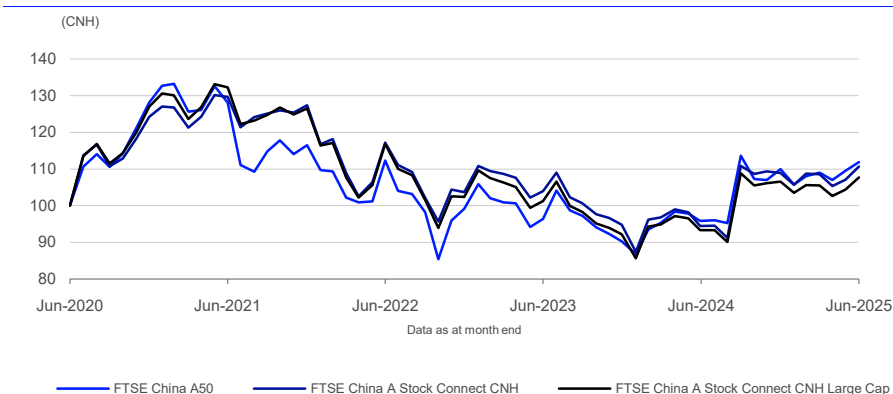


# FTSE China A50 Index (Chinese)

Data as at: 30 June 2025

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响应。

## 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	2.6	1.7	1.7	16.8	-0.4	11.9	-0.1	2.3	20.4	17.4	19.3
FTSE China A Stock Connect CNH	1.9	1.6	1.6	17.1	-5.6	10.7	-1.9	2.0	22.6	17.3	18.1
FTSE China A Stock Connect CNH Large Cap	2.0	1.1	1.1	15.4	-7.9	7.7	-2.7	1.5	21.8	16.9	18.2

\* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE China A50	-3.7	-5.0	35.4	-19.1	42.2	26.1	-9.1	-14.9	-8.9	21.8
FTSE China A Stock Connect CNH	-	-	-	-	-	31.0	2.6	-18.7	-8.6	14.9
FTSE China A Stock Connect CNH Large Cap	-	-	-	-	-	32.2	-0.4	-19.0	-10.0	15.6

## 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	0.9	0.1	0.1	0.2	-13.8	-24.3	-41.6	-41.6
FTSE China A Stock Connect CNH	0.8	-0.1	0.1	-	-14.8	-27.1	-37.6	-
FTSE China A Stock Connect CNH Large Cap	0.7	-0.1	0.1	-	-14.9	-27.9	-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	495,778	10.38
Contemporary Amperex Technology (A) (SC SZ)	Electronic and Electrical Equipment	310,975	6.51
China Merchants Bank (A) (SC SH)	Banks	265,412	5.56
China Yangtze Power (A) (SC SH)	Electricity	206,492	4.32
BYD (A) (SC SZ)	Automobiles and Parts	168,330	3.52
Totals		1,446,987	30.30

ICB 超级行业占比细分

ICB Code	ICB Supersector	No. of Cons	Net MCap (CNHm)	Wgt %
1010	Technology	3	228,360	4.78
1510	Telecommunications	2	115,506	2.42
2010	Health Care	2	168,999	3.54
3010	Banks	13	1,261,837	26.42
3020	Financial Services	3	272,359	5.70
3030	Insurance	3	264,375	5.54
4010	Automobiles and Parts	1	168,330	3.52
4020	Consumer Products and Services	3	164,140	3.44
4510	Food Beverage and Tobacco	5	800,402	16.76
5010	Construction and Materials	1	66,757	1.40
5020	Industrial Goods and Services	6	598,627	12.54
5510	Basic Resources	1	112,414	2.35
5520	Chemicals	1	47,702	1.00
6010	Energy	4	245,545	5.14
6510	Utilities	2	260,166	5.45
Totals		50	4,775,520	100.00

指数特征

Attributes	FTSE China A50
Number of constituents	50
Net MCap (CNHm)	4,775,520
Dividend Yield %	3.50
Constituent Sizes (Net MCap CNHm)	
Average	95,510
Largest	495,778
Smallest	25,292
Median	68,725
Weight of Largest Constituent (%)	10.38
Top 10 Holdings (% Index MCap)	45.70

INFORMATION

指数选股范围

富时中国 A 股全盘指数

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 月的季度审核时由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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