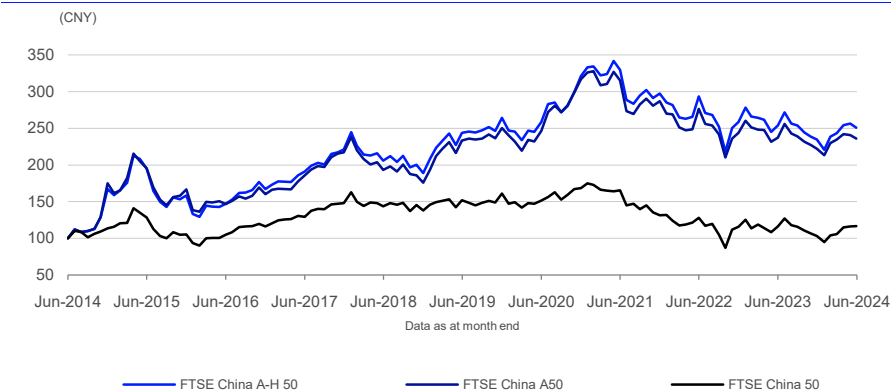


FTSE China A-H 50 Index (Chinese)

Data as at: 28 June 2024

富时中国 A-H50 指数旨在反映在中华人民共和国注册成立的大型公司的证券（即“A”股及/或“H”股）的表现。富时中国 A-H50 指数在公司层面上的成分股与富时中国 A50 指数相同。每家公司仅有一个股份类别被选定作为其代表，即“A”股或“H”股。

10 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 China A-H 50	3.1	7.0	7.0	-1.2	-23.9	2.9	-8.7	0.6	15.5	17.1	18.7
FTSE China A50	0.6	6.1	6.1	-0.6	-25.2	1.1	-9.2	0.2	14.1	15.8	18.3
FTSE China 50	10.0	12.9	12.9	0.2	-29.6	-23.2	-11.1	-5.1	24.6	27.3	23.3

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE China A-H 50	62.6	-5.2	5.6	32.2	-14.7	39.9	21.7	-7.4	-13.1	-9.3
FTSE China A50	68.8	-4.8	-4.0	35.7	-19.1	42.5	26.5	-9.4	-15.0	-8.9
FTSE China 50	16.2	-7.0	10.1	27.4	-6.7	16.6	4.7	-21.9	-12.0	-10.9

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 China A-H 50	-0.1	-0.5	0.0	0.4	-20.0	-34.7	-42.0	-43.0
FTSE China A50	-0.1	-0.6	0.0	0.4	-18.2	-34.0	-41.8	-42.0
FTSE China 50	-0.1	-0.4	-0.2	0.1	-28.2	-48.3	-55.1	-55.1

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

对股票进行选取和权重分配，以确保指数具有可投资性

流动性

对股票进行筛选，以确保指数具有可交易性。

透明度

指数采用透明而基于规则的编制流程。指数编制方法公开披露于富时罗素的网站。

可用性

该指数的计算基于价格和总收益指数计算方法，提供实时（更新频率少于 1 秒）和日终数据。

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。

前五大成分股 - 富时中国 A-H50 指数

Constituent	ICB Sector	Net MCap (CNYm)	Wgt %
Kweichow Moutai (A) (SC SH)	Beverages	513,814	12.79
Contemporary Amperex Technology (A) (SC SZ)	Electronic and Electrical Equipment	220,752	5.49
China Yangtze Power (A) (SC SH)	Electricity	197,243	4.91
China Merchants Bank (H)	Banks	194,227	4.83
Wuliangye Yibin (A) (SC SZ)	Beverages	138,535	3.45
Totals		1,264,571	31.48

ICB 超级行业占比细分

		FTSE China A-H 50			FTSE China A50		
ICB Code	ICB Supersector	No. of Cons	Net MCap (CNYm)	Wgt %	No. of Cons	Net MCap (CNYm)	Wgt %
1010	Technology	1	45,560	1.13	1	45,588	1.12
1510	Telecommunications	1	95,371	2.37	1	95,429	2.35
2010	Health Care	2	166,701	4.15	2	166,804	4.10
3010	Banks	12	907,077	22.58	12	926,892	22.79
3020	Financial Services	2	106,047	2.64	2	108,528	2.67
3030	Insurance	3	184,904	4.60	3	192,662	4.74
4010	Automobiles and Parts	2	145,473	3.62	2	146,191	3.59
4020	Consumer Products and Services	3	171,055	4.26	3	172,660	4.25
4040	Retailers	1	32,778	0.82	1	34,030	0.84
4510	Food Beverage and Tobacco	8	957,077	23.82	8	957,667	23.55
5010	Construction and Materials	1	61,602	1.53	1	61,640	1.52
5020	Industrial Goods and Services	6	471,661	11.74	6	474,316	11.66
5510	Basic Resources	1	99,341	2.47	1	100,897	2.48
5520	Chemicals	1	70,767	1.76	1	70,811	1.74
6010	Energy	4	295,747	7.36	4	305,863	7.52
6510	Utilities	2	206,443	5.14	2	206,807	5.09
Totals		50	4,017,602	100.00	50	4,066,787	100.00

指数特征

Attributes	FTSE China A-H 50	FTSE China A50
Number of constituents	50	50
Net MCap (CNYm)	4,017,602	4,066,787
Dividend Yield %	3.75	3.20
Constituent Sizes (Net MCap CNYm)		
Average	80,352	81,336
Largest	513,814	514,131
Smallest	9,199	9,442
Median	60,592	61,837
Weight of Largest Constituent (%)	12.79	12.64
Top 10 Holdings (% Index MCap)	45.61	45.43

INFORMATION

指数选股范围

富时中国 A50 指数

指数发布日期

2016 年 2 月 15 日

基日

2003 年 7 月 21 日

基点

5000

可投资性筛选

实际自由流通比例和流动性筛选

指数计算

实时和收盘指数

日终发布

通过 FTP 和电子邮件

币种

人民币

审核日期

季度审核，3 月、6 月、9 月和 12 月

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