

# FTSE Ping An China A Free ESG Advanced 100 Index (Chinese)

Data as at: 31 October 2024

富时平安中国 A 股自由流通指数系列整合了平安的中国特色 ESG 评分，反映了具有出色环境、社会和治理实践的中国公司的表现。富时平安中国 A 股自由流通 ESG 先进 100 指数从行业分类标准系统（ICB）的 10 个行业（金融和房地产被视为一个行业）中各选择 ESG 评级排名前 10 的公司从最高到最低排名，并按市值对成分股进行加权。该指数基于富时中国 A 股自由流通指数，是中国 A 股市场具代表性的综合基准，涵盖在上海和深圳证券交易所（包括科创板和创业板）上市的大中盘股。

## 7 年业绩表现 – 总收益



## 收益率和波动率 – 总收益

Index (CNY)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Ping An China A Free ESG Advanced 100	14.8	12.7	23.9	18.8	-8.3	18.2	-2.8	3.4	19.0	17.1	18.0
FTSE China A Free	16.5	11.4	15.8	12.1	-13.0	20.2	-4.6	3.7	21.0	18.1	19.1

\* Compound annual returns measured over 3 and 5 years respectively

\*\* Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

## 年度收益率 – 总收益

Index % (CNY)	2019	2020	2021	2022	2023
FTSE Ping An China A Free ESG Advanced 100	34.3	24.8	-2.7	-18.9	-7.8
FTSE China A Free	38.3	30.2	1.4	-19.3	-8.0

## 收益/风险比率和回撤 – 总收益

Index (CNY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Ping An China A Free ESG Advanced 100	1.0	-0.1	0.2	-	-10.4	-31.5	-36.3	-
FTSE China A Free	0.6	-0.2	0.2	0.3	-14.2	-34.7	-38.2	-48.8

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table  
Drawdown – based on daily data

## FEATURES

### 目标

本指数旨在用于创建指数跟踪基金和衍生产品，以及用业绩表现基准。

### 可投资性

一个透明和可复制的指数构建策略。

### 流动性

指数系列将实施流动性筛选，以一年期 ADTV（日平均交易量）为标准。ADTV 排名位于富时中国 A 股全盘自由流通指数最低 20% 的证券将不符合被纳入资格。

### 权重上限

富时平安中国 A 股自由流通 ESG 指数成分股的权重上限为 10%。

### 透明度

指数实行透明的、基于规则的构建过程。指数方法论可在富时罗素官网获取。

### 可用性

指数基于价格和全收益方法计算，日交易结束可获取。

### 行业分类基准（ICB）

依据产业行业分析领域的全球标准“行业分类基准”（ICB）对指数的成分股进行分类。

前十大成分股 - 富时平安中国 A 股自由流通 ESG 先进 100 指数

Constituent	ICB Industry	FTSE Ping An China A Free ESG Advanced 100 (Wgt %)	FTSE China A Free (Wgt %)	Diff %
Contemporary Amperex Technology (A)	Industrials	10.97	3.12	7.85
Ping An Insurance (Group) Company Of China (A)	Financials	9.18	2.23	6.95
China Merchants Bank (A)	Financials	8.46	2.06	6.40
Wuliangye Yibin (A)	Consumer Staples	4.58	1.11	3.47
Zijin Mining Group (A)	Basic Materials	4.44	1.08	3.36
China Yangtze Power (A)	Utilities	3.94	0.96	2.98
Shenzhen Mindray Bio-Medical Electronics (A)	Health Care	2.76	0.67	2.09
Inner Mongolia Yili Industrial(A)	Consumer Staples	2.58	0.63	1.95
Industrial and Commercial Bank of China (A)	Financials	2.51	0.61	1.90
Bank of Communications (A)	Financials	2.41	0.59	1.82
Totals		51.83	13.06	

ICB 行业占比细分

ICB Code	ICB Industry	FTSE Ping An China A Free ESG Advanced 100		FTSE China A Free		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	10	4.48	134	11.90	-7.42
15	Telecommunications	10	6.73	24	2.89	3.84
20	Health Care	10	6.01	107	7.32	-1.31
30	Financials	10	30.19	93	20.04	10.15
35	Real Estate	-	-	29	1.68	-1.68
40	Consumer Discretionary	10	3.96	116	11.21	-7.25
45	Consumer Staples	10	9.46	61	9.50	-0.03
50	Industrials	10	16.57	188	17.56	-0.99
55	Basic Materials	10	7.95	132	9.38	-1.43
60	Energy	10	7.87	46	5.03	2.85
65	Utilities	10	6.77	46	3.51	3.26
Totals		100	100.00	976	100.00	

指数特征

Attributes	FTSE Ping An China A Free ESG Advanced 100	FTSE China A Free
Number of constituents	100	976
Dividend Yield %	3.16	2.34
Constituent (Wgt %)		
Average	1.00	0.10
Largest	10.97	3.16
Median	0.39	0.05
Top 10 Holdings (Wgt %)	51.83	17.90

关于平安 CN-ESG 评估框架

富时平安中国 ESG 指数系列是一个中国股票指数系列，采用平安 CN-ESG 评价体系，以衡量在环境、社会和治理（ESG）方面表现出色的公司有关表现。指数使用平安 CN-ESG 框架的整体评级，以调整其成分股的市值权重。平安 CN-ESG 框架覆盖 4,000 多只中国 A 股，主要指标分为三大类：通用指标、行业指标、新闻情绪指标。在通用指标基础上，该框架结合行业具体特征、政府处罚和公众新闻情绪等因素，全面评估中国公司的 ESG 表现。

INFORMATION

指数选股范围

富时中国 A 股自由流通指数

指数发布日期

2022 年 12 月 9 日

基日

2015 年 9 月 18 日

基点

1000

指数计算

日交易结束

日交易结束分发

通过 SFTP 和邮件

币种

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

审核日期

3 月和 9 月



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