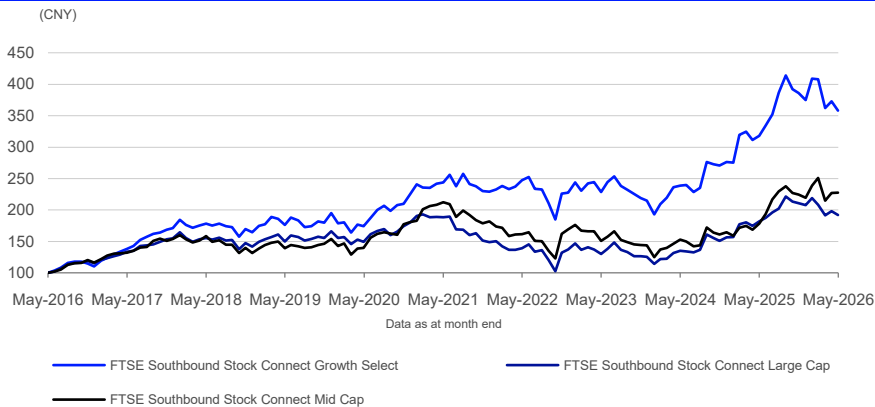


# FTSE Southbound Stock Connect Growth Select Index (Chinese)

Data as at: 29 May 2026

富时港股通优质成长指数旨在反映富时港股通指数中具备强劲成长潜力及竞争优势的公司的表现。指数根据结合预期盈利增长、盈利动能、主营净利润与毛利润比及自由现金流占营收比的综合评分排名，选取前 50 只合格证券组成，并采用自由流通市值加权。

## 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 Southbound Stock Connect Growth Select	-12.2	-7.2	-4.4	12.7	56.7	46.9	16.2	8.0	20.7	23.5	22.5
FTSE Southbound Stock Connect Large Cap	-7.7	-8.8	-7.5	5.7	48.0	2.0	13.9	0.4	18.7	23.0	23.6
FTSE Southbound Stock Connect Mid Cap	-9.3	1.4	3.7	27.7	51.2	7.3	14.8	1.4	18.7	24.0	25.0

\* 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 Southbound Stock Connect Growth Select	8.7	54.9	-3.7	18.6	15.7	1.5	-0.8	-5.5	28.7	35.6
FTSE Southbound Stock Connect Large Cap	11.0	34.5	-8.6	17.3	8.4	-17.5	-7.7	-8.6	24.8	32.7
FTSE Southbound Stock Connect Mid Cap	8.3	32.3	-14.4	16.9	17.4	0.8	-7.2	-15.0	14.6	33.4

## 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

单一成分权重上限为 15%，前五大成分权重之和上限为 60%

### 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 Southbound Stock Connect Growth Select	0.5	0.7	0.4	0.7	-16.9	-25.0	-28.8	-32.6
FTSE Southbound Stock Connect Large Cap	0.2	0.6	0.0	0.3	-16.2	-25.8	-46.5	-51.2
FTSE Southbound Stock Connect Mid Cap	1.4	0.6	0.1	0.4	-15.0	-25.7	-42.8	-43.1

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 %
Zijin Mining Group (H)	China	Precious Metals and Mining	1,648,785	8.45
CK Hutchison Holdings	Hong Kong	General Industrials	1,581,318	8.10
Sun Hung Kai Properties	Hong Kong	Real Estate Investment and Services Development	1,543,351	7.91
Innovent Biologics (P Chip)	China	Pharmaceuticals and Biotechnology	1,134,191	5.81
WuXi Biologics (P Chip)	China	Pharmaceuticals and Biotechnology	1,047,279	5.37
Yum China Holdings (P Chip)	China	Travel and Leisure	1,010,259	5.18
Pop Mart International Group (P Chip)	China	Retailers	972,590	4.98
China Hongqiao Group (P Chip)	China	Industrial Metals and Mining	741,786	3.80
Power Assets Holdings	Hong Kong	Electricity	690,603	3.54
Weichai Power (H)	China	Industrial Engineering	681,801	3.49
<b>Totals</b>			<b>11,051,961</b>	<b>56.62</b>

## ICB 产业占比细分

ICB Code	ICB Industry	No. of Cons	Net MCap (CNYm)	Wgt %
10	Technology	2	150,772	0.77
20	Health Care	6	3,209,832	16.44
30	Financials	3	644,446	3.30
35	Real Estate	5	2,315,702	11.86
40	Consumer Discretionary	7	3,338,474	17.10
50	Industrials	12	3,935,963	20.16
55	Basic Materials	10	4,489,493	23.00
60	Energy	1	89,341	0.46
65	Utilities	4	1,345,156	6.89
<b>Totals</b>		<b>50</b>	<b>19,519,179</b>	<b>100.00</b>

## 指数特征

Attributes	FTSE Southbound Stock Connect Growth Select
Number of constituents	50
Net MCap (CNYm)	19,519,179
Dividend Yield %	2.86
Constituent Sizes (Net MCap CNYm)	
Average	390,384
Largest	1,648,785
Smallest	16,039
Median	266,198
Weight of Largest Constituent (%)	8.45
Top 10 Holdings (% Index MCap)	56.62

## INFORMATION

## 指数选股范围

富时港股通指数

## 指数发布日期

2025 年 12 月 30 日

## 基日

2014 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

在 3 月、6 月、9 月和 12 月进行季度审核

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