

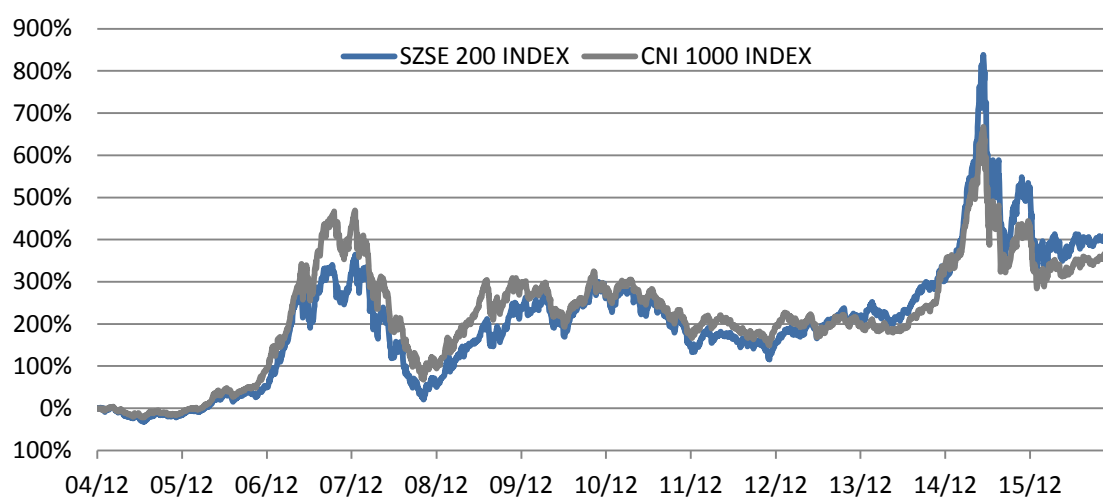
Introduction

SZSE Scale Indices are designed to reflect the Shenzhen equity market. The SZSE 200 Index focuses on the middle-cap sector of the market and consists of the rest 200 constituents of the SZSE 300 Index by excluding the 100 constituents of the SZSE 100 Index.

Summary Data

Index Code	399009	Index Weighting	Market cap
Bloomberg Ticker	SZ399009	Index Selection	Market cap (total issued & free-float), Turnover
RIC	.SZ200I		
Constituents Number	200	Index Reviews	Semi-annually

Historical Performance (2004.12.31-2016.12.30)



Return(-2016.12.30)

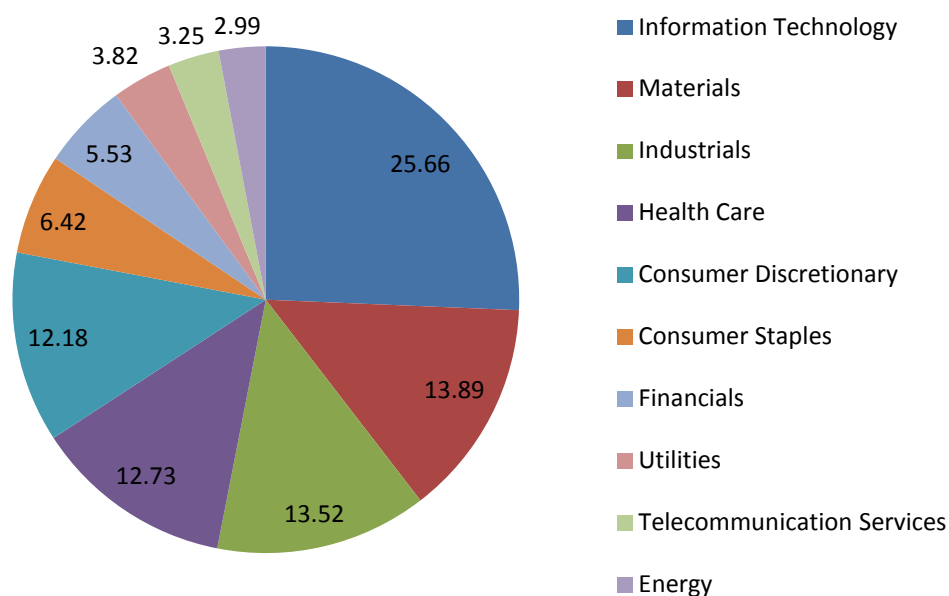
Index	Accumulative Return				Annualized Return	
	1-month	3-month	1-year	YTD	3-year	5-year
SZSE200	-6.35%	-3.98%	-23.09%	-23.09%	14.05%	13.57%
CNI 1000	-6.12%	0.14%	-15.46%	-15.46%	13.81%	9.93%

Volatility(-2016.12.30, daily return)

Index	Annualized Volatility		Sharpe Ratio	
	3-year	5-year	3-year	5-year
SZSE200	33.27%	29.74%	3.42%	3.52%
CNI 1000	29.07%	26.26%	3.58%	2.93%

Top Ten Constituents (2016.12.30)

Code	Security Name	Sector	Weight%
300072	SJEP	Materials	1.48
002007	Hualan Biological Engineering	Health Care	1.10
300408	Three-Circle (Group)	Information Technology	0.96
000661	CCHN	Health Care	0.92
000656	Jinke Co., Ltd	Financials	0.92
002085	Wanfeng Auto Wheel	Consumer Discretionary	0.91
000963	HD Medicine	Consumer Staples	0.91
000887	AHZhongding	Consumer Discretionary	0.90
002310	Orient Landscape	Industrials	0.90
300003	Lepu Medical	Health Care	0.88
Total			9.88

Sector Breakdown (%) (2016.12.30)

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

Total	Maximum	Minimum	Mean	Median
1610.34	23.89	3.45	8.05	7.55

Index Provider

CNINDEX is an index trademark owned by Shenzhen Security Information Co., Ltd. (SSI), a fully subsidiary of Shenzhen Stock Exchange. SSI is an independent index provider in mainland China and also the index business agency of Shenzhen Stock Exchange. SSI has accumulated more than 2 decades experience in index research & development, operating and marketing, launched over 360 real-time and end-of-day indices and the total AUM of linked index products is around CNY 80 billion.

Contact us

Index Department

Shenzhen Securities Information Co., Ltd.

10th Floor, Block 1

Shenzhen Investment International Business Center

No.1061 Xiangmei Road, 518040, Futian District

Shenzhen, P.R.China

+86-755 8324 1251

+86-755 8324 3723 (fax)

Website: www.cninfo.com.cn

Email: zhuyin@cninfo.com.cn