualized Return	
	1-month	3-month	1-year	YTD	3-year	5-year
SZSE100	-9.04%	-3.11%	-16.55%	-16.55%	10.38%	5.45%
CNI 1000	-6.12%	0.14%	-15.46%	-15.46%	13.81%	9.93%

Volatility(-2016.12.30, daily return)

Index	Annualized Volatility		Sharpe Ratio	
	3-year	5-year	3-year	5-year
SZSE100	30.13%	27.46%	2.86%	1.89%
CNI 1000	29.07%	26.26%	3.58%	2.93%

Top Ten Constituents (2016.12.30)

Code	Security Name	Sector	Weight%
000002	Vanke-A	Financials	4.84
000651	Gree	Consumer Discretionary	4.66
000333	Midea Group	Consumer Discretionary	4.17
000001	PAB	Financials	3.05
000725	BOE	Information Technology	2.89
000858	Wuliangye	Consumer Staples	2.53
000776	GF Securities	Financials	2.03
002450	Kangde Xin	Materials	1.96
002415	Hikvision	Information Technology	1.88
002024	Suning Commerce	Consumer Discretionary	1.80
Total			29.80

Sector Breakdown (%) (2016.12.30)

Constituent Size (Free-float market Cap, CNY Billion, 2016.12.30)

Total	Maximum	Minimum	Mean	Median
2269.98	109.82	5.40	22.70	18.16

Index Provider

CNINDEX is an index trademark owned by Shenzhen Security Information Co., Ltd. (SSI), a subsidiary of Shenzhen Stock Exchange. SSI is an independent index provider in mainland China and also the index business agency of Shenzhen Stock Exchange. The Index Department of SSI specializes in Index business. So far, SSI has accumulated more than 12 years experience in index research & development, operating and marketing, launched over 280 real-time and end-of-day indices and the total NAV of linked index products is around CNY 80 billion.

Contact us

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