

## 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	2016	2017	2018	2019
2.58%	24.55%	17.57%	26.76%	8.01%	7.42%	-11.28%	21.78%	-25.31%	36.07%

### Volatility

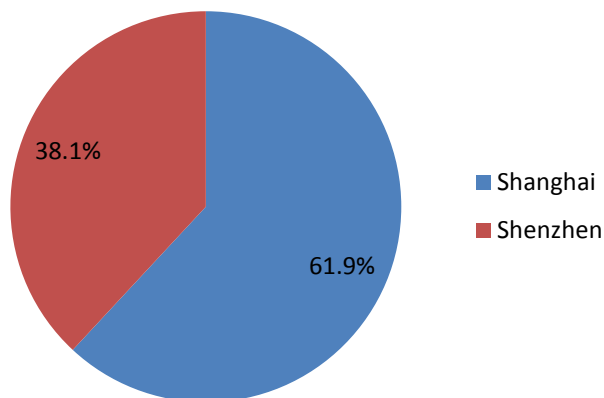
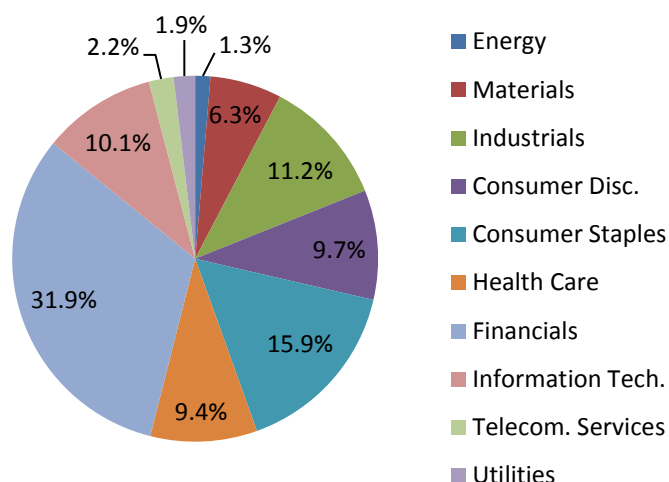
1Y Annualized	21.41%
3Y Annualized	20.60%
5Y Annualized	20.31%

### Fundamental

P/E TTM	15.54
P/B	1.66
Yield	1.81%

### Market Cap (CNY Bn)

Constituents Total Market Cap	39552.6	Constituents Largest	2244.2
Index Market Cap	17136.1	Constituents Smallest	21.8
		Constituents Average	131.8

**Exchange Breakdown**

**Sector Breakdown**

**Top 10 Constituents**

Ticker	Name	Sector	Exchange	Weight
600519	Kweichow Moutai Co Ltd	Consumer Staples	Shanghai	5.24%
601318	Ping An Insurance (Group) Company of China Ltd	Financials	Shanghai	4.84%
000858	Wuliangye Yibin Co Ltd	Consumer Staples	Shenzhen	2.72%
600036	China Merchants Bank Co Ltd	Financials	Shanghai	2.27%
600276	Jiangsu Hengrui Medicine Co Ltd	Health Care	Shanghai	2.06%
000333	Midea Group CO., LTD	Consumer Disc.	Shenzhen	2.02%
600030	CITIC Securities Co Ltd	Financials	Shanghai	1.58%
000651	Gree Electric Appliances, Inc. of Zhuhai	Consumer Disc.	Shenzhen	1.53%
600887	Inner Mongolia Yili Industrial Group Co Ltd	Consumer Staples	Shanghai	1.49%
002475	Luxshare Precision Industry Co., Ltd.	Information Tech.	Shenzhen	1.35%

**Rebalancing**

Last Rebalancing	Weight Turnover	Next Rebalancing
15-Jun-2020	6.67%	14-Dec-2020

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

**Contact**

China Securities Index

Tel: +86-21-50185500

 Website: [www.csindex.com.cn](http://www.csindex.com.cn)

Fax: +86-21-50186368

 Email: [csindex@sse.com.cn](mailto:csindex@sse.com.cn)
**Disclaimer**

All information contained herein is provided for reference only, and is not intended to provide professional advice and shall not be relied upon in that regard. China Securities Index Co., Ltd. ( "CSI" ) makes no warranty or representation as to the accuracy, completeness or reliability of any of the information contained herein. The trademarks of "CSI 300®"、and "沪深300指数®" are exclusively owned by the Shanghai Stock Exchange and/or CSI.