

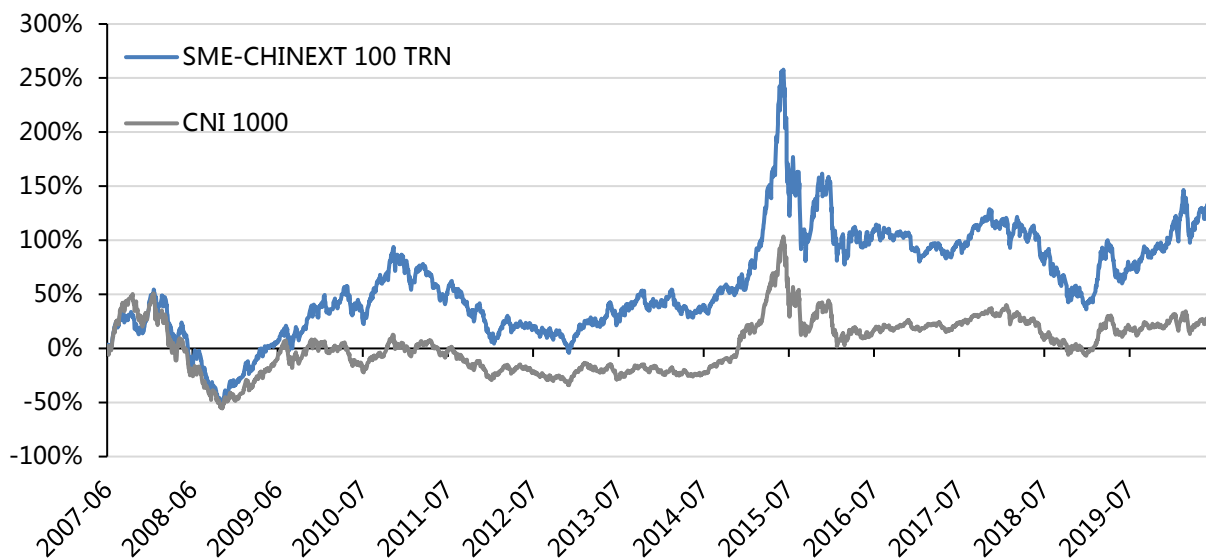
Description

SME-CHINEXT 100 RETURN index comprises 100 largest and most liquid A-share stocks listed and trading in SZSE SME and ChiNext market as its constituents. It aims to reflect the overall performances of the stocks in the high growth stage of the SZSE SME and ChiNext markets.

Quick Facts

Index	SME-CHINEXT 100 TRN	Ticker	399006
Calculation	Adjusted Free-float Market Cap	Base Date	2010/5/31
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
16.86%	26.64%	50.40%	27.53%	9.47%	-0.81%	24.78%	28.38%	2.90%	0.49%

Annual Performances

2019	2018	2017	2016	2015
46.27%	-34.47%	12.18%	-23.82%	59.72%

Free-float market Cap (CNY Billion)

Total	Largest	Smallest	Mean	Median
3590.51	204.14	4.52	35.91	27.12

Sector Breakdown

Sector	No. of Constituents	Weight
Information Technology	34	36.17%
Health Care	18	20.03%
Industrials	11	11.31%
Consumer Staples	7	10.28%
Consumer Discretionary	11	7.51%
Financials	7	7.13%
Materials	6	4.40%
Telecommunication Services	4	2.59%
Real Estate	1	0.39%
Utilities	1	0.21%
Energy	0	0.00%

Market Breakdown

Market	No. of Constituents	Weight
SZSE Main Borad	0	0.00%
SME Borad	68	62.30%
ChiNext Borad	32	37.70%
SSE Main Board	0	0.00%

Fundamentals

PE	37.53
PB	5.35
ROE	13.07%

Top 10 Constituents

Ticker	Constituent	Sector	Weight	Market
002475	Luxshare-ICT	Information Technology	5.69%	SME Borad
300750	CATL	Industrials	3.73%	ChiNext Borad
002714	Muyuan	Consumer Staples	3.71%	SME Borad
300760	Mindray	Health Care	3.27%	ChiNext Borad
300059	EastMoney	Financials	3.19%	ChiNext Borad
300498	Wens	Consumer Staples	2.78%	ChiNext Borad
002415	Hikvision	Information Technology	2.78%	SME Borad
002352	SF Holding	Industrials	2.10%	SME Borad
300142	Walvax	Health Care	1.99%	ChiNext Borad
300015	Aier Eye Hospital	Health Care	1.93%	ChiNext Borad

Tickers

Index	Ticker	Wind	Bloomberg	RIC
SME-CHINEXT 100 TRN	399611	399611.SZ	SZ399611	.SME100R
SME-ChiNext 100	399612	399612.SZ	SZ399612	.SZSC100P

About Us

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