

Description

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

Quick Facts

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

Tickers	399004
Base Date	2002-12-31
Base Point	1000
Launch Date	2003-01-02

Historical Performance



Returns and Volatility

Index	Accumulative Return			Annualized Return		Annualized Volatility	
	1M	3M	YTD	3Y	5Y	3Y	5Y
Shenzhen 100 TRI	8.45%	17.1%	18.35%	14.45%	0.79%	22.39%	21.85%

Annual Performances

Index	2025	2024	2023	2022	2021
Shenzhen 100 TRI	27.65%	13.89%	-16.05%	-25.13%	-0.16%

Market Cap (CNY Billion)

Total	Largest	Smallest	Mean	Median
9705.06	1052.11	2.50	97.05	47.91

* The Market Cap here is the basis for calculating weights

Sector Breakdown

Sector	No. of Constituents	Weight
Information Technology	26	27.21%
Industrials	15	22.14%
Telecommunication Services	5	19.54%
Consumer Discretionary	9	10.35%
Financials	7	5.80%
Consumer Staples	11	5.34%
Materials	12	5.34%
Health Care	11	3.40%
Real Estate	2	0.53%
Utilities	2	0.34%

Market Breakdown

Market	No. of Constituents	Weight
SZSE Main Board	71	53.02%
SZSE ChiNext Board	29	46.98%

Fundamentals

PE	PB	ROE
26.27	3.12	10.03

Top 10 Constituents

Ticker	Constituent	Sector	Weight	Market
300750	CATL	Industrials	10.84%	SZSE ChiNext Board
300308	Zhongji Innolight	Telecommunication Services	9.92%	SZSE ChiNext Board
300502	Eoptolink	Telecommunication Services	6.28%	SZSE ChiNext Board
000333	Midea Group	Consumer Discretionary	3.90%	SZSE Main Board
002475	Luxshare-ICT	Information Technology	3.43%	SZSE Main Board
002384	DSBJ	Information Technology	2.68%	SZSE Main Board
300274	Sungrow Power Supply	Industrials	2.63%	SZSE ChiNext Board
300059	EastMoney	Financials	2.46%	SZSE ChiNext Board
002594	BYD	Consumer Discretionary	2.44%	SZSE Main Board
002371	NAURA	Information Technology	2.40%	SZSE Main Board

Tickers

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

About Us

Shenzhen Securities Information Company Limited ("SSI"), a fully-owned subsidiary of Shenzhen Stock Exchange ("SZSE"), is the first professional index provider in Chinese mainland (since 2002). SSI is a member of the Index Industry Association (IIA) and a signatory of the Principles for Responsible Investment (PRI) and has completed the International Organization of Securities Commissions ("IOSCO") assurance review.

Authorized by SZSE, SSI is responsible for the research and development, operation and management of SZSE Index Series. SSI develops SZSE core index series with Shenzhen Component Index (SZI), ChiNext Index (CNT), Shenzhen100 Index (SZ100). SSI has also developed CNI Index Series to cover both Chinese market and overseas markets to serve the diversified investment needs. After more than 20 years development, SSI has become a leading index providers in China by providing investors with various performance benchmarks and underlying indices.

For more information, please visit website: www.cnindex.com.cn

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