

Description

Shenzhen Component Index comprises the 500 largest and most liquid A-share stocks listed and trading on Shenzhen Stock Exchange(SZSE). The index aims to reflect the performance of the multi-tiered SZSE market.

Quick Facts

Index	Shenzhen Component Index	Tickers	399001
Calculation	Free-float Market Cap	Base Date	1994-07-19
Periodic Review	Semi-annually	Base Value	1000
Index Capping	None	Launch Date	1995-01-23

Historical Performance



Returns and Volatility

Index	Accumulative Return			Annualized Return		Annualized Volatility	
	1M	3M	YTD	3Y	5Y	3Y	5Y
Shenzhen Index	13.43%	6.74%	-14.54%	11.42%	3.85%	22.99%	23.11%

Annual Performances

Index	2021	2020	2019	2018	2017
Shenzhen Index	2.67%	38.73%	44.08%	-34.42%	8.48%

Market Cap (CNY Billion)

Total	Largest	Smallest	Mean	Median
121647.59	6330.81	13.11	243.30	120.21

* The Market Cap here is the basis for calculating weights

Sector Breakdown

Sector	No. of Constituents	Weight
Industrials	92	23.15%
Information Technology	103	18.88%
Materials	90	14.04%
Health Care	64	11.15%
Consumer Staples	37	11.02%
Consumer Discretionary	41	9.61%
Financials	31	7.08%
Real Estate	12	1.84%
Telecommunication Services	11	1.60%
Energy	6	0.83%
Utilities	13	0.82%

Market Breakdown

Market	No. of Constituents	Weight
SZSE Main Board	358	69.34%
SZSE ChiNext Board	142	30.66%

Fundamentals

PE	PB	ROE
23.96	2.96	10.27%

Top 10 Constituents

Ticker	Constituent	Sector	Weight	Market
300750	CATL	Industrials	5.20%	SZSE ChiNext Board
000858	Wuliangye	Consumer Staples	2.91%	SZSE Main Board
000333	Midea Group	Consumer Discretionary	2.32%	SZSE Main Board
002594	BYD	Consumer Discretionary	2.23%	SZSE Main Board
300059	EastMoney	Financials	2.09%	SZSE ChiNext Board
000568	Luzhou Lao Jiao	Consumer Staples	1.45%	SZSE Main Board
000651	Gree	Consumer Discretionary	1.24%	SZSE Main Board
002475	Luxshare-ICT	Information Technology	1.21%	SZSE Main Board
002415	Hikvision	Information Technology	1.11%	SZSE Main Board
002129	TZE	Industrials	1.10%	SZSE Main Board

Tickers

Index	Ticker	Wind	Bloomberg	RIC
Shenzhen Index	399001	399001.SZ	SICOM	.SZI
		SZI	SZI.SZ	
Shenzhen TRI	399002	399002.SZ	SIASA	.SZSA1

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