

## Revising the Methodology of SZSE ChiNext Mid Cap 200 Index and 2 Other Indices

In order to improve index methodology and enhance the index investability, Shenzhen Stock Exchange and Shenzhen Securities Information Co., Ltd. decide to revise the methodology of SZSE ChiNext Mid Cap 200 Index, SZSE ChiNext Small Cap 300 Index and SZSE ChiNext 300 Index. The details are as follows:

SZSE ChiNext Mid Cap 200 Index: (1) Change the index name to ChiNext 200 Index; (2) Revise the selection method to “Remove bottom 10% stocks by daily average trading value within the latest 6 months, remove stocks rated below B in CNI ESG ratings, remove the ChiNext Index constituents and top 70 stocks by daily average total market cap within the latest 6 months in the index universe; rank remaining stocks by daily average total market cap within the latest 6 months in descending order and select top 200 stocks as index constituents”; (3) Modify the adjustment rule to “A constituent that is announced to be subject to risk alert(ST or \*ST) by the exchange will be removed on the next trading day of the second Friday of the month following the announcement, the highest ranked reserved stock shall be included”.

SZSE ChiNext Small Cap 300 Index: (1) Change the index name and short name to ChiNext 500 Index and ChiNext 500 respectively; (2) Revise the selection method to “Remove bottom 10% stocks by daily average trading value within the latest 6 months, remove stocks rated below B in CNI ESG

ratings, remove the ChiNext Index and the ChiNext 200 Index constituents and top 210 stocks by daily average total market cap within the latest 6 months in the index universe; rank remaining stocks by daily average total market cap within the latest 6 months in descending order and select top 500 stocks as index constituents”; (3) Modify the adjustment rule to “A constituent that is announced to be subject to risk alert(ST or \*ST) by the exchange will be removed on the next trading day of the second Friday of the month following the announcement, the highest ranked reserved stock shall be included”.

SZSE ChiNext 300 Index:(1) Revise the selection method to “Combine the constituent stocks of the ChiNext Index and the ChiNext 200 Index to form the constituent stocks of the ChiNext 300 Index”.

The revision will be implemented on June 15, 2026. For more details, please refer to CNI Index website ([www.cnindex.com.cn](http://www.cnindex.com.cn)).

Shenzhen Stock Exchange

Shenzhen Securities Information Co., Ltd.

May 15, 2026