

## CSI 300

CSI 300 Index consists of the 300 largest and most liquid A-share stocks. The Index aims to reflect the overall performance of China A-share market.

Name	CSI 300 Index					Ticker	000300
Launch	08-Apr-2005	Review	Semiannually	Constituents	300	RIC Ticker	.CSI300
Base Date	31-Dec-2004	Base Point	1000	Currency	CNY	BBG Ticker	SHSZ300/SHSN300

### Performance



### Return

1M	3M	YTD	1Y	3Y Annualized	5Y Annualized	2014	2015	2016	2017
0.60%	-4.85%	-21.29%	-20.80%	-3.82%	5.40%	51.66%	5.58%	-11.28%	21.78%

### Volatility

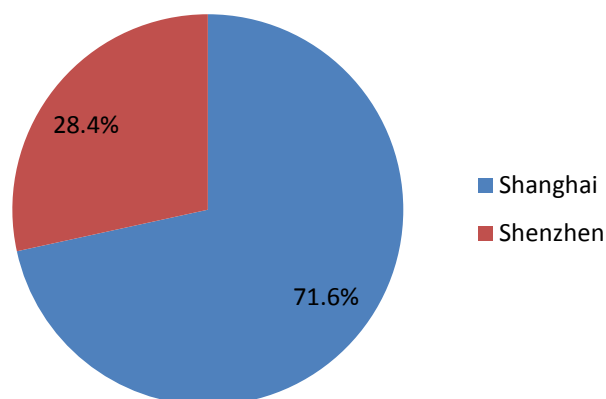
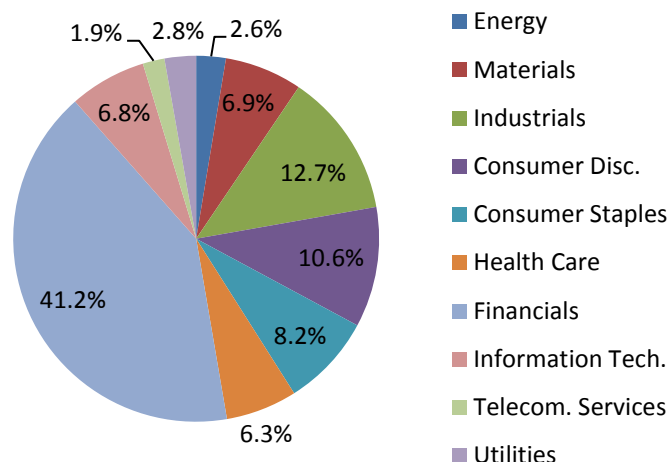
1Y Annualized	20.69%
3Y Annualized	18.56%
5Y Annualized	23.87%

### Fundamental

P/E TTM	11.01
P/B	1.31
Yield	2.50%

### Market Cap (CNY Bn)

Constituents Total Market Cap	24990.4	Constituents Largest	1437.0
Index Market Cap	9654.7	Constituents Smallest	11.7
		Constituents Average	83.3

**Exchange Breakdown**

**Sector Breakdown**

**Top 10 Constituents**

Ticker	Name	Sector	Exchange	Market Cap (CNY Bn)	Weight
601318	Ping An Insurance (Group) Company	Financials	Shanghai	687.8	7.12%
600036	China Merchants Bank Co Ltd	Financials	Shanghai	589.0	3.05%
600519	Kweichow Moutai Co Ltd	Consumer Staples	Shanghai	709.8	2.94%
601166	Industrial Bank	Financials	Shanghai	331.1	2.06%
000333	Midea Group CO., LTD	Consumer Disc.	Shenzhen	255.0	1.85%
000651	Gree Electric Appliances, Inc. of Zhuhai	Consumer Disc.	Shenzhen	221.7	1.84%
600016	China Minsheng Banking Corp Ltd	Financials	Shanghai	216.3	1.79%
601328	Bank of Communications Co LTD	Financials	Shanghai	229.6	1.67%
600887	Inner Mongolia Yili Industrial Group Co Ltd	Consumer Staples	Shanghai	144.9	1.50%
600276	Jiangsu Hengrui Medicine Co Ltd	Health Care	Shanghai	241.0	1.50%

**Rebalancing**

Last Rebalancing	Weight Turnover	Next Rebalancing
11-Jun-2018	5.89%	17-Dec-2018

Total Return	Ticker	H00300	RIC Ticker	.CSIH00300	BBG Ticker	CSIR0300
Net Return	Ticker	N00300	RIC Ticker	.CSIN00300	BBG Ticker	CSIN0300

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