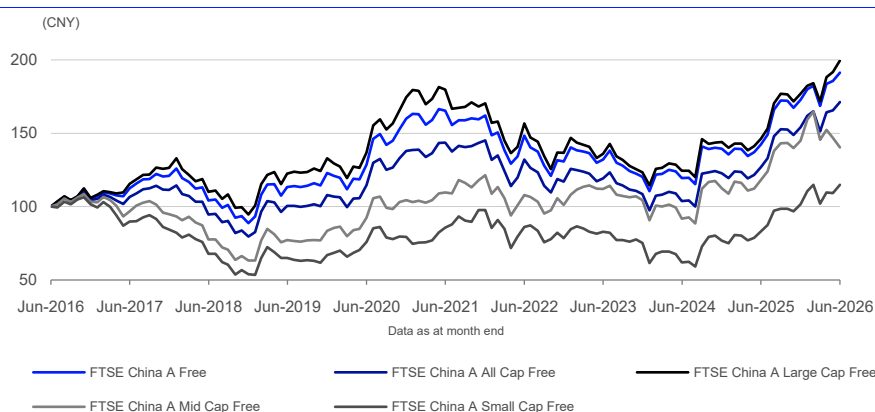


FTSE China A Free Indices (Chinese)

Data as at: 30 June 2026

富时中国 A 股自由流通指数是经过自由流通调整的基准指数，旨在代表可供中国境内投资者投资的中国 A 股。该系列指数纳入在上海证券交易所和深圳证券交易所上市的股票，包括上海科创板及深圳创业板。指数亦提供规模及行业分类的细分指数。

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	13.4	10.7	10.7	34.3	44.8	15.7	13.1	3.0	17.0	17.8	18.5
FTSE China A All Cap Free	13.3	11.2	11.2	35.1	43.7	19.3	12.8	3.6	17.5	18.4	18.9
FTSE China A Large Cap Free	16.2	12.8	12.8	36.5	46.9	11.1	13.7	2.1	17.0	17.4	18.5
FTSE China A Mid Cap Free	-3.6	-3.2	-3.2	18.8	25.1	27.9	7.8	5.0	19.1	22.0	22.0
FTSE China A Small Cap Free	12.6	13.2	13.2	38.4	38.9	34.3	11.6	6.1	21.2	23.4	24.1

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE China A Free	-11.8	14.7	-26.5	38.3	30.2	1.4	-19.3	-8.0	15.9	23.9
FTSE China A All Cap Free	-13.8	6.6	-28.5	35.6	27.8	5.3	-19.4	-7.3	13.0	25.6
FTSE China A Large Cap Free	-10.6	19.5	-25.2	40.4	31.4	-2.4	-19.8	-9.7	16.7	22.9
FTSE China A Mid Cap Free	-15.9	-8.3	-33.2	31.9	25.0	16.2	-16.6	3.3	7.7	28.8
FTSE China A Small Cap Free	-19.3	-16.8	-36.1	24.1	18.6	23.0	-19.6	-4.1	1.9	32.4

FEATURES

目标

本指数旨在用于创建指数跟踪基金、ETF、结构性产品、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，以确保指数具有投资性。

流动性

对股票进行筛选，以确保指数有可交易性。

透明度

指数编制方法公开披露于富时罗素的网站。

可用性

指数基于价格和总收益方法计算，包括收盘后数据。

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	1.9	0.7	0.2	0.4	-8.8	-21.7	-34.7	-38.2
FTSE China A All Cap Free	1.9	0.7	0.2	0.3	-9.9	-24.1	-36.5	-36.7
FTSE China A Large Cap Free	2.1	0.7	0.1	0.4	-8.2	-21.1	-37.3	-42.1
FTSE China A Mid Cap Free	1.0	0.4	0.2	0.2	-16.3	-27.5	-32.9	-46.7
FTSE China A Small Cap Free	1.7	0.5	0.3	0.1	-14.2	-34.4	-44.1	-53.7

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 - 富时中国 A 股自由流通指数

Constituent	ICB Supersector	Net MCap (CNYm)	Wgt %
Zhongji Innolight (A)	Telecommunications	1,024,810	2.95
Contemporary Amperex Technology (A)	Industrial Goods and Services	937,004	2.70
Eoptolink Technology (A)	Telecommunications	695,536	2.00
Kweichow Moutai (A)	Food Beverage and Tobacco	563,989	1.62
GigaDevice Semiconductor Beijing (A)	Technology	475,707	1.37
Cambricon Technologies (A)	Technology	461,470	1.33
Ping An Insurance (Group) Company Of China (A)	Insurance	417,735	1.20
China Merchants Bank (A)	Banks	415,903	1.20
Zijin Mining Group (A)	Basic Resources	345,328	0.99
Midea Group (A)	Consumer Products and Services	335,563	0.97
Totals		5,673,045	16.32

ICB 超级行业占比细分 - 富时中国 A 股自由流通指数

ICB Code	ICB Supersector	No. of Cons	Net MCap (CNYm)	Wgt %
1010	Technology	160	9,369,073	26.95
1510	Telecommunications	28	3,223,071	9.27
2010	Health Care	103	1,681,712	4.84
3010	Banks	34	2,342,077	6.74
3020	Financial Services	54	1,700,893	4.89
3030	Insurance	4	559,145	1.61
3510	Real Estate	25	205,726	0.59
4010	Automobiles and Parts	39	803,560	2.31
4020	Consumer Products and Services	44	1,289,220	3.71
4030	Media	20	234,571	0.67
4040	Retailers	9	111,273	0.32
4050	Travel and Leisure	8	134,637	0.39
4510	Food Beverage and Tobacco	47	1,518,370	4.37
4520	Personal Care Drug and Grocery Stores	13	102,515	0.29
5010	Construction and Materials	29	505,036	1.45
5020	Industrial Goods and Services	161	4,874,286	14.02
5510	Basic Resources	74	2,296,911	6.61
5520	Chemicals	67	1,764,978	5.08
6010	Energy	45	1,186,839	3.41
6510	Utilities	48	857,090	2.47
Totals		1012	34,760,983	100.00

INFORMATION

指数选股范围

富时中国 A 股全盘自由流通指数

指数发布日期

2017 年 4 月

基日

2005 年 12 月 30 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 FTP 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

在 3 月、9 月进行半年审核

指数特征

Attributes	FTSE China A Free
Number of constituents	1012
Net MCap (CNYm)	34,760,983
Dividend Yield %	1.79
Constituent Sizes (Net MCap CNYm)	
Average	34,349
Largest	1,024,810
Smallest	1,159
Median	14,144
Weight of Largest Constituent (%)	2.95
Top 10 Holdings (% Index MCap)	16.32

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