

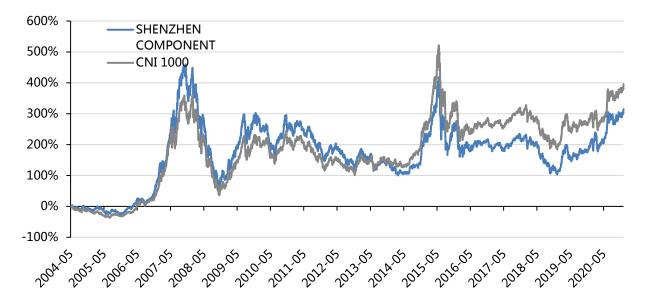
Description

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

Quick Facts

| Index | SHENZHEN COMPONENT | _ | Ticker | 399001 |
|-------------------------------|-----------------------|---|------------|-----------|
| Calculation | Free-float Market Cap | _ | Base Date | 1994/7/20 |
| Periodic Review Semi-annually | | _ | Base Value | 1000 |

Historical Performance



Returns and Volatility

| Accumulative Return | | | Annualize | ed Return | Annualized | d Volatility | Sharp | pe Ratio | |
|---------------------|--------|--------|-----------|-----------|------------|--------------|--------|----------|-------|
| 1M | 3M | 1Y | YTD | 3Y | 5Y | 3Y | 5Y | 3Y | 5Y |
| 5.86% | 12.11% | 38.73% | 38.73% | 9.44% | 2.70% | 24.64% | 23.77% | 2.89% | 1.21% |

Annual Performances

| 2020 | 2019 | 2018 | 2017 | 2016 |
|--------|--------|---------|-------|---------|
| 38.73% | 44.08% | -34.42% | 8.48% | -19.64% |

Market Cap (CNY Billion)

| Total | Largest | Smallest | Mean | Median |
|----------|---------|----------|-------|--------|
| 11475.06 | 486.64 | 1.11 | 22.95 | 10.71 |

* The Market Cap here is the basis for calculating weights



Sector Breakdown

| Sector | No. of Constituents | Weight |
|----------------------------|---------------------|--------|
| Information Technology | 122 | 23.53% |
| Industrials | 71 | 13.68% |
| Health Care | 67 | 13.44% |
| Consumer Staples | 37 | 13.06% |
| Consumer Discretionary | 48 | 13.01% |
| Materials | 77 | 9.23% |
| Financials | 32 | 7.76% |
| Real Estate | 17 | 2.99% |
| Telecommunication Services | 13 | 2.09% |
| Utilities | 10 | 0.69% |
| Energy | 6 | 0.51% |

Market Breakdown

| Market | No. of Constituents | Weight |
|--------------|---------------------|--------|
| SZSE Main Bo | rad 143 | 34.19% |
| SME Borac | 223 | 38.23% |
| ChiNext Bor | ad 134 | 27.58% |

Fundamentals

| PE | 30.37 | |
|-----|--------|--|
| РВ | 3.63 | |
| ROE | 11.14% | |

Top 10 Constituents

| Ticker | Constituent | Sector | Weight | Market |
|--------|-----------------|------------------------|--------|-----------------|
| 000858 | Wuliangye | Consumer Staples | 4.24% | SZSE Main Borad |
| 000333 | Midea Group | Consumer Discretionary | 3.99% | SZSE Main Borad |
| 300750 | CATL | Industrials | 2.96% | ChiNext Borad |
| 000651 | Gree | Consumer Discretionary | 2.46% | SZSE Main Borad |
| 002475 | Luxshare-ICT | Information Technology | 2.01% | SME Borad |
| 300059 | EastMoney | Financials | 1.71% | ChiNext Borad |
| 000002 | Vanke-A | Real Estate | 1.62% | SZSE Main Borad |
| 002415 | Hikvision | Information Technology | 1.46% | SME Borad |
| 300760 | Mindray | Health Care | 1.45% | ChiNext Borad |
| 000568 | Luzhou Lao Jiao | Consumer Staples | 1.41% | SZSE Main Borad |

Tickers

| Index | Ticker | Wind | Bloomberg | RIC |
|----------------------|--------|-----------|-----------|--------|
| Shenzhen Component | 399001 | 399001.SZ | SICOM | .SZSC1 |
| Shenzhen Component R | 399002 | 399002.SZ | SIASA | .SZSA1 |

About Us

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