

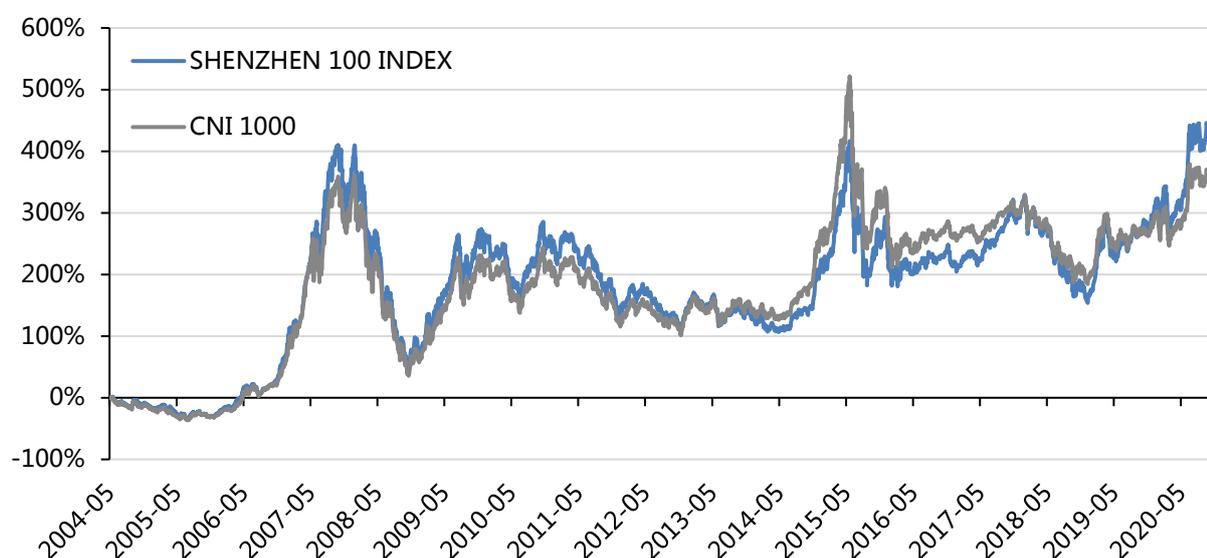
Description

SZSE 100 comprises the 100 largest and most liquid A-share stocks listed and trading on the Shenzhen Stock Exchange. As the flagship index of the A-share stock market, SZSE 100 aims to reflect the performance of innovative high-growth leading enterprises.

Quick Facts

Index	SHENZHEN 100 INDEX	Ticker	399330
Calculation	Free-float Market Cap	Base Date	2002/12/31
Periodic Review	Semi-annually	Base Value	1000

Historical Performance



Returns and Volatility

Accumulative Return				Annualized Return		Annualized Volatility		Sharpe Ratio	
1M	3M	1Y	YTD	3Y	5Y	3Y	5Y	3Y	5Y
8.77%	18.23%	49.58%	49.58%	14.89%	9.85%	24.87%	23.45%	4.15%	3.07%

Annual Performances

2020	2019	2018	2017	2016
49.58%	55.18%	-34.66%	26.41%	-16.55%

Market Cap (CNY Billion)

Total	Largest	Smallest	Mean	Median
7144.99	486.64	9.42	71.45	41.72

* The Market Cap here is the basis for calculating weights

Sector Breakdown

Sector	No. of Constituents	Weight
Information Technology	31	23.27%
Consumer Staples	12	17.34%
Consumer Discretionary	10	16.26%
Health Care	16	13.31%
Industrials	10	11.80%
Financials	9	8.93%
Materials	7	4.16%
Real Estate	2	3.14%
Telecommunication Services	2	1.54%
Utilities	1	0.25%
Energy	0	0.00%

Market Breakdown

Market	No. of Constituents	Weight
SZSE Main Borad	32	41.10%
SME Borad	46	34.39%
ChiNext Borad	22	24.51%

Fundamentals

PE	33.37
PB	4.73
ROE	13.96%

Top 10 Constituents

Ticker	Constituent	Sector	Weight	Market
000858	Wuliangye	Consumer Staples	6.81%	SZSE Main Borad
000333	Midea Group	Consumer Discretionary	6.41%	SZSE Main Borad
300750	CATL	Industrials	4.75%	ChiNext Borad
000651	Gree	Consumer Discretionary	3.96%	SZSE Main Borad
002475	Luxshare-ICT	Information Technology	3.22%	SME Borad
300059	EastMoney	Financials	2.75%	ChiNext Borad
000002	Vanke-A	Real Estate	2.60%	SZSE Main Borad
002415	Hikvision	Information Technology	2.35%	SME Borad
300760	Mindray	Health Care	2.33%	ChiNext Borad
000568	Luzhou Lao Jiao	Consumer Staples	2.27%	SZSE Main Borad

Tickers

Index	Ticker	Wind	Bloomberg	RIC
Shenzhen 100	399330	399330.SZ	SZ399330	.SZS100PI
Shenzhen 100 Index R	399004	399004.SZ	SI100	.SZS100

About Us

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