

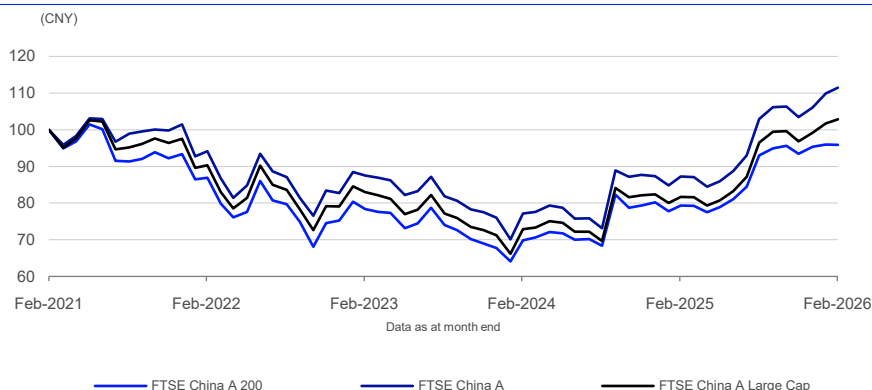


数据截至：2026年2月27日

富时中国 A200 指数

富时中国 A200 指数由富时中国 A 股全盘指数中按总市值排名前 200 位的公司组成。

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	年初至今	12个月	3年	5年	3年	5年	1年	3年	5年
富时中国 A200	2.7	3.2	0.6	20.9	22.4	-4.1	7.0	-0.8	14.3	15.9	17.4
富时中国 A 股	7.7	8.3	5.1	27.7	27.4	11.5	8.4	2.2	15.0	16.8	17.5
富时中国 A 股大盘	6.2	6.5	3.6	25.8	23.9	2.8	7.4	0.6	14.6	16.4	17.6

* 复合年化收益率分别基于 3 年和 5 年计算

** 波动率 – 1 年基于过去 12 个月每日数据计算。3 年基于每周数据计算 (从周三到周三)。5 年基于每月数据计算。

年度收益率 – 总收益

指数% (人民币)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
富时中国 A200	-9.7	28.7	-22.6	40.4	29.0	-3.5	-19.4	-10.0	18.5	18.8
富时中国 A 股	-12.1	13.3	-26.1	36.1	30.5	3.3	-18.4	-8.1	14.9	21.4
富时中国 A 股大盘	-11.2	17.6	-24.7	37.7	32.1	-0.2	-19.0	-9.9	15.6	20.4

指数特征

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)，对指数的成分股进行分类。

收益/风险比率和回撤 – 总收益

指数 (人民币)	收益/风险比				最大回撤 (%)			
	1 年	3 年	5 年	10 年	1 年	3 年	5 年	10 年
富时中国 A200	1.4	0.4	0.0	0.4	-9.9	-20.1	-37.9	-41.4
富时中国 A 股	1.6	0.5	0.1	0.4	-11.0	-22.6	-33.8	-36.3
富时中国 A 股大盘	1.6	0.4	0.0	0.4	-10.3	-22.1	-36.4	-40.4

收益/风险比 – 基于业绩和波动率表中的复合年化收益率和波动率

最大回撤 – 基于每日数据

前十大成分股

成分股	ICB 行业	净市值 (百万人民币)	权重 %
贵州茅台	饮料	511,782	4.97
宁德时代	电子和电器设备	421,681	4.10
紫金矿业	贵金属和开采	228,000	2.21
招商银行	银行	223,824	2.17
中国平安	人寿保险	190,125	1.85
工业富联	电信设备	179,136	1.74
长江电力	电力	178,403	1.73
海光信息	科技硬件和设备	169,928	1.65
中际旭创	电信设备	165,175	1.60
农业银行	银行	154,157	1.50
总计		2,422,209	23.52

ICB 超级行业占比细分

ICB 代码	ICB 超级行业	成分股数量	净市值 (百万人民币)	权重 %
1010	科技	25	1,282,253	12.45
1510	电信	7	629,484	6.11
2010	医疗保健	12	414,133	4.02
3010	银行	24	1,511,172	14.68
3020	金融服务	14	578,990	5.62
3030	保险	4	337,371	3.28
3510	房地产	3	61,112	0.59
4010	汽车和配件	9	373,077	3.62
4020	消费产品和服务	5	202,866	1.97
4030	媒体	1	28,590	0.28
4040	零售商	2	66,869	0.65
4050	旅游和休闲	4	104,698	1.02
4510	餐饮和烟草	15	1,070,634	10.40
5010	个人护理品、药店和杂货店	7	209,193	2.03
5020	建筑和材料	28	1,432,692	13.91
5510	工业产品和服务	13	803,319	7.80
5520	基础资源品	7	296,783	2.88
6010	化工制品	9	480,064	4.66
6510	能源	11	413,973	4.02
总计		200	10,297,275	100.00

指数信息

指数选股范围

富时中国 A 股全盘指数

基日

2001 年 6 月 18 日

历史起始日期

2001 年 6 月 18 日

指数发布日期

2021 年 6 月 18 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 FTP 和电子邮件于格林尼治时间 12:00 发布

币种

人民币、港元、美元（仅人民币实时计算）

审核日期

在 3 月、6 月、9 月和 12 月进行季度审核

指数特征

属性	富时中国 A200	富时中国 A 股
成分股数量	200	948
净市值 (百万人民币)	10,297,275	17,125,126
股息率%	2.56	2.09
成分股市值区间 (净市值 百万人民币)		
平均值	51,486	18,064
最大值	511,782	511,782
最小值	5,042	836
中位数	36,514	9,358
最大成分股权重(%)	4.97	2.99
前十大成分股(% 指数 市值)	23.52	14.14

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来源：富时罗素，截至 2026 年 2 月 27 日。过往表现并不保证未来结果。

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