

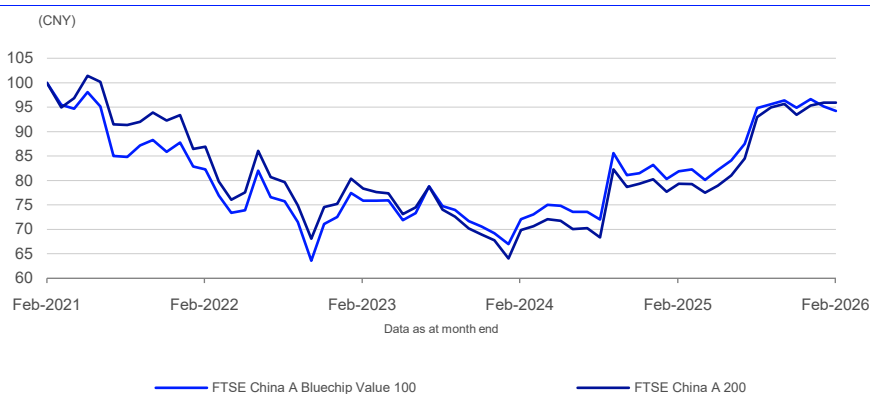


富时中国 A 股蓝筹价值 100 指数

数据截至：2026 年 2 月 27 日

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

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 A 股蓝筹价值 100	-0.7	-0.7	-2.5	15.0	24.1	-5.8	7.5	-1.2	13.5	15.2	17.3
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

* 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 A 股蓝筹价值 100	-5.2	35.4	-19.5	42.5	23.6	-8.9	-17.3	-4.6	20.2	16.2
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

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 A 股蓝筹价值 100	1.0	0.5	-0.1	0.5	-9.8	-16.4	-37.8	-40.9
富时中国 A200	1.4	0.4	0.0	0.4	-9.9	-20.1	-37.9	-41.4

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

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)，对指数的成份股进行分类。

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	7.84
宁德时代	电子和电气设备	421,681	6.46
紫金矿业	贵金属和开采	228,000	3.49
招商银行	银行	223,824	3.43
中国平安	人寿保险	190,125	2.91
工业富联	电信设备	179,136	2.74
长江电力	电力	178,403	2.73
海光信息	科技硬件和设备	169,928	2.60
中际旭创	电信设备	165,175	2.53
农业银行	银行	154,157	2.36
总计		2,422,209	37.09

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	12	635,643	9.73
15	电信	3	387,381	5.93
20	医疗保健	6	293,381	4.49
30	金融	23	1,736,178	26.58
35	房地产	2	47,934	0.73
40	可选消费	10	504,224	7.72
45	日常消费品	7	810,545	12.41
50	工业	18	1,008,395	15.44
55	基础材料	9	510,976	7.82
60	能源	5	333,064	5.10
65	公用事业	5	263,729	4.04
总计		100	6,531,449	100.00

指数特征

属性	富时中国 A 股蓝筹价值 100	富时中国 A200
成分股数量	100	200
净市值 (百万人民币)	6,531,449	10,297,275
股息率%	3.07	2.56
成分股市值区间 (净市值 百万人民币)		
平均值	65,314	51,486
最大值	511,782	511,782
最小值	9,006	5,042
中位数	41,273	36,514
最大成分股权重(%)	7.84	4.97
前十大成分股(% 指数 市值)	37.09	23.52

指数信息

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

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