

FTSE Saudi Arabia Net Tax Index (Chinese)

Data as at: 30 April 2024

富时沙特阿拉伯指数属于市值加权指数，代表沙特阿拉伯大型和中型公司的表现，这些公司为富时全球指数成分股。指数专为国际投资者设计，并根据沙特阿拉伯合格外国投资者（QFI）计划设置了 49% 外资持股限制。

指数衍生自涵盖全球 99% 可投资市值的富时全球股票指数系列。

3 年业绩表现 – 总收益



收益率和波动率 – 总收益

Index (SAR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Saudi Arabia Index - Net Tax	4.0	15.1	3.0	8.4	24.5	40.6	7.6	7.1	12.0	15.4	18.9
FTSE Saudi Arabia	4.1	15.1	3.0	8.5	25.0	41.6	7.7	7.2	12.0	15.4	18.9

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

收益/风险比率和回撤 – 总收益

Index (SAR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Saudi Arabia Index - Net Tax	0.7	0.5	0.4	-	-14.5	-27.3	-37.9	-
FTSE Saudi Arabia	0.7	0.5	0.4	-	-14.5	-27.3	-37.8	-

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown – based on daily data

FEATURES

覆盖范围

衍生自涵盖全球 99% 可投资市值的富时全球股票指数系列。

目标

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

对股票进行挑选和权重分配，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

指数的计算基于价格和总收益指数计算方法，提供实时和日终数据。

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。

前十大成分股

Constituent	ICB Sector	Net MCap (SARm)	Wgt %
Al Rajhi Banking & Investment Corp	Banks	156,604	12.68
The Saudi National Bank	Banks	109,564	8.87
Saudi Aramco	Oil Gas and Coal	92,694	7.51
ACWA POWER Co.	Electricity	86,175	6.98
Saudi Basic Industries Corp	Chemicals	76,050	6.16
Saudi Telecom Co	Telecommunications Service Providers	67,528	5.47
Saudi Arabian Mining	Industrial Metals and Mining	61,309	4.96
Alinma Bank	Banks	40,854	3.31
Riyad Bank	Banks	40,719	3.30
Saudi British Bank	Banks	38,662	3.13
Totals		770,159	62.36

ICB 行业占比细分

ICB Code	ICB Industry	No. of Cons	Net MCap (SARm)	Wgt %
10	Technology	2	32,115	2.60
15	Telecommunications	3	92,468	7.49
20	Health Care	3	44,564	3.61
30	Financials	14	514,267	41.64
35	Real Estate	3	14,426	1.17
40	Consumer Discretionary	6	33,869	2.74
45	Consumer Staples	6	48,113	3.90
50	Industrials	6	23,044	1.87
55	Basic Materials	9	212,725	17.23
60	Energy	5	113,766	9.21
65	Utilities	3	105,604	8.55
Totals		60	1,234,961	100.00

指数特征

Attributes	FTSE Saudi Arabia Index - Net Tax
Number of constituents	60
Net MCap (SARm)	1,234,961
Dividend Yield %	2.85
Constituent Sizes (Net MCap SARm)	
Average	20,583
Largest	156,604
Smallest	2,602
Median	8,204
Weight of Largest Constituent (%)	12.68
Top 10 Holdings (% Index MCap)	62.36

INFORMATION

指数选股范围

富时环球指数

指数发布日期

2019 年 3 月 18 日

基日

2019 年 3 月 15 日

基点

3175.3

可投资性筛选

实际自由流通量和流动性筛选

指数计算

实时和收盘指数

日终发布

通过 SFTP 和电子邮件

货币

美元、欧元、英镑、日元、澳元、加元、港元、人民币、瑞士法郎、新西兰元、当地货币

审核日期

半年审核，3 月和 9 月

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