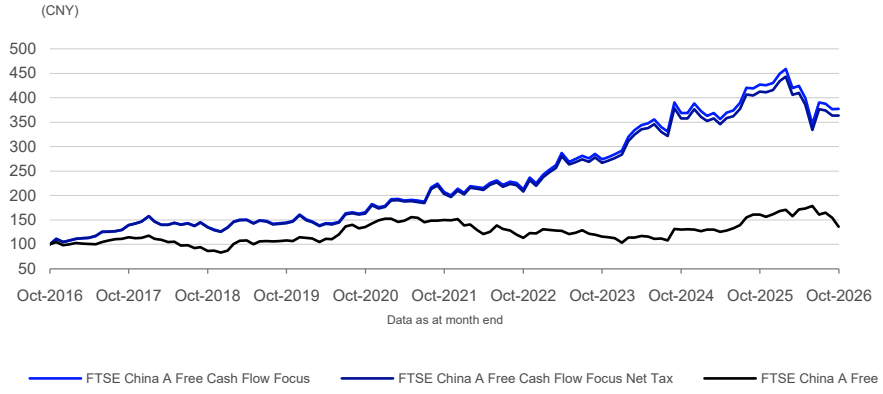
FTSE China A Free Cash Flow Focus Index (Chinese)

Data as at: 30 October 2026

富时中国 A 股自由现金流聚焦指数屬於富时自由现金流聚焦指数系列, 旨在识别富时中国 A 股自由流通指数中的高质量公司并实现高于基准的指数层面现金流收益率。

富时自由现金流聚焦指数系列旨在持续呈现高于基准股票池的指数层面现金流收益率。强劲的现金流使公司能够派发较高的股息、清偿债务并推动业务扩张。该指数系列纳入因子因素，旨在识别优质公司并着重于指数层面现金流收益率，从而让投资者能够在经济低迷期间维持防御型配置，同时追求更高的收益回报。

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 Free Cash Flow Focus	-3.4	-11.1	-12.3	-11.7	37.5	82.1	11.2	12.7	16.1	16.2	18.4
FTSE China A Free Cash Flow Focus Net Tax	-3.6	-11.4	-12.6	-12.0	36.0	78.3	10.8	12.3	16.1	16.2	18.4
FTSE China A Free	-15.4	-20.6	-15.5	-15.2	17.5	-8.9	5.5	-1.8	19.3	18.3	19.9

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE China A Free Cash Flow Focus	13.5	40.2	-13.7	27.3	9.1	21.5	5.2	26.4	36.5	10.8
FTSE China A Free Cash Flow Focus Net Tax	13.1	39.9	-14.0	26.8	8.6	21.2	4.8	25.8	35.9	10.4
FTSE China A Free	-11.8	14.7	-26.5	38.3	30.2	1.4	-19.3	-8.0	15.9	23.9

FEATURES

目标

本指数旨在用于创建指数跟踪基金和衍生产品，以及用作业绩表现基准。

可投资性

对股票进行选取和权重分配，以确保指数具有投资性。

流动性

对股票进行筛选，以确保指数有可交易性。

成分权重上限

每半年对个别成分股设下 10%的权重上限，以避免过度集中於任何一只股票。

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

指数的计算基于价格和总收益指数计算方法。

行业分类标准系统（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。

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 Free Cash Flow Focus	-0.8	0.7	0.7	0.8	-25.4	-25.4	-25.4	-25.4
FTSE China A Free Cash Flow Focus Net Tax	-0.8	0.7	0.7	0.8	-25.4	-25.4	-25.4	-25.4
FTSE China A Free	-0.8	0.4	-0.1	0.2	-24.4	-24.4	-34.7	-38.2

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

前十大成分股

Constituent	Country/Market	ICB Sector	Net MCap (CNYm)	Wgt %
China Telecom (A)	China	Telecommunications Service Providers	3,201,009	11.41
CNOOC (A)	China	Oil Gas and Coal	3,046,718	10.86
SAIC Motor (A)	China	Automobiles and Parts	2,447,807	8.73
Gree Electric Appliances Inc of Zhuhai (A)	China	Household Goods and Home Construction	1,901,162	6.78
Aluminum Corp of China (A)	China	Industrial Metals and Mining	1,816,808	6.48
China United Network Communications (A)	China	Telecommunications Service Providers	1,631,146	5.82
Great Wall Motor (A)	China	Automobiles and Parts	1,455,610	5.19
Zhejiang Chint Electrics (A)	China	Electronic and Electrical Equipment	1,436,534	5.12
Weichai Power (A)	China	Industrial Engineering	1,146,776	4.09
Baoshan Iron & Steel (A)	China	Industrial Metals and Mining	785,049	2.80
Totals			**18,868,617**	**67.28**

ICB 产业占比细分

		FTSE China A Free Cash Flow Focus		FTSE China A Free		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	1	0.19	196	19.80	-19.61
15	Telecommunications	2	17.23	28	5.79	11.44
20	Health Care	5	2.79	92	6.09	-3.30
30	Financials	-	-	87	17.13	-17.13
35	Real Estate	-	-	19	0.63	-0.63
40	Consumer Discretionary	14	29.15	116	8.97	20.18
45	Consumer Staples	3	1.59	54	6.34	-4.75
50	Industrials	11	17.16	214	16.09	1.07
55	Basic Materials	10	19.39	157	12.05	7.34
60	Energy	2	11.97	45	3.86	8.12
65	Utilities	2	0.53	51	3.24	-2.71
Totals		**50**	**100.00**	**1059**	**100.00**	

指数特征

Attributes	FTSE China A Free Cash Flow Focus	FTSE China A Free
Number of constituents	50	1059
Net MCap (CNYm)	28,044,325	28,079,595
Dividend Yield %	3.79	2.25
Constituent Sizes (Net MCap CNYm)		
Average	560,886	26,515
Largest	3,201,009	662,259
Smallest	46,259	1,307
Median	256,122	12,950
Weight of Largest Constituent (%)	11.41	2.36
Top 10 Holdings (% Index MCap)	67.28	15.08

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

2024 年 7 月 29 日

基日

2013 年 12 月 31 日

基点

1000

可投资性筛选

实际自由流通比例和流动性筛选

指数计算

收盘指数

日终发布

通过 SFTP 和电子邮件发布

币种

美元、英镑、欧元、日元、澳元、人民币、港元、加元

审核日期

季度审核，3 月、6 月、9 月和 12 月

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