

## 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	2013	2014	2015	2016
3.21%	7.19%	19.88%	20.10%	16.90%	12.19%	-7.70%	52.19%	2.46%	-4.58%

### Volatility

1Y Annualized	9.37%
3Y Annualized	27.03%
5Y Annualized	24.26%

### Fundamental

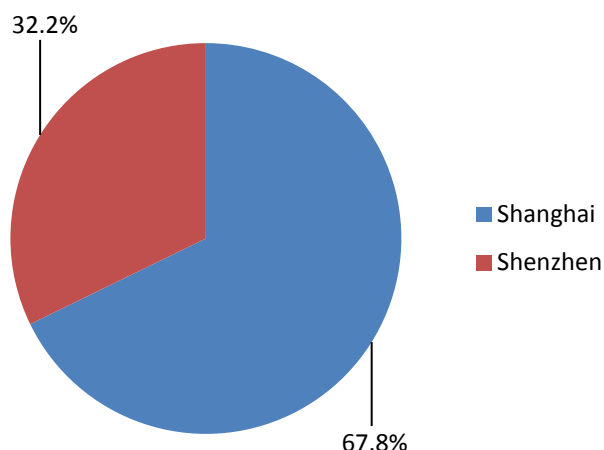
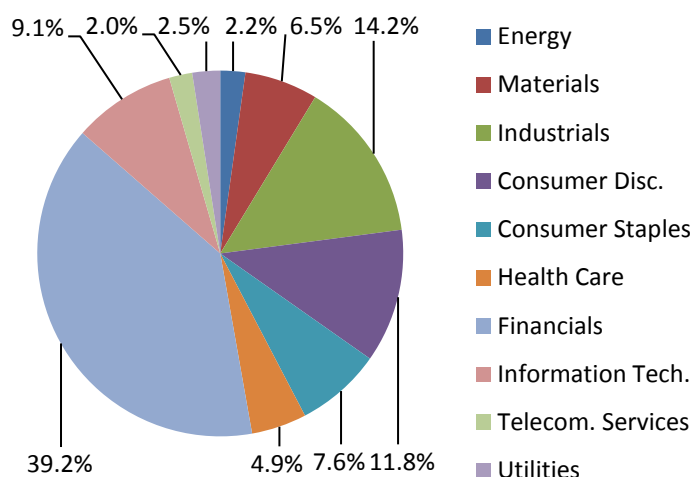
P/E TTM	15.51
P/B	1.77
Yield	1.82%

### Index (CNY Bn)

Total Market Cap	28991.1
Total Free Float Adjusted Market Cap	11372.9

### Constituents (CNY Bn)

Largest	1644.6
Smallest	13.6
Average	96.6

**Exchange Breakdown**

**Sector Breakdown**

**Top 10 Constituents**

Ticker	Name	Sector	Exchange	Free Float Adjusted Market Cap (CNY Bn)	Weight
601318	Ping An Insurance (Group) Company	Financials	Shanghai	697.2	6.13%
600519	Kweichow Moutai Co Ltd	Consumer Staples	Shanghai	310.5	2.73%
600036	China Merchants Bank Co Ltd	Financials	Shanghai	279.5	2.46%
000333	Midea Group CO., LTD	Consumer Disc.	Shenzhen	230.8	2.03%
601166	Industrial Bank	Financials	Shanghai	217.4	1.91%
000651	Gree Electric Appliances, Inc. of Zhuhai	Consumer Disc.	Shenzhen	204.8	1.80%
000002	China Vanke Co Ltd	Financials	Shenzhen	197.1	1.73%
600016	China Minsheng Banking Corp Ltd	Financials	Shanghai	196.0	1.72%
600887	Inner Mongolia Yili Industrial Group Co Ltd	Consumer Staples	Shanghai	179.6	1.58%
601328	Bank of Communications Co LTD	Financials	Shanghai	170.9	1.50%

**Rebalancing**

Last Rebalancing	Weight Turnover	Next Rebalancing
12-Jun-2017	4.74%	11-Dec-2017

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)
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