

Data as at: 30 April 2025

# FTSE China SOE Sustainable Prosperity Index(Chinese)

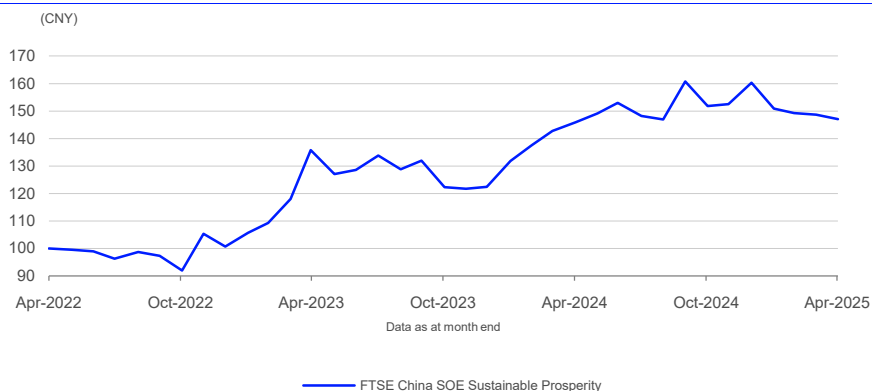
富时中国国企开放共赢指数旨在反映在中国内地和香港上市的中国国有企业（国企）的表现，重点关注于全球化和可持续发展。

富时中国国企开放共赢指数由 100 只成分股构成，包括 80 个 A 股公司和 20 个在香港上市的中国公司。有资格纳入富时中国国企开放共赢指数的证券包括：

- 富时中国 A 股自由流通指数的成分股中在国务院国资委旗下的国有企业
- 富时新兴市场无除外指数的成分股（仅限 H 股和红筹股）中在国务院国资委旗下的国有企业，并且是港股通的合格股票

成分股的权重占比通过调整总营收的比重确定，并向海外营收和绿色营收以及三个风格因子（即质量、低波动率和股息率）倾斜。

## 3 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 SOE Sustainable Prosperity	-2.6	-3.2	-8.3	0.7	47.0	91.4	13.7	13.9	20.5	17.8	17.4

\* 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 China SOE Sustainable Prosperity	-19.7	22.5	8.3	21.7	30.9

## 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。

### 成分权重上限

每次半年度的审核时，单只成分股的权重上限为 15%。H 股和红筹股的权重总和上限为 15%。

### 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。

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 SOE Sustainable Prosperity	0.0	0.8	0.8	-	-15.3	-17.0	-17.0	-

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	ICB Supersector	Net MCap (CNYm)	Wgt %
PetroChina (A)	Energy	595,965	15.63
China Petroleum & Chemical (A)	Energy	479,264	12.57
China State Construction Engineering (A)	Construction and Materials	366,371	9.61
China Mobile (A)	Telecommunications	274,058	7.19
China Mobile (Red Chip)	Telecommunications	198,763	5.21
China Railway Group (A)	Construction and Materials	178,190	4.67
CNOOC (A)	Energy	166,962	4.38
China Railway Construction (A)	Construction and Materials	148,470	3.90
China Telecom (A)	Telecommunications	131,496	3.45
China Shenhua Energy (A)	Energy	114,540	3.00
Totals		2,654,078	69.63

ICB 超级行业占比细分

ICB Code	ICB Supersector	No. of Cons	Net MCap (CNYm)	Wgt %
1010	Technology	1	2,134	0.06
1510	Telecommunications	7	684,857	17.97
2010	Health Care	4	26,272	0.69
3010	Banks	1	20,530	0.54
3020	Financial Services	2	3,644	0.10
3510	Real Estate	4	32,471	0.85
4010	Automobiles and Parts	3	13,364	0.35
4040	Retailers	1	4,491	0.12
4510	Food Beverage and Tobacco	2	11,245	0.30
4520	Personal Care Drug and Grocery Stores	2	76,285	2.00
5010	Construction and Materials	16	966,062	25.34
5020	Industrial Goods and Services	21	151,502	3.97
5510	Basic Resources	6	106,531	2.79
5520	Chemicals	3	2,761	0.07
6010	Energy	12	1,551,095	40.69
6510	Utilities	15	158,530	4.16
Totals		100	3,811,773	100.00

指数特征

Attributes	FTSE China SOE Sustainable Prosperity
Number of constituents	100
Dividend Yield %	4.92
Constituent (Wgt %)	
Average	1.00
Largest	15.63
Median	0.21
Top 10 Holdings (Wgt %)	69.61

INFORMATION

指数选股范围

富时中国 A 股自由流通指数的成分股中在国务院国资委旗下的国有企业 富时新兴市场无除外指数的成分股（仅限 H 股和红筹股）中在国务院国资委旗下的国有企业，并且是港股通的合格股票

指数发布日期

2019 年 9 月 27 日

基日

2017 年 3 月 17 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

实时和收盘指数

日终发布

通过 FTP 和电子邮件

币种

人民币、美元

审核日期

半年审核，3 月和 9 月

## 中国股票类别概述

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### A 股

A 股指的是在上海或深圳证券交易所上市的中国公司。这些股票以人民币交易。仅供中华人民共和国居民交易、或合格境外机构投资者（QFII）、人民币合格境外机构投资者（RQFII）通过相关规则交易、或通过互联互通机制交易。

### B 股

B 股指的是在上海或深圳证券交易所上市的中国公司。这些股票可在上海证券交易所以美元交易，或在深圳证券交易所以港元交易。可供非中华人民共和国居民和持有相应外币交易账户的中华人民共和国居民交易。

### H 股

H 股指的是在香港证券交易所上市的中华人民共和国公司。这些股票以港元交易。与在港交所交易的其它股票类似，其对可交易 H 股的人员资格没有限制。

### 红筹股

红筹股指在中华人民共和国境外注册公司于香港证券交易所上市的股票，且其主要（直接或间接）由中国内地国有实体控股，主要营收或资产来自中国内地。

### P 股

P 股是指由中国内地的公司或个人控制，其创立和起源均在中国内地的公司股票。其必须于中华人民共和国境外注册，且在香港证券交易所上市，而其主要营收或资产来自于中国内地。

\* 前提是公司未满足富时罗素对红筹股的定义。

### S 股

S 股是指由中国内地的公司或个人控制，其创立和起源均在中国内地的公司股票。其必须于中华人民共和国境外注册，且在新加坡证券交易所上市，而其主要营收或资产来自于中国内地。

### N 股

N 股是指由中国内地的公司或个人控制，其创立和起源均在中国内地的公司股票。其必须于中华人民共和国境外注册，且在纽约证券交易所、纳斯达克交易所或美国证券交易所上市，而其主要营收或资产来自于中国内地。

如需进一步了解对各种股票类别的定义和投资限制，请参阅

[http://www.ftse.com/products/downloads/Guide\\_to\\_Chinese\\_Share\\_Classes.pdf](http://www.ftse.com/products/downloads/Guide_to_Chinese_Share_Classes.pdf)

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