

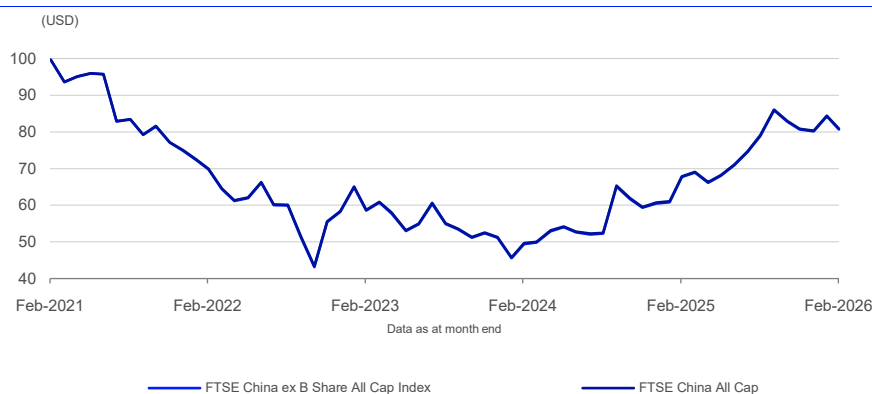


# 富时中国（不含 B 股）全盘指数

数据截至：2026 年 2 月 27 日

富时中国（不含 B 股）全盘指数是一个以市值加权的方法编制的指数，代表富时全球股票指数系列内的大、中及小盘中国股票的表现，其中不包括 B 股。合格的成份股包括 A 股、H 股、红筹股、民企股（P Chips）、S 股及 N 股。

## 5 年业绩表现 – 总收益



## 收益率和波动率 – 总收益

指数 (美元)	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（不含 B 股）全盘指数	0.0	2.3	0.7	19.2	37.9	-19.3	11.3	-4.2	22.8	23.6	26.6
富时中国全盘指数	0.0	2.3	0.7	19.1	37.7	-19.1	11.3	-4.2	22.8	23.6	26.5

\* 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 % (美元)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
富时中国（不含 B 股）全盘指数	2.2	44.3	-18.8	22.9	31.0	-20.3	-22.3	-12.0	18.3	32.4
富时中国全盘指数	1.6	43.5	-18.9	22.8	30.9	-20.1	-22.2	-12.0	18.3	32.3

## 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。

### 成分权重上限

为避免单一股票权重过度集中，单一成份股每季度权重上限为 10%

### 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)，对指数的成份股进行分类。

## 收益/风险比率和回撤 – 总收益

指数 (美元)	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（不含 B 股）全盘指数	0.6	0.4	-0.2	0.3	-20.0	-27.0	-58.2	-61.5
富时中国全盘指数	0.6	0.4	-0.2	0.3	-19.9	-27.0	-58.0	-61.3

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 (百万美元)	权重%
腾讯控股	软件和计算机服务	409,568	12.10
阿里巴巴-W	零售商	326,433	9.64
建设银行	银行	89,241	2.64
PDD	软件和计算机服务	78,782	2.33
小米集团-W	电信设备	76,890	2.27
工商银行	银行	65,848	1.95
中国平安	人寿保险	56,360	1.67
美团-W	软件和计算机服务	55,220	1.63
比亚迪电子	汽车和配件	44,657	1.32
网易-S	休闲用品	41,667	1.23
<b>总计</b>		<b>1,244,665</b>	<b>36.77</b>

## ICB 产业占比细分

ICB 代码	ICB 产业	成分股数量	净市值 (百万美元)	权重%
10	科技	350	813,832	24.04
15	电信	68	135,233	4.00
20	医疗保健	274	201,202	5.94
30	金融	155	553,721	16.36
35	房地产	88	62,946	1.86
40	可选消费	318	766,222	22.64
45	日常消费品	137	121,289	3.58
50	工业	505	291,126	8.60
55	基础材料	319	236,824	7.00
60	能源	99	127,108	3.76
65	公用事业	109	75,339	2.23
<b>总计</b>		<b>2422</b>	<b>3,384,843</b>	<b>100.00</b>

## 指数特征

属性	富时中国 (不含 B 股) 全盘指数	富时中国全盘指数
成分股数量	2422	2446
净市值 (百万美元)	3,384,843	3,394,454
股息率%	2.07	2.09
成分股市值区间 (净市值 百万美元)		
平均值	1,398	1,388
最大值	409,568	409,568
最小值	30	30
中位数	227	227
最大成分股权重(%)	12.10	12.07
前十大成分股(% 指数 市值)	36.77	36.67

## 指数信息

## 基日

2004 年 3 月 19 日

## 基点

1000

## 指数发布日期

2014 年 11 月 19 日

## 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、港元、坡元

## 审核日期

在 3 月、9 月进行半年审核

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