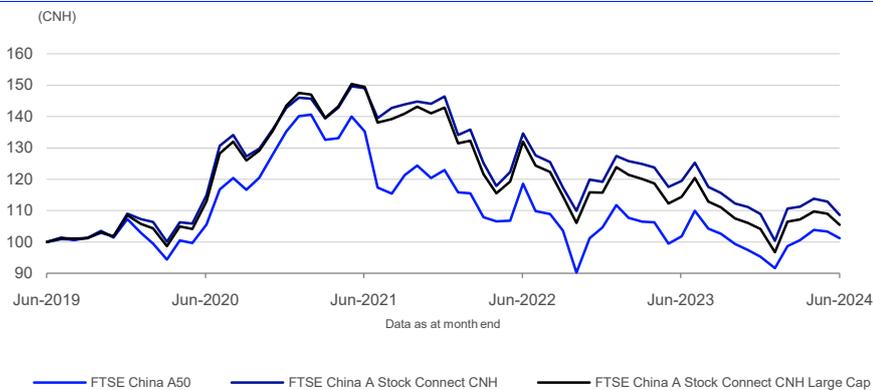


FTSE China A50 Index (Chinese)

Data as at: 28 June 2024

富时中国 A50 指数是由 50 家最大 A 股公司组成的实时可交易指数。A 股是中国大陆注册成立的公司于上海或深圳证券交易所上市、以人民币报价交易的证券。该指数为中国 A 股市场提供代表性和可交易性的最佳平衡。指数成分股须符合外国所有权限制（从 2022 年 3 月的季度审核开始实施），并须符合北向沪深港通计划的资格（从 2022 年 6 月的季度审核开始实施）。该指数以秒内流式更新发布，为投资者提供最快、最新的中国 A 股市场数据信息，以便对市场事件做出更迅速的反应。

5 年业绩表现 – 总收益



收益率和波动率 – 总收益

Index (CNH)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE China A50	0.6	6.1	6.1	-0.6	-25.2	1.1	-9.2	0.2	14.7	16.1	18.1
FTSE China A Stock Connect CNH	-2.4	-0.3	-0.3	-9.1	-27.1	8.6	-10.0	1.7	14.7	14.5	16.7
FTSE China A Stock Connect CNH Large Cap	-1.6	1.3	1.3	-7.8	-29.4	5.4	-11.0	1.1	14.3	14.5	17.0

* 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 % (CNH)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE China A50	64.7	-3.7	-5.0	35.4	-19.1	42.2	26.1	-9.1	-14.9	-8.9
FTSE China A Stock Connect CNH	-	-	-	-	-	-	31.0	2.6	-18.7	-8.6
FTSE China A Stock Connect CNH Large Cap	-	-	-	-	-	-	32.2	-0.4	-19.0	-10.0

收益/风险比率和回撤 – 总收益

Index (CNH)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China A50	-0.1	-0.6	0.0	0.4	-18.0	-33.9	-41.6	-41.6
FTSE China A Stock Connect CNH	-0.6	-0.7	0.1	-	-21.4	-34.3	-37.6	-
FTSE China A Stock Connect CNH Large Cap	-0.6	-0.7	0.1	-	-20.8	-36.3	-40.8	-

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

FEATURES

覆盖范围

上海和深圳证券交易所上市的最大 50 只 A 股股票。

目标

本指数旨在用于创建指数跟踪基金和衍生产品，及用业绩表现基准。

可投资性

对股票进行选取和权重分配，以确保指数的可投资性。

流动性

对股票进行筛选，以确保指数可交易性。

透明度

指数采用透明而基于方法的编制流程。指数编制方法公开披露于富时罗素的网站。

可用性

该指数的计算基于价格和总收益指数计算方法，提供实时（更新频率少于 1 秒）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。

前五大成分股

Constituent	ICB Sector	Net MCap (CNHm)	Wgt %
Kweichow Moutai (A) (SC SH)	Beverages	516,133	12.64
Contemporary Amperex Technology (A) (SC SZ)	Electronic and Electrical Equipment	221,749	5.43
China Yangtze Power (A) (SC SH)	Electricity	198,134	4.85
China Merchants Bank (A) (SC SH)	Banks	197,485	4.84
Wuliangye Yibin (A) (SC SZ)	Beverages	139,160	3.41
Totals		1,272,661	31.17

ICB 超级行业占比细分

ICB Code	ICB Supersector	No. of Cons	Net MCap (CNHm)	Wgt %
1010	Technology	1	45,765	1.12
1510	Telecommunications	1	95,801	2.35
2010	Health Care	2	167,453	4.10
3010	Banks	12	930,502	22.79
3020	Financial Services	2	108,951	2.67
3030	Insurance	3	193,413	4.74
4010	Automobiles and Parts	2	146,761	3.59
4020	Consumer Products and Services	3	173,332	4.25
4040	Retailers	1	34,163	0.84
4510	Food Beverage and Tobacco	8	961,397	23.55
5010	Construction and Materials	1	61,881	1.52
5020	Industrial Goods and Services	6	476,164	11.66
5510	Basic Resources	1	101,290	2.48
5520	Chemicals	1	71,086	1.74
6010	Energy	4	307,054	7.52
6510	Utilities	2	207,613	5.09
Totals		50	4,082,625	100.00

指数特征

Attributes	FTSE China A50
Number of constituents	50
Net MCap (CNHm)	4,082,625
Dividend Yield %	3.20
Constituent Sizes (Net MCap CNHm)	
Average	81,653
Largest	516,133
Smallest	9,479
Median	62,078
Weight of Largest Constituent (%)	12.64
Top 10 Holdings (% Index MCap)	45.43

INFORMATION

指数选股范围

富时中国 A 股全股指数

指数发布日期

2003 年 12 月 13 日

基日

2003 年 7 月 21 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

实时（更新频率少于 1 秒）和收盘指数。

日终发布

格林威治标准时间 12:00 通过 FTP 和电子邮件

币种

离岸人民币、港元和美元（实时指数仅以离岸人民币计算）。基础货币于 2022 年 6 月的季度审核时在岸人民币改为离岸人民币。

审核日期

季度审核，3 月、6 月、9 月和 12 月

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