

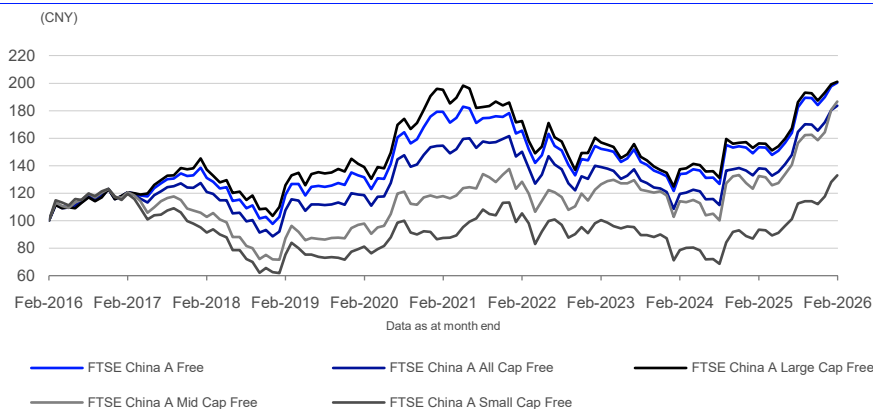


数据截至：2026年2月27日

富时中国 A 股自由流通指数

富时中国 A 股自由流通指数是经过自由流通调整的基准指数，旨在代表可供中国境内投资者投资的中国 A 股。该系列指数纳入在上海证券交易所和深圳证券交易所上市的股票，包括上海科创板及深圳创业板。指数亦提供规模及行业分类的细分指数。

10 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 股自由流通指数	8.9	9.8	5.6	30.7	31.7	11.9	9.6	2.3	15.8	17.2	17.9
富时中国 A 股全盘自由流通指数	10.9	11.5	7.1	33.1	32.1	18.9	9.7	3.5	16.6	17.8	18.3
富时中国 A 股大盘自由流通指数	7.3	8.0	4.0	28.8	28.2	2.9	8.6	0.6	15.4	16.8	18.0
富时中国 A 股中盘自由流通指数	17.7	19.3	13.6	40.7	47.6	58.2	13.9	9.6	19.9	21.4	21.0
富时中国 A 股小盘自由流通指数	18.7	18.1	13.0	42.2	32.6	52.3	9.8	8.8	21.3	22.4	23.4

* 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 股自由流通	-11.8	14.7	-26.5	38.3	30.2	1.4	-19.3	-8.0	15.9	23.9
富时中国 A 股全盘自由流通	-13.8	6.6	-28.5	35.6	27.8	5.3	-19.4	-7.3	13.0	25.6
富时中国 A 股大盘自由流通	-10.6	19.5	-25.2	40.4	31.4	-2.4	-19.8	-9.7	16.7	22.9
富时中国 A 股中盘自由流通	-15.9	-8.3	-33.2	31.9	25.0	16.2	-16.6	3.3	7.7	28.8
富时中国 A 股小盘自由流通	-19.3	-16.8	-36.1	24.1	18.6	23.0	-19.6	-4.1	1.9	32.4

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。

指数发布日期之前显示的收益反映的是假设的历史表现。请参阅免责声明以获取重要的法律信息。

指数特征

目标

本指数旨在用于创建指数跟踪基金、ETF、结构性产品、衍生产品，以及用业绩表现基准。

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 A 股自由流通	1.7	0.5	0.1	0.4	-11.6	-23.0	-34.9	-38.2
富时中国 A 股全盘自由流通	1.7	0.5	0.2	0.4	-12.7	-25.8	-36.5	-36.7
富时中国 A 股大盘自由流通	1.7	0.5	0.0	0.4	-11.0	-22.5	-38.3	-42.1
富时中国 A 股中盘自由流通	1.7	0.6	0.5	0.3	-15.1	-28.5	-32.9	-46.7
富时中国 A 股小盘自由流通	1.7	0.4	0.4	0.1	-16.9	-37.4	-44.1	-53.7

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 - 富时中国 A 股自由流通指数

成分股	ICB 超级行业	净市值 (百万人民币)	权重 %
宁德时代	工业产品和服务	793,130	2.49
贵州茅台	餐饮和烟草	700,946	2.20
中国平安	保险	556,917	1.75
紫金矿业	基础资源品	544,693	1.71
招商银行	银行	454,085	1.43
中际旭创	电信	426,358	1.34
美的集团	消费产品和服务	353,797	1.11
新易盛	电信	287,578	0.90
东方财富	金融服务	266,716	0.84
长江电力	公用事业	247,415	0.78
总计		4,631,635	14.57

指数信息

指数选股范围

富时中国 A 股全盘自由流通指数

指数发布日期

2017 年 4 月

基日

2005 年 12 月 30 日

基点

1000

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 FTP 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

在 3 月、9 月进行半年审核

ICB 超级行业占比细分 - 富时中国 A 股自由流通指数

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	140	5,338,988	16.79
1510	电信	25	1,810,487	5.69
2010	医疗保健	108	1,924,401	6.05
3010	银行	34	2,518,966	7.92
3020	金融服务	54	1,750,013	5.50
3030	保险	4	747,680	2.35
3510	房地产	26	298,368	0.94
4010	汽车和配件	38	1,052,961	3.31
4020	消费产品和服务	45	1,372,216	4.32
4030	媒体	20	338,601	1.06
4040	零售商	9	168,471	0.53
4050	旅游和休闲	8	185,449	0.58
4510	餐饮和烟草	47	1,920,520	6.04
4520	个人护理品、药店和杂货店	14	143,856	0.45
5010	建筑和材料	31	584,672	1.84
5020	工业产品和服务	157	4,792,663	15.07
5510	基础资源品	69	2,928,541	9.21
5520	化工制品	63	1,589,289	5.00
6010	能源	45	1,396,232	4.39
6510	公用事业	49	931,825	2.93
总计		986	31,794,199	100.00

指数特征

属性	富时中国 A 股自由流通
成分股数量	986
净市值 (百万人民币)	31,794,199
股息率%	1.99
成分股市值区间 (净市值 百万人民币)	
平均值	32,246
最大值	793,130
最小值	836
中位数	15,631
最大成分股权重(%)	2.49
前十大成分股(% 指数 市值)	14.57

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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