

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	Tickers	399330
Calculation	Free-float Market Cap	Base Date	2002-12-30
Periodic Review	Semi-annually	Base Value	1000
Index Capping	None	Launch Date	2006-01-24

Historical Performance



Returns and Volatility

Index	Accumulative Return			Annualized Return		Annualized Volatility	
	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

Shenzhen Securities Information Co., Ltd. (SSIC), a fully owned subsidiary of Shenzhen Stock Exchange, is a leading Chinese domestic provider of financial market indices and financial information services. SSIC is the index business agent of Shenzhen Stock Exchange. Without the authorization of Shenzhen Stock Exchange or SSIC, the index shall not be tracked, traded or used as the benchmark for the investment evaluation by any institution or individual for commercial use.

All information is provided for reference only. Every effort is made to ensure that all information given in this publication is accurate, but no responsibility or liability can be accepted by Shenzhen Stock Exchange or SSIC for any errors or for any loss from use of this publication or any of the information or data contained herein. Past performance is no guarantee of future results.

To learn more, please visit www.cnindex.com.cn; email index.service@cninfo.com.cn; or call +86-755 8324 1251