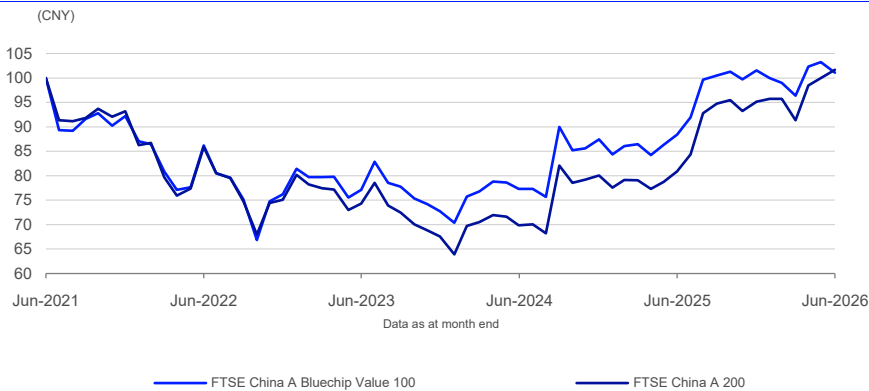


FTSE China A Bluechip Value 100 Index (Chinese)

Data as at: 30 June 2026

富时中国 A 股蓝筹价值 100 指数旨在代表富时中国 A 200 指数中 100 只价值成份股的表现。

5 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 Bluechip Value 100 | 4.9 | -0.5 | -0.5 | 14.4 | 31.1 | 1.1 | 9.5 | 0.2 | 13.6 | 15.4 | 17.3 |
| FTSE China A 200 | 11.3 | 6.9 | 6.9 | 25.7 | 36.8 | 1.7 | 11.0 | 0.3 | 15.2 | 16.2 | 17.6 |

* 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 Bluechip Value 100 | -5.2 | 35.4 | -19.5 | 42.5 | 23.6 | -8.9 | -17.3 | -4.6 | 20.2 | 16.2 |
| FTSE China A 200 | -9.7 | 28.7 | -22.6 | 40.4 | 29.0 | -3.5 | -19.4 | -10.0 | 18.5 | 18.8 |

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 Bluechip Value 100 | 1.1 | 0.6 | 0.0 | 0.5 | -8.6 | -16.4 | -33.6 | -40.9 |
| FTSE China A 200 | 1.8 | 0.7 | 0.0 | 0.4 | -7.8 | -19.5 | -36.9 | -41.4 |

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，包括实时及收盘后数据。

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)，对指数的成份股进行分类。

前十大成分股

| Constituent | ICB Sector | Net MCap (CNYm) | Wgt % |
|-------------------------------------|-------------------------------------|------------------|--------------|
| Contemporary Amperex Technology (A) | Electronic and Electrical Equipment | 485,087 | 6.77 |
| Kweichow Moutai (A) | Beverages | 415,675 | 5.80 |
| Zhongji Innolight (A) | Telecommunications Equipment | 395,996 | 5.52 |
| Cambricon Technologies (A) | Technology Hardware and Equipment | 280,700 | 3.92 |
| Hygon Information Technology (A) | Technology Hardware and Equipment | 240,997 | 3.36 |
| Eoptolink Technology (A) | Telecommunications Equipment | 236,519 | 3.30 |
| Foxconn Industrial Internet (A) | Telecommunications Equipment | 231,908 | 3.24 |
| China Merchants Bank (A) | Banks | 205,052 | 2.86 |
| China Yangtze Power (A) | Electricity | 181,349 | 2.53 |
| NAURA Technology Group (A) | Technology Hardware and Equipment | 179,524 | 2.50 |
| Totals | | 2,852,806 | 39.80 |

ICB 产业占比细分

| ICB Code | ICB Industry | No. of Cons | Net MCap (CNYm) | Wgt % |
|---------------|------------------------|-------------|------------------|---------------|
| 10 | Technology | 19 | 1,595,341 | 22.25 |
| 15 | Telecommunications | 4 | 899,439 | 12.55 |
| 20 | Health Care | 4 | 184,295 | 2.57 |
| 30 | Financials | 20 | 1,440,329 | 20.09 |
| 35 | Real Estate | 1 | 16,232 | 0.23 |
| 40 | Consumer Discretionary | 9 | 452,384 | 6.31 |
| 45 | Consumer Staples | 5 | 525,200 | 7.33 |
| 50 | Industrials | 15 | 979,416 | 13.66 |
| 55 | Basic Materials | 13 | 562,616 | 7.85 |
| 60 | Energy | 5 | 240,422 | 3.35 |
| 65 | Utilities | 5 | 272,884 | 3.81 |
| Totals | | 100 | 7,168,559 | 100.00 |

指数特征

| Attributes | FTSE China A Bluechip Value 100 | FTSE China A 200 |
|-----------------------------------|---------------------------------|------------------|
| Number of constituents | 100 | 200 |
| Net MCap (CNYm) | 7,168,559 | 11,598,544 |
| Dividend Yield % | 2.62 | 2.14 |
| Constituent Sizes (Net MCap CNYm) | | |
| Average | 71,686 | 57,993 |
| Largest | 485,087 | 485,087 |
| Smallest | 12,187 | 4,548 |
| Median | 36,644 | 38,205 |
| Weight of Largest Constituent (%) | 6.77 | 4.18 |
| Top 10 Holdings (% Index MCap) | 39.80 | 24.60 |

INFORMATION

指数选股范围

富时中国 A200 指数

基日

2006 年 5 月 31 日

指数发布日期

2006 年 6 月 13 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

实时及收盘指数

日终发布

通过 SFTP 和电子邮件发布

币种

人民币、港元、美元

审核日期

在 6 月、12 月进行半年审核

© 2026 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. "FTSE Canada", (4) FTSE Fixed Income LLC ("FTSE FI"), (5) FTSE (Beijing) Consulting Limited ("WOFE"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors.

FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
 email info@ftserussell.com; or
 call your regional Client Services Team office:

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