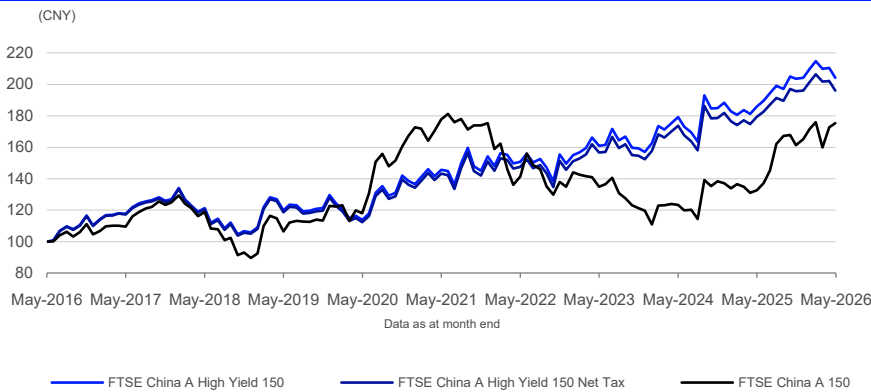


FTSE China A High Yield 150 Index (Chinese)

Data as at: 29 May 2026

富时中国 A 股红利 150 指数由富时中国 A600 指数中按股息率排序的前 150 只成分股构成。富时中国 A600 指数由富时中国 A 股全盘指数中按总市值排名前 600 位的公司组成。

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 High Yield 150	-5.0	0.3	0.0	9.8	26.9	40.2	8.3	7.0	11.1	13.6	15.2
FTSE China A High Yield 150 Net Tax	-5.0	0.2	0.0	9.3	25.1	37.0	7.8	6.5	11.1	13.6	15.2
FTSE China A 150	-0.4	8.7	6.1	32.2	30.0	-1.3	9.1	-0.3	16.3	17.4	18.6

* 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 High Yield 150	-8.2	15.2	-16.6	22.4	6.9	11.4	-3.1	5.1	20.0	8.3
FTSE China A High Yield 150 Net Tax	-8.5	14.9	-16.9	21.9	6.4	10.9	-3.5	4.6	19.4	7.9
FTSE China A 150	-16.0	19.4	-28.2	36.9	36.3	4.8	-23.1	-11.3	14.5	20.5

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 High Yield 150	0.9	0.6	0.5	0.5	-8.7	-14.7	-16.9	-28.0
FTSE China A High Yield 150 Net Tax	0.9	0.6	0.4	0.5	-8.7	-15.1	-17.3	-28.2
FTSE China A 150	2.0	0.5	0.0	0.3	-9.7	-22.9	-40.9	-41.1

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。

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

指数基于价格和总收益方法计算，包括收盘后数据和税后净回报版本。

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。

前十大成分股

Constituent	ICB Sector	Net MCap (CNYm)	Wgt %
Guanghui Energy (A)	Oil Gas and Coal	127,599	2.30
COSCO Shipping Holdings (A)	Industrial Transportation	104,434	1.89
China Shenhua Energy (A)	Oil Gas and Coal	84,209	1.52
Industrial Bank (A)	Banks	83,665	1.51
Hebei Yangyuan ZhiHui Beverage (A)	Beverages	76,607	1.38
Gree Electric Appliances Inc of Zhuhai (A)	Household Goods and Home Construction	75,943	1.37
China Merchants Bank (A)	Banks	72,673	1.31
Inner Mongolia Mengdian POW(A)	Electricity	69,445	1.25
Bank of Shanghai (A)	Banks	69,101	1.25
Jiangsu Yanghe Brewery Joint-Stock (A)	Beverages	68,599	1.24
Totals		832,274	15.03

ICB 超级行业占比细分

ICB Code	ICB Supersector	No. of Cons	Net MCap (CNYm)	Wgt %
1010	Technology	2	26,253	0.47
1510	Telecommunications	3	101,110	1.83
2010	Health Care	3	83,955	1.52
3010	Banks	29	1,410,636	25.47
3020	Financial Services	12	271,158	4.90
3030	Insurance	4	89,525	1.62
3510	Real Estate	3	50,643	0.91
4010	Automobiles and Parts	4	61,711	1.11
4020	Consumer Products and Services	8	427,075	7.71
4030	Media	2	54,449	0.98
4040	Retailers		0	0.00
4050	Travel and Leisure		0	0.00
4510	Food Beverage and Tobacco	12	524,100	9.46
5010	Construction and Materials	8	274,524	4.96
5020	Industrial Goods and Services	23	835,594	15.09
5510	Basic Resources	9	221,110	3.99
5520	Chemicals	4	66,777	1.21
6010	Energy	13	597,787	10.79
6510	Utilities	11	441,301	7.97
Totals		150	5,537,707	100.00

指数特征

Attributes	FTSE China A High Yield 150	FTSE China A High Yield 150 Net Tax
Number of constituents	150	150
Net MCap (CNYm)	5,537,707	5,537,707
Dividend Yield %	5.08	4.57
Constituent Sizes (Net MCap CNYm)		
Average	36,918	36,918
Largest	127,599	127,599
Smallest	4,726	4,726
Median	36,536	36,536
Weight of Largest Constituent (%)	2.30	2.30
Top 10 Holdings (% Index MCap)	15.03	15.03

INFORMATION

指数选股范围

富时中国 A 股全盘指数

指数发布日期

2022 年 7 月 18 日

基日

2004 年 12 月 31 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

收盘指数

日终发布

通过 SFTP

币种

美元、英镑、欧元、日元、澳元、人民币、港元、加元

审核日期

3 月进行年度审核

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