

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				Annualized Return		Annualized Volatility		Sharpe 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 Borad	143	34.19%
SME Borad	223	38.23%
ChiNext Borad	134	27.58%

Fundamentals

PE	30.37
PB	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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