



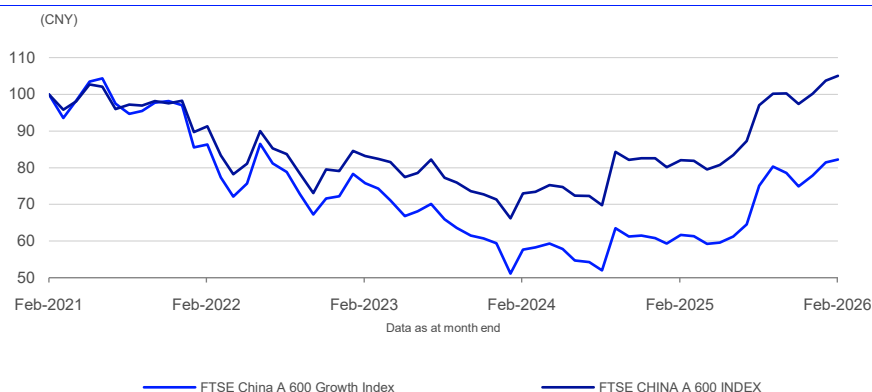
数据截至：2026年2月27日

# 富时中国 A600 成长指数

富时全球风格指数旨在反映富时全球股票指数系列（GEIS）的大、中、小盘股票的表现，这些股票展现出价值和成长的特征。成长与价值指数采用三项具高度代表性的特征：价值以账面价值比价格（B/P）衡量；成长则以 I/B/E/S 两年预期盈利增长率与五年历史每股销售额增长率的组合来衡量。

富时中国 A600 成长指数衡量富时中国 A600 指数中可投资证券的表现，其中纳入被视为比较整体市场更具成长潜力的公司。该指数系列旨在为此市场区段提供全面且客观的衡量基准，并每年进行检讨，以准确反映市场随时间的变化。

## 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 A600 成长指数	9.7	9.5	5.6	33.4	8.5	-17.8	2.8	-3.8	19.5	21.1	22.0
富时中国 A600 指数	7.9	8.3	4.9	28.0	26.3	5.1	8.1	1.0	15.6	16.6	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)	2021	2022	2023	2024	2025
富时中国 A600 成长指数	-0.9	-25.5	-17.7	2.3	28.1
富时中国 A600 指数	0.5	-19.5	-9.8	15.7	21.3

## 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 A600 成长指数	1.6	0.1	-0.2	0.2	-12.2	-35.3	-52.8	-56.2
富时中国 A600 指数	1.7	0.5	0.1	0.4	-10.8	-22.4	-36.4	-39.2

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	6.20
宁德时代	电子和电器设备	421,681	5.11
紫金矿业	贵金属和开采	228,000	2.76
工业富联	电信设备	179,136	2.17
中际旭创	电信设备	165,175	2.00
海光信息	科技硬件和设备	140,807	1.70
寒武纪-U	科技硬件和设备	139,089	1.68
比亚迪	汽车和配件	135,897	1.65
立讯精密	休闲用品	101,910	1.23
新易盛	电信设备	99,988	1.21
<b>总计</b>		<b>2,123,465</b>	<b>25.71</b>

## ICB 产业占比细分

ICB 代码	ICB 产业	成分股数量	净市值 (百万人民币)	权重 %
10	科技	107	2,189,221	26.51
15	电信	12	621,803	7.53
20	医疗保健	37	523,524	6.34
30	金融	11	163,581	1.98
35	房地产	1	17,909	0.22
40	可选消费	46	814,177	9.86
45	日常消费品	32	1,011,995	12.25
50	工业	60	1,316,608	15.94
55	基础材料	63	1,303,568	15.78
60	能源	12	186,925	2.26
65	公用事业	9	110,212	1.33
<b>总计</b>		<b>390</b>	<b>8,259,521</b>	<b>100.00</b>

## 指数特征

属性	富时中国 A600 成长指数	富时中国 A600 指数
成分股数量	390	600
股息率%	1.20	2.10
成分股市值区间 (净市值 百万人民币)		
平均值	0.26	0.17
最大值	6.20	3.26
最小值	0.14	0.10
前十大成分股(% 指数 市值)	25.71	15.41

## 指数信息

## 指数选股范围

富时中国 A600 指数

## 基日

2001年6月18日

## 指数发布日期

2004年5月5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

收盘指数

## 日终发布

通过 SFTP 和电子邮件发布

## 币种

美元、英镑、欧元、日元、澳元、人民币、港元、加元

## 审核日期

9月进行年度审核

© 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](mailto:info@ftserussell.com)

To learn more, visit [lseg.com/ftse-russell](http://lseg.com/ftse-russell);  
email [info@ftserussell.com](mailto: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