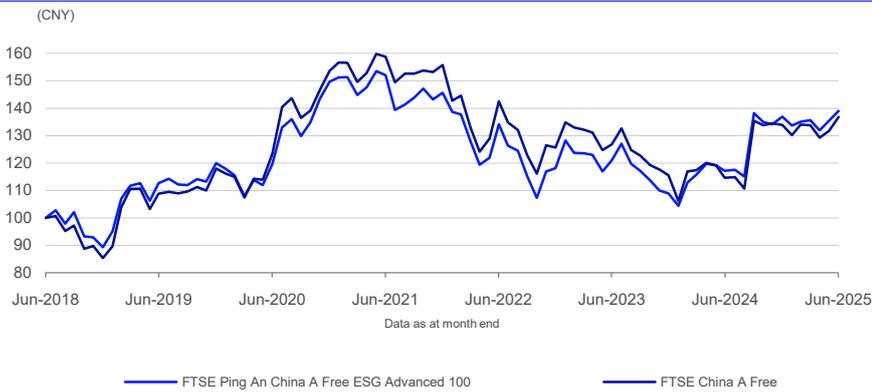


# FTSE Ping An China A Free ESG Advanced 100 Index (Chinese)

Data as at: 30 June 2025

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	2.5	1.5	1.5	18.7	3.6	16.1	1.2	3.0	20.2	16.6	17.3
FTSE China A Free	2.2	2.1	2.1	19.3	-4.0	10.7	-1.4	2.1	22.4	17.6	18.3

\* 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)	2020	2021	2022	2023	2024
FTSE Ping An China A Free ESG Advanced 100	24.8	-2.7	-18.9	-7.8	25.8
FTSE China A Free	30.2	1.4	-19.3	-8.0	15.9

## 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	0.9	0.1	0.2	-	-13.5	-23.1	-36.3	-
FTSE China A Free	0.8	-0.1	0.1	0.0	-14.9	-27.2	-38.2	-38.6

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 %
Kweichow Moutai (A)	Consumer Staples	9.01	2.71	6.30
China Merchants Bank (A)	Financials	8.64	2.15	6.49
Contemporary Amperex Technology (A)	Industrials	7.88	2.34	5.54
Ping An Insurance (Group) Company Of China (A)	Financials	7.86	1.96	5.90
China Yangtze Power (A)	Utilities	4.60	1.14	3.46
Zijin Mining Group (A)	Basic Materials	4.31	1.07	3.24
Wuliangye Yibin (A)	Consumer Staples	3.26	0.81	2.45
Bank of Communications (A)	Financials	2.66	0.66	2.00
Industrial and Commercial Bank of China (A)	Financials	2.59	0.64	1.95
Inner Mongolia Yili Industrial(A)	Consumer Staples	2.38	0.59	1.79
<b>Totals</b>		<b>53.19</b>	<b>14.07</b>	

## 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	3.96	137	13.90	-9.93
15	Telecommunications	10	7.05	25	3.69	3.36
20	Health Care	10	4.87	108	7.22	-2.35
30	Financials	10	29.17	93	21.30	7.87
35	Real Estate	-	-	29	1.18	-1.18
40	Consumer Discretionary	10	3.74	118	11.13	-7.39
45	Consumer Staples	10	16.60	61	8.24	8.36
50	Industrials	10	13.93	190	16.55	-2.62
55	Basic Materials	10	7.86	131	9.50	-1.64
60	Energy	10	5.37	47	3.83	1.54
65	Utilities	10	7.44	47	3.46	3.99
<b>Totals</b>		<b>100</b>	<b>100.00</b>	<b>986</b>	<b>100.00</b>	

## 指数特征

Attributes	FTSE Ping An China A Free ESG Advanced 100	FTSE China A Free
Number of constituents	100	986
Dividend Yield %	3.36	2.46
Constituent (Wgt %)		
Average	1.00	0.10
Largest	9.01	2.71
Median	0.36	0.05
Top 10 Holdings (Wgt %)	53.19	15.90

## 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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