

# 富时中国 A50 指数

数据截至：2022 年 4 月 29 日

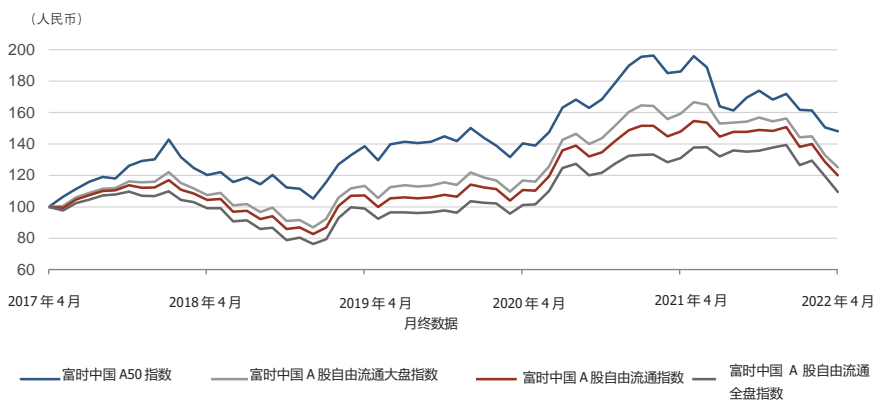
富时中国 A50 指数是由 50 家最大 A 股公司组成的实时可交易指数。该指数为中国 A 股市场提供代表性和可交易性的最佳平衡。

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。

## A 股

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 (CNY) 报价交易的证券。该类股票可由中国投资者在国内市场上交易，也可由国际投资者通过合格境外机构投资者 (QFII) 机制、人民币合格境外机构投资者 (RQFII) 机制和股票互联互通机制进行交易。

## 5 年业绩表现 – 总收益



## 收益率和波动率 – 总收益

指数 (人民币)	收益率%					年化收益率%*		波动率%**			
	3 个月	6 个月	年初迄今	12 个月	3 年	5 年	3 年	5 年	1 年	3 年	5 年
富时中国 A50 指数	-8.4	-14.8	-13.8	-20.4	6.9	48.2	2.2	8.2	21.6	20.0	17.9
富时中国 A 股自由流通大盘指数	-13.2	-20.2	-19.9	-21.4	10.5	25.2	3.4	4.6	19.2	19.8	17.1
富时中国 A 股自由流通指数	-13.1	-19.3	-20.3	-18.8	12.1	20.1	3.9	3.7	18.5	19.5	17.0
富时中国 A 股自由流通全盘指数	-13.5	-19.2	-21.4	-16.4	10.8	9.5	3.5	1.8	18.6	19.6	17.2

\* 复合年化收益率分别对 3 年和 5 年进行测算

\*\* 波动率 - 1 年期基于 12 个月每天数据。3 年期基于每周数据 (周三至周三)。5 年期基于每月数据

## 年度收益率 – 总收益

指数% (人民币)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
富时中国 A50 指数	14.6	-11.7	68.8	-4.8	-4.0	35.7	-19.1	42.5	26.5	-9.4
富时中国 A 股自由流通大盘指数	12.3	-8.6	52.8	5.9	-10.6	19.5	-25.2	40.4	31.4	-2.4
富时中国 A 股自由流通指数	8.7	-2.6	50.3	11.7	-11.8	14.7	-26.5	38.3	30.2	1.4
富时中国 A 股自由流通全盘指数	6.6	2.0	45.6	22.2	-13.8	6.6	-28.5	35.6	27.8	5.3

## 特色

### 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。

此文件的原文为英文，翻译成中文以便阅览。如中英文版存在差异，概以英文版为准。

收益/风险比率和回撤 – 总收益

指数 (人民币)	收益/风险比率				回撤 (%)			
	1 年	3 年	5 年	10 年	1 年	3 年	5 年	10 年
富时中国 A50 指数	-1.0	0.1	0.5	0.4	-29.2	-35.5	-35.5	-42.0
富时中国 A 股自由流通大盘指数	-1.1	0.1	0.3	0.2	-29.7	-34.5	-34.5	-45.4
富时中国 A 股自由流通指数	-1.0	0.1	0.2	0.3	-27.4	-31.1	-32.4	-48.8
富时中国 A 股自由流通全盘指数	-0.9	0.1	0.1	0.2	-27.8	-28.1	-33.6	-55.3

收益/风险比率 – 基于“收益率和波动率”表格中的复合年化收益率和波动率  
 回撤 – 基于每日数据

前五大成分股

成分股	ICB 行业	流通市值 (人民币元, 百万)	权重%
贵州茅台 (A)	饮料	643,106	14.54
宁德时代 (A)	汽车和配件	267,000	6.04
招商银行 (A)	银行	230,640	5.22
五粮液 (A)	饮料	176,211	3.98
长江电力 (A)	电力	144,675	3.27
<b>总计</b>		<b>1,461,631</b>	<b>33.05</b>

ICB 超级行业占比细分

ICB 代码	ICB 超级行业	成分股数量	流通市值 (人民币元, 百万)	权重%
1010	科技	1	103,002	2.33
1510	电信	2	94,020	2.13
2010	医疗保健	5	327,287	7.40
3010	银行	11	894,948	20.24
3020	金融服务	2	146,624	3.32
3030	保险	2	175,023	3.96
3510	房地产	1	52,767	1.19
4010	汽车和配件	4	452,460	10.23
4020	消费产品和服务	2	97,453	2.20
4040	零售商	1	99,493	2.25
4510	餐饮和烟草	9	1,330,973	30.09
5010	建筑和材料	1	73,762	1.67
5020	工业产品和服务	3	157,952	3.57
5510	基础资源品	1	63,823	1.44
5520	化工制品	1	68,440	1.55
6010	能源	3	139,897	3.16
6510	公用事业	1	144,675	3.27
<b>总计</b>		<b>50</b>	<b>4,422,597</b>	<b>100.00</b>

指数特征

特征	富时中国 A50 指数
成分股数量	50
流通市值 (人民币, 百万元)	4,422,597
股息率%	2.21
成分股规模 (流通市值, 人民币百万元)	
均值	88,452
最大	643,106
最小	16,305
中值	67,352
最大成分股占比 (%)	14.54
前十大持仓 (占指数流通市值%)	46.32

信息

指数选股范围

富时中国 A 股自由流通全盘指数

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

人民币、港元和美元 (实时指数仅以人民币计算)

审核日期

季度审核, 3 月、6 月、9 月和 12 月

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