

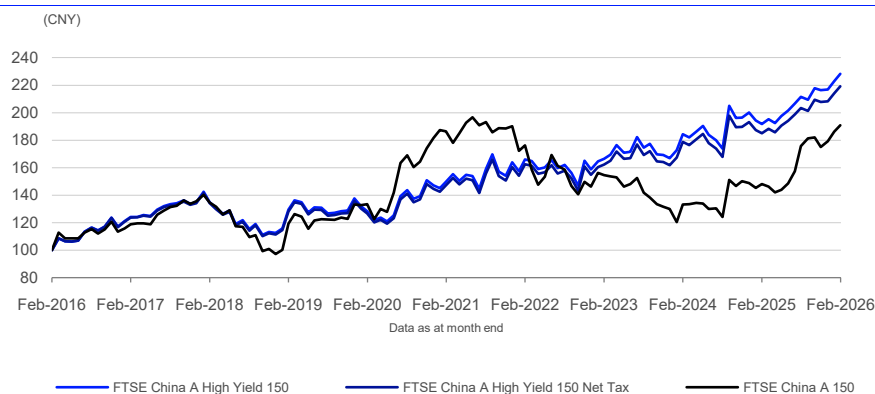


数据截至：2026年2月27日

# 富时中国 A 股红利 150 指数

富时中国 A 股红利 150 指数由富时中国 A600 指数中按股息率排序的前 150 只成分股构成。富时中国 A600 指数由富时中国 A 股全盘指数中按总市值排名前 600 位的公司组成。

## 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 股红利 150	5.5	7.9	5.2	19.0	37.1	52.4	11.1	8.8	12.3	13.9	15.2
富时中国 A 股红利 150 净税后	5.5	7.8	5.2	18.5	35.1	48.9	10.6	8.3	12.3	13.9	15.3
富时中国 A 股 150	9.1	8.6	6.5	28.9	23.4	2.4	7.3	0.5	16.4	17.3	18.0

\* 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 股红利 150	-8.2	15.2	-16.6	22.4	6.9	11.4	-3.1	5.1	20.0	8.3
富时中国 A 股红利 150 净税后	-8.5	14.9	-16.9	21.9	6.4	10.9	-3.5	4.6	19.4	7.9
富时中国 A 股 150	-16.0	19.4	-28.2	36.9	36.3	4.8	-23.1	-11.3	14.5	20.5

## 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，包括收盘后数据和税后净回报版本。

### 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 股红利 150	1.5	0.8	0.6	0.6	-6.8	-14.7	-16.9	-28.0
富时中国 A 股红利 150 净税后	1.5	0.7	0.5	0.6	-6.8	-15.1	-17.3	-28.2
富时中国 A 股 150	1.7	0.4	0.0	0.4	-11.2	-25.6	-40.9	-41.1

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 %
沪农商行	银行	163,628	2.64
渝农商行	银行	128,100	2.06
华阳股份	石油、天然气和煤炭	123,156	1.98
潞安环能	石油、天然气和煤炭	114,860	1.85
建设银行	银行	111,210	1.79
三七互娱	休闲用品	104,866	1.69
兖矿能源	石油、天然气和煤炭	98,855	1.59
鄂尔多斯	工业金属和开采	98,769	1.59
招商轮船	工业运输	98,684	1.59
山西焦煤	石油、天然气和煤炭	87,585	1.41
<b>总计</b>		<b>1,129,716</b>	<b>18.20</b>

## 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	2	61,192	0.99
1510	电信	2	52,939	0.85
2010	医疗保健	4	93,453	1.51
3010	银行	28	1,733,792	27.93
3020	金融服务	12	260,248	4.19
3030	保险	4	125,425	2.02
3510	房地产	3	66,377	1.07
4010	汽车和配件	4	71,482	1.15
4020	消费产品和服务	6	314,064	5.06
4030	媒体	2	73,234	1.18
4040	零售商		0	0.00
4050	旅游和休闲		0	0.00
4510	餐饮和烟草	12	446,461	7.19
5010	个人护理品、药店和杂货店	8	246,131	3.96
5020	建筑和材料	25	936,295	15.08
5510	工业产品和服务	9	525,450	8.46
5520	基础资源品	4	159,790	2.57
6010	化工制品	14	846,091	13.63
6510	能源	9	195,648	3.15
<b>总计</b>		<b>148</b>	<b>6,208,071</b>	<b>100.00</b>

## 指数信息

## 指数选股范围

富时中国 A 股全股指数

## 指数发布日期

2022 年 7 月 18 日

## 基日

2004 年 12 月 31 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

## 币种

美元、英镑、欧元、日元、澳元、人民币、港元、加元

## 审核日期

3 月进行年度审核

## 指数特征

属性	富时中国 A 股红利 150	富时中国 A 股红利 150 净税后
成分股数量	148	148
净市值 (百万人民币)	6,208,071	6,208,071
股息率%	4.13	3.72
成分股市值区间 (净市值 百万人民币)		
平均值	41,946	41,946
最大值	163,628	163,628
最小值	3,213	3,213
中位数	33,920	33,920
最大成分股权重(%)	2.64	2.64
前十大成分股(% 指数 市值)	18.20	18.20

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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。

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。

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