

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.

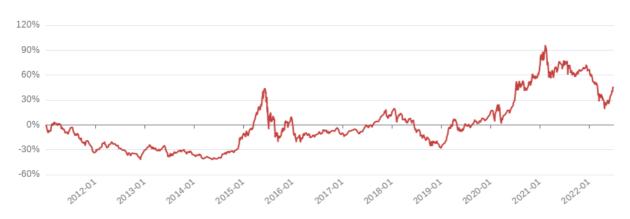
Quick Facts

Index	Shenzhen 100 Index
Calculation	Free-float Market Cap
Periodic Review	Semi-annually
Index Capping	None

Tickers	399330
Base Date	2002-12-30
Base Value	1000
Launch Date	2006-01-24

Historical Performance





Returns and Volatility

Index	Ac	cumulative Ret	urn	Annualized Return		Annualized Volatility	
mdex	1M	3M	YTD	3Y	5Y	3Y	5Y
Shenzhen 100	14.67%	9.61%	-13.51%	14.10%	7.74%	24.08%	24.05%

Annual Performances

Index	2021	2020	2019	2018	2017
Shenzhen 100	-1.27%	49.58%	55.18%	-34.66%	26.41%

Market Cap (CNY Billion)

Total	Largest	Smallest	Mean	Median
73254.96	6330.81	69.83	732.55	454.08

^{*} The Market Cap here is the basis for calculating weights



Sector Breakdown

Sector	No. of Constituents	Weight
Industrials	17	24.79%
Information Technology	26	17.06%
Consumer Staples	11	14.43%
Consumer Discretionary	9	12.28%
Health Care	14	10.91%
Financials	7	8.56%
Materials	11	8.25%
Real Estate	2	2.15%
Telecommunication Services	2	1.32%
Utilities	1	0.24%

Market Breakdown

Market		No. of Constituents	Weight
	SZSE Main Board	72	68.90%
	SZSE ChiNext Board	28	31.10%

Fundamentals

PE	PB	ROE
25.43	3.64	12.89%

Top 10 Constituents

Ticker	Constituent	Sector	Weight	Market
300750	CATL	Industrials	8.64%	SZSE ChiNext Board
000858	Wuliangye	Consumer Staples	4.83%	SZSE Main Board
000333	Midea Group	Consumer Discretionary	3.85%	SZSE Main Board
002594	BYD	Consumer Discretionary	3.70%	SZSE Main Board
300059	EastMoney	Financials	3.46%	SZSE ChiNext Board
000568	Luzhou Lao Jiao	Consumer Staples	2.41%	SZSE Main Board
000651	Gree	Consumer Discretionary	2.05%	SZSE Main Board
002475	Luxshare-ICT	Information Technology	2.01%	SZSE Main Board
002415	Hikvision	Information Technology	1.84%	SZSE Main Board
002129	TZE	Industrials	1.82%	SZSE Main Board

Tickers

Index	Ticker	Wind	Bloomberg	RIC
Shenzhen 100	399330	399330.SZ	SZ399330	.SZ100
	SZ100	SZ100.SZ		_
Shenzhen 100 TRI	399004	399004.SZ	SI100	.SZ100R

About Us

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