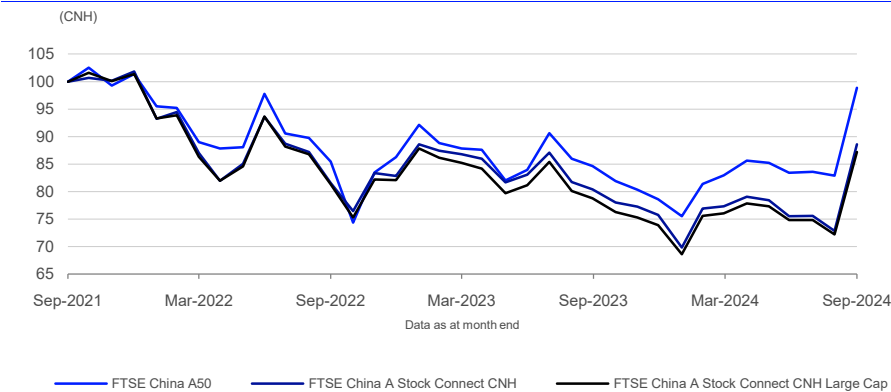


# FTSE China A50 Index (Traditional Chinese)

Data as at: 30 September 2024

富時中國 A50 指數是由 50 家最大 A 股公司組成的實時可交易指數。A 股是中國大陸註冊成立的公司於上海或深圳證券交易所上市、以人民幣報價交易的證券。該指數為中國 A 股市場提供代表性和可交易性的最佳平衡。指數成分股須符合外國擁有權限制（從 2022 年 3 月的季度審核開始實施），並須符合北向滬深港通計劃的資格（從 2022 年 6 月的季度審核開始實施）。該指數以秒內流式更新發佈，為投資者提供最快、最新的中國 A 股市場數據資訊，以便對市場事件做出更迅速的反應。

## 3 年業績表現 – 總收益



## 收益率和波動率 – 總收益

Index (CNH)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE China A50	18.6	19.2	25.8	16.8	-1.1	18.4	-0.4	3.4	17.0	15.8	19.7
FTSE China A Stock Connect CNH	17.4	14.6	17.0	10.2	-11.4	25.8	-4.0	4.7	18.5	14.3	18.9
FTSE China A Stock Connect CNH Large Cap	16.6	14.7	18.0	10.7	-12.8	21.4	-4.5	4.0	17.9	14.3	19.0

\* 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 – 總收益

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/風險比率和回撤 – 總收益

Index (CNH)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China A50	1.1	-0.3	0.2	0.4	-12.4	-30.0	-41.6	-41.6
FTSE China A Stock Connect CNH	0.6	-0.7	0.2	-	-14.9	-34.3	-37.6	-
FTSE China A Stock Connect CNH Large Cap	0.6	-0.7	0.2	-	-14.1	-35.3	-40.8	-

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

Drawdown – based on daily data

## FEATURES

### 覆蓋範圍

上海和深圳證券交易所上市的最大 50 隻 A 股股票。

### 目標

本指數旨在用於創建指數跟蹤基金和衍生產品，及用作業績表現基準。

### 可投資性

對股票進行選取和權重分配，以確保指數的可投資性。

### 流動性

對股票進行篩選，以確保指數可交易性。

### 透明度

指數採用透明而基於方法的編製流程。指數編製方法公開披露於富時羅素的網站。

### 可用性

該指數的計算基於價格和總收益指數計算方法，提供實時（更新頻率少於 1 秒）和日終數據。

### 行業分類基準（ICB）

依據產業行業分析領域的全球標準“行業分類基準”（ICB），對指數的成分股進行分類。

前五大成分股

Constituent	ICB Sector	Net MCap (CNHm)	Wgt %
Kweichow Moutai (A) (SC SH)	Beverages	614,833	12.91
Contemporary Amperex Technology (A) (SC SZ)	Electronic and Electrical Equipment	310,261	6.51
China Merchants Bank (A) (SC SH)	Banks	217,239	4.56
China Yangtze Power (A) (SC SH)	Electricity	205,876	4.32
Wuliangye Yibin (A) (SC SZ)	Beverages	176,624	3.71
Totals		1,524,833	32.01

ICB 超級行業佔比細分

ICB Code	ICB Supersector	No. of Cons	Net MCap (CNHm)	Wgt %
1010	Technology	1	67,216	1.41
1510	Telecommunications	1	88,074	1.85
2010	Health Care	2	192,883	4.05
3010	Banks	12	1,021,976	21.45
3020	Financial Services	2	182,644	3.83
3030	Insurance	3	269,196	5.65
4010	Automobiles and Parts	2	179,633	3.77
4020	Consumer Products and Services	3	198,158	4.16
4510	Food Beverage and Tobacco	7	1,116,722	23.44
5010	Construction and Materials	1	72,019	1.51
5020	Industrial Goods and Services	6	593,136	12.45
5510	Basic Resources	1	104,576	2.20
5520	Chemicals	1	80,282	1.69
6010	Energy	4	309,091	6.49
6510	Utilities	4	288,484	6.06
Totals		50	4,764,090	100.00

指數特徵

Attributes	FTSE China A50
Number of constituents	50
Net MCap (CNHm)	4,764,090
Dividend Yield %	2.85
Constituent Sizes (Net MCap CNHm)	
Average	95,282
Largest	614,833
Smallest	9,213
Median	73,395
Weight of Largest Constituent (%)	12.91
Top 10 Holdings (% Index MCap)	46.47

INFORMATION

指數選股範圍

富時中國 A 股全盤指數

指數發佈日期

2003 年 12 月 13 日

基日

2003 年 7 月 21 日

基點

5000

可投資性篩選

實際自由流通比例和流動性篩選

指數計算

實時（更新頻率少於 1 秒）和收盤指數。

日終發佈

格林威治標準時間 12:00 通過 FTP 和電子郵件

幣種

離岸人民幣、港元和美元（實時指數僅以離岸人民幣計算）。基礎貨幣於 2022 年 6 月的季度審核時由在岸人民幣改為離岸人民幣。

審核日期

季度審核，3 月、6 月、9 月和 12 月

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[info@ftserussell.com](mailto:info@ftserussell.com)

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email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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**EMEA**

+44 (0) 20 7866 1810

**North America**

+1 877 503 6437

**Asia-Pacific**

Hong Kong +852 2164 3333  
Tokyo +81 3 6441 1430  
Sydney +61 (0) 2 7228 5659