

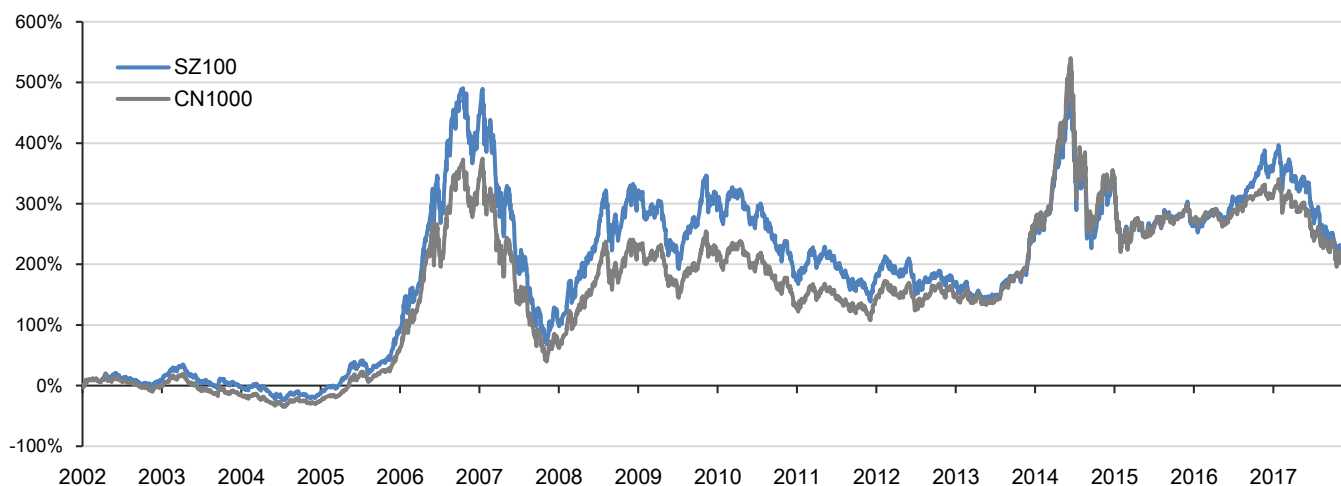
Shenzhen 100 Index (SZ100)



Description

As the flagship index of the A-share stock market, the Shenzhen 100 Index (SZ100) 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. Shenzhen 100 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.

Historical Performance (Dec 2002 - Dec 2018)



CN1000 (CNI 1000 Index) measures the overall performance of A-share market.

Return and Volatility (daily return) (Dec 28, 2018)

Index	Accumulative Return				Annualized Return		Annualized Volatility		Sharpe Ratio	
	1M	3M	1Y	YTD	3Y	5Y	3Y	5Y	3Y	5Y
SZ100	-6.57%	-14.76%	-34.66%	-34.66%	-11.66%	2.12%	22.46%	26.66%	-3.16%	1.11%
CN1000	-4.91%	-12.48%	-27.99%	-27.99%	-12.15%	3.40%	19.93%	24.92%	-3.91%	1.40%

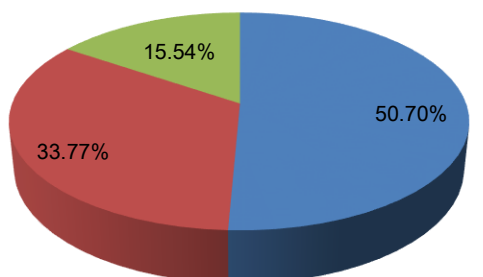
Annual Performances

Index	2018	2017	2016	2015	2014
SZ100	-34.66%	26.41%	-16.55%	21.80%	32.29%
CN1000	-27.99%	11.36%	-15.46%	18.41%	47.25%

Index Characteristics (Jan 2, 2019)

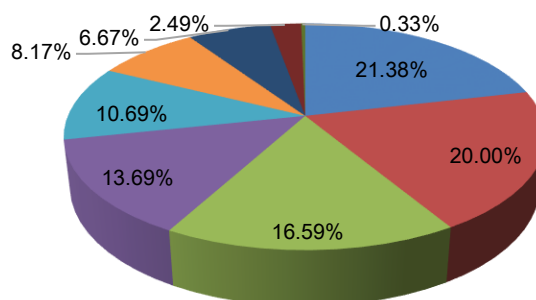
Weight(%)		Free-float market Cap (CNY Billion)					Fundamentals		
Largest	Smallest	Total	Largest	Smallest	Mean	Median	PE(TTM)	ROE (TTM)	Growth of Net Income (LYR)
6.57	0.05	2368.20	155.53	1.18	23.68	15.61	14.64	13.88%	16.22%

Market Breakdown (Jan 2, 2019)



■ Main Borad ■ SME Borad ■ ChiNext Borad

Sector Breakdown (Jan 2, 2019)



■ Consumer Discretionary ■ Information Technology
 ■ Financials ■ Consumer Staples
 ■ Health Care ■ Industrials
 ■ Materials ■ Telecommunication Services
 ■ Energy

Top 10 Constituents (Jan 2, 2019)

Ticker	Constituent	Wgt(%)	Sector
000333	Midea Group	6.57	Consumer Discretionary
000651	Gree	6.56	Consumer Discretionary
000002	Vanke	4.15	Financials
300498	Wens Foodstuff	3.81	Consumer Staples
000858	Wuliangye	3.52	Consumer Staples
002415	Hikvision	3.44	Information Technology
000001	Ping An Bank	2.95	Financials
000725	Boe	2.56	Information Technology
002304	Yanghe Brewery	1.96	Consumer Staples
000063	ZTE	1.79	Telecommunication Services
Totals		37.30	

Quick Facts

Constituent Number	100
Weighting	Actual free float market capitalization
Base Value	1000
Base Date	Dec 31, 2002
Review Frequency	Semi-annually on the next trading day after the second Friday in June and December
Calculation Frequency	Every 3 seconds during Shenzhen Stock Exchange trading hours.
Launch Date	Jan 2, 2003

Symbols

Index	SZSE	Bloomberg	Reuters	ISIN
Shenzhen 100 Price Index	399330	SZ399330	.SZS100PI	CNM0000002G5
Shenzhen 100 Total Return Index	399004	SI100	.SZS100	CNM0000001B8

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