

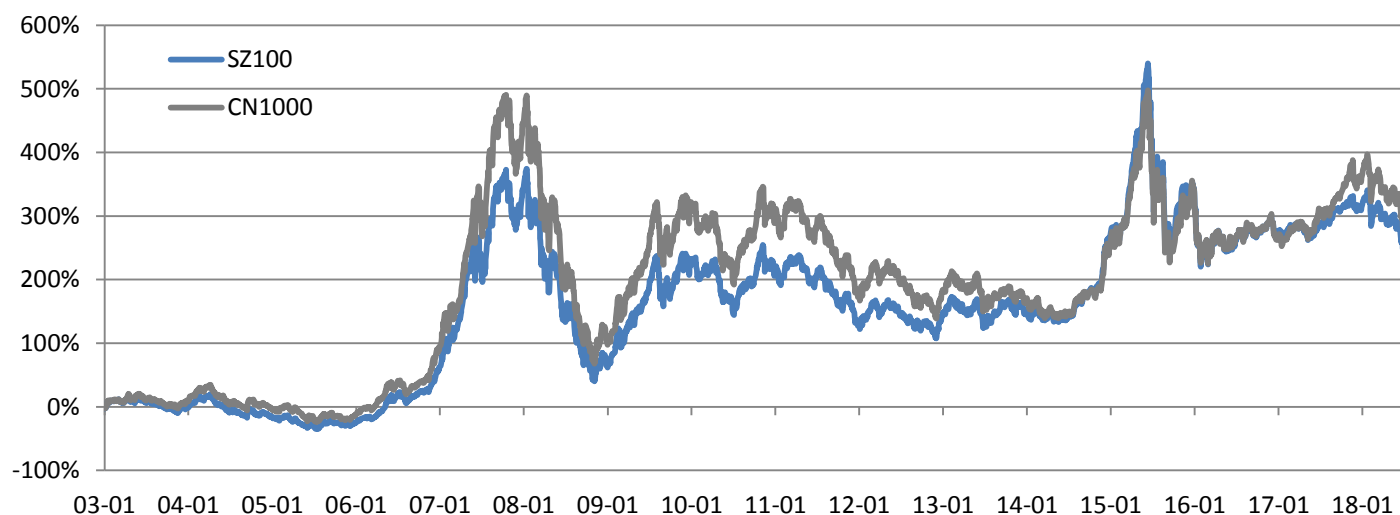
## Shenzhen 100 Index (SZ100)



### 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 - Jun 2018)



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

### Return and Volatility (daily return) (Jun 29, 2018)

Index	Accumulative Return				Annualized Return		Annualized Volatility		Sharpe Ratio	
	1M	3M	1Y	YTD	3Y	5Y	3Y	5Y	3Y	5Y
SZ100	-8.19%	-11.60%	-8.69%	-14.00%	-11.94%	9.33%	25.37%	24.57%	-2.19%	2.94%
CN1000	-8.50%	-11.97%	-4.39%	-14.65%	-7.81%	9.02%	27.42%	26.06%	-0.78%	2.79%

### Annual Performances

Index	2017	2016	2015	2014	2013	2012
SZ100	26.41%	-16.55%	21.80%	32.29%	-4.90%	1.95%
CN1000	11.36%	-15.46%	18.41%	47.25%	1.41%	7.40%

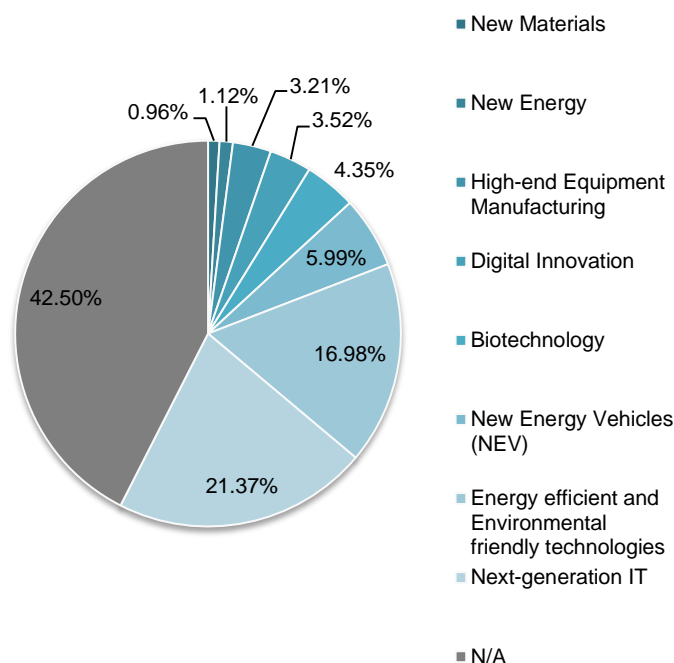
### Index Characteristics (Jul 2, 2018)

Weight (%)		Free-float market Cap (CNY Billion)					Fundamentals		
Largest	Smallest	Total	Largest	Smallest	Mean	Median	PE(TTM)	ROE (TTM)	Growth of Net Income (LYR)
6.85	0.05	3372.39	230.93	1.70	21.48	33.72	18.35	12.94%	32.97%

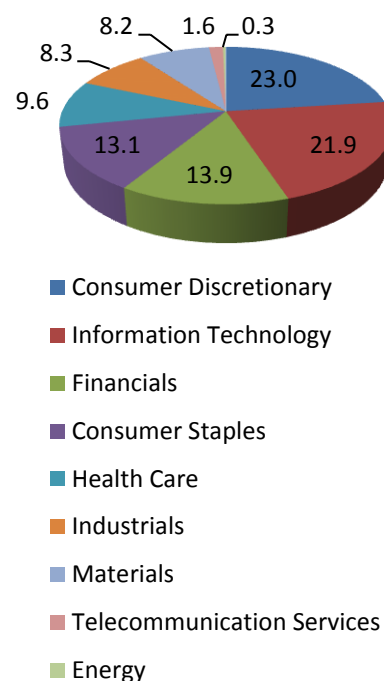
# Shenzhen 100 Index (SZ100)



Constituents from China Strategic Emerging Industries (Jan 2, 2018)



Sector Breakdown (%) (Jul 2, 2018)



Top 10 Constituents (Jul 2, 2018)

Ticker	Constituent	Wgt(%)	Sector
000333	Midea Group	6.92	Consumer Discretionary
000651	Gree	6.71	Consumer Discretionary
000858	Wuliangye	4.22	Consumer Staples
002415	Hikvision	3.94	Information Technology
000002	Vanke-A	2.85	Financials
000725	BOE	2.76	Information Technology
300498	Wen's Foodstuff	2.57	Consumer Staples
002304	Yanghe Brewery	2.31	Consumer Staples
002027	Focus Media	2.25	Consumer Discretionary
000001	PAB	2.23	Financials
Totals		36.78	

Quick Facts

Constituent Number	100
Weighting	Actual free float market capitalization
Base Value	1000
Base Date	Dec 31, 2002
Review Frequency	Semiannually on the first trading day of January and July, announced on the first trading day of the second integral trading week of December and June.
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

SZSE Index Series are the asset owned by Shenzhen Stock Exchange. Shenzhen Stock Exchange has appointed Shenzhen Securities Information Co., Ltd. ("SSIC") to be its index business agency. Without the authorization of Shenzhen Stock Exchange or SSIC, the index shall not be tracked, traded or used as the benchmark for the investment evaluation by any institution or individual for commercial use. All information is provided for information purpose only. Every effort

## Shenzhen 100 Index (SZ100)



---

is made to ensure that all information given in this publication is accurate, but no responsibility or liability can be accepted by Shenzhen Stock Exchange or SSIC for any errors or for any loss from use of this publication or any of the information or data contained herein. Past performance is no guarantee of future results.

**To learn more, please visit [www.cnindex.com.cn](http://www.cnindex.com.cn); email [index.services@cninfo.com.cn](mailto:index.services@cninfo.com.cn); or call +86-755 8324 1251**