

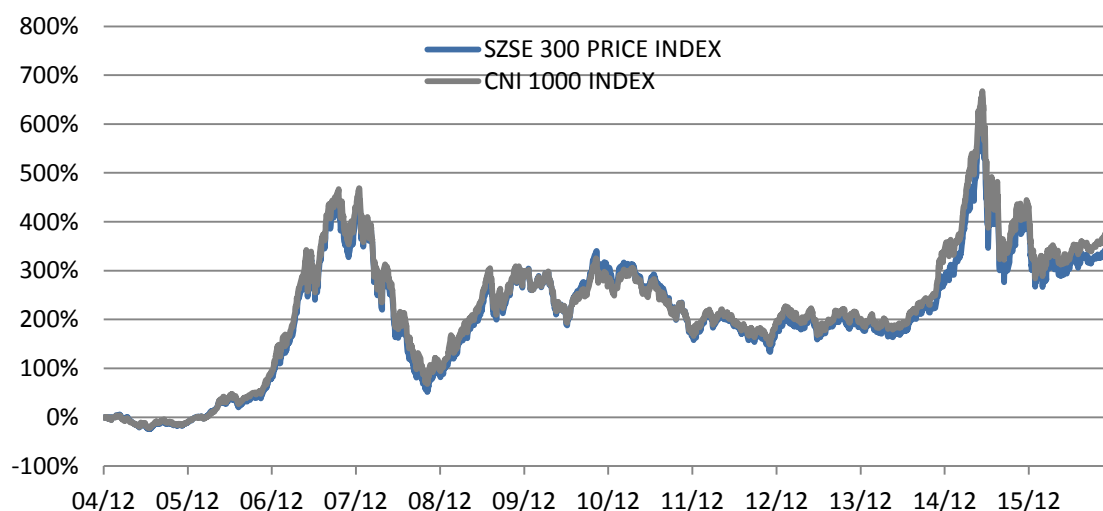
Introduction

SZSE Scale Indices are designed to reflect the Shenzhen equity market. The SZSE 300 Index focuses on the large and middle-cap sector of the market and consists of the top 300 A-share listed companies listing and trading on the Shenzhen Stock Exchange ranked by total market capitalization, free-float market capitalization and turnovers.

Summary Data

Index Code	399007	Index Weighting	Market cap
Bloomberg Ticker	SZ399007	Index Selection	Market cap (total issued & free-float), Turnover
RIC	.SZ300PI		
Constituents Number	300	Index Reviews	Semi-annually

Historical Performance (2004.12.31-2016.12.30)



Return(-2016.12.30)

Index	Accumulative Return				Annualized Return	
	1-month	3-month	1-year	YTD	3-year	5-year
SZSE300	-7.95%	-3.48%	-19.39%	-19.39%	11.79%	8.40%
CNI 1000	-6.12%	0.14%	-15.46%	-15.46%	13.81%	9.93%

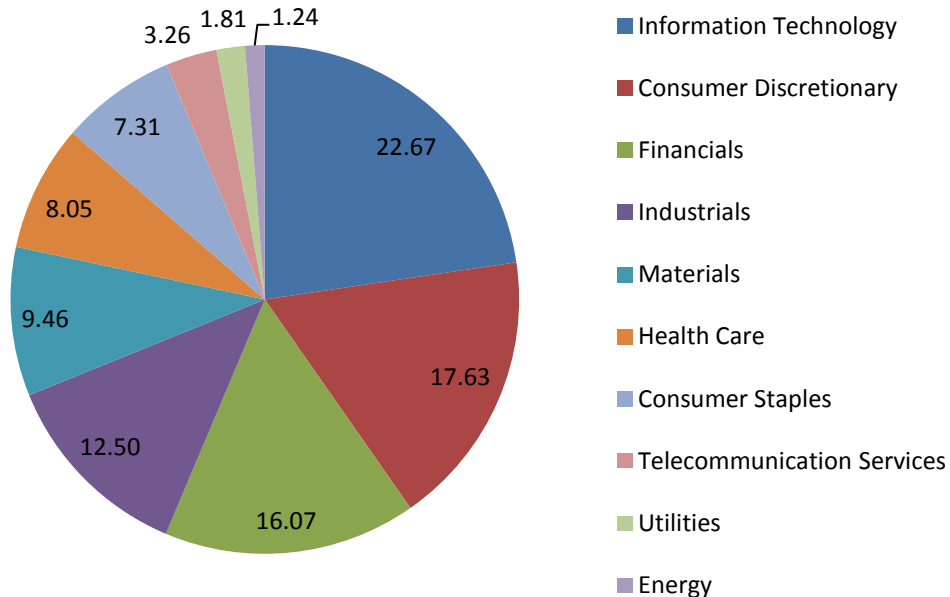
Volatility(-2016.12.30, daily return)

Index	Annualized Volatility		Sharpe Ratio	
	3-year	5-year	3-year	5-year
SZSE300	30.82%	27.82%	3.11%	2.54%
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	2.83
000651	Gree	Consumer Discretionary	2.73
000333	Midea Group	Consumer Discretionary	2.44
000001	PAB	Financials	1.78
000725	BOE	Information Technology	1.69
000858	Wuliangye	Consumer Staples	1.48
000776	GF Securities	Financials	1.19
002450	Kangde Xin	Materials	1.15
002415	Hikvision	Information Technology	1.10
002024	Suning Commerce	Consumer Discretionary	1.05
Total			17.44

Sector Breakdown (%) (2016.12.30)



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

Total	Maximum	Minimum	Mean	Median
3880.32	109.82	3.45	12.93	8.91

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.

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