

富时沙特阿拉伯指数系



概览

富时沙特阿拉伯指数系列旨在反映可供国内投资者和合格外国投资者（QFI）交易的沙特阿拉伯公司的表现。富时沙特阿拉伯指数系列包括 3 组指数：

- 国家层面指数。包含两个版本：针对QFI的富时沙特阿拉伯指数和针对沙特阿拉伯国内投资者的富时沙特阿拉伯自由流通指数。提供行业指数。权重上限版本也适用于个别指数。
- 各种富时全球指数，包括富时全球全盘指数、富时环球®指数和富时新兴市场指数内的沙特阿拉伯成分股。
- 包括沙特阿拉伯公司的中东和非洲（MEA）、中东和北非（MENA）以及海湾合作委员会区域性指数。

富时沙特阿拉伯指数和富时沙特阿拉伯自由流通指数

- 合资格证券包括Tadawul主要市场上市的沙特阿拉伯证券。
- 富时全球股票指数系列中东和非洲地区审核标准适用于就自由流通量、流动性和规模对沙特阿拉伯股票进行筛选。
- 两个版本的国家层面指数据此创建，以反映QFI和国内投资者面对的限制差异：
 - 富时沙特阿拉伯自由流通指数为沙特阿拉伯国内投资者设计。成分股以自由流通量进行加权。
 - 富时沙特阿拉伯指数为QFI设计。成分股不包括禁止外资投资的公司。由于QFI也面对外资持股限制（FOL），因此沙特阿拉伯指数的成分股按自由流通量和外资持股限制中较低水平进行加权。
- 审核每半年在3月和9月进行一次。沙特阿拉伯被视为富时全球股票指数系列中东和非洲地区一部分。

指数特征

全面性和代表性

- 富时沙特阿拉伯指数和富时沙特阿拉伯自由流通指数属于广泛基准，涵盖Tadawul主要市场上市的所有沙特阿拉伯合资格股票。
- 指数包含大、中、小盘股。同时提供基于行业分类标准系统（ICB®）的产业和行业指数。

为 QFI 和国内投资者量身订制的版本

- 沙特阿拉伯国家层面指数有两个版本可用，反映国际投资者和国内投资者不同的持股限制。

可投资性和流动性筛选，可投资性加权

- 通过自由流通量、流动性和最小规模对股票进行筛选，确保有关指数易于被投资者复制和实际应用。
- 富时沙特阿拉伯指数（专为QFI设计）在决定成分股权重时，除自由流通量外，还进一步采用外资排除规定和外资持股限制。

全球整合

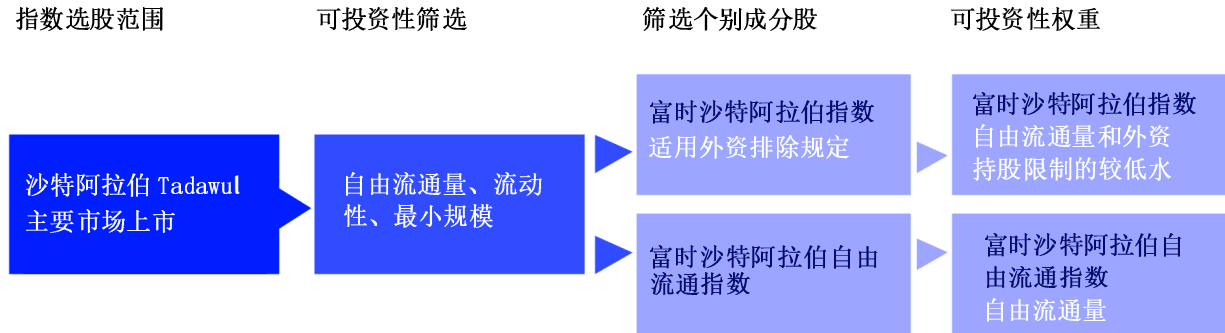
- 指数计算规则与富时标准全球指数（富时全球股票指数系列）一致。
- 富时沙特阿拉伯指数整合至富时全球和区域性指数。

高透明度和严格治理

- 透明且基于规则的构建流程基于富时罗素指数治理的全球最佳实践标准。



富时沙特阿拉伯指数和富时沙特阿拉伯自由流通指数构建流程



采用全球股票指数系列中东和非洲审核标准

- 正常排除（投资信托、LLP、LP、LLC和BDC）
- 沙特指数作为富时全球股票指数系列中东和非洲地区一部分进行审核；采用全球股票指数系列中东和非洲纳入阈值确定合资格证券

就纳入 / 排除采用可投资性筛选

- >5%自由流通量，除非可投资市值超过富时中东和非洲纳入百分比水平的10倍
- 每月日成交量中位数必须占已发行股份一定百分比（经调整可投资性权重）
- 中东和非洲地区最低可投资市值：纳入阈值为1%，剔除阈值为0.2%

国内和国际版本指数不同选股

- 国际版本不包括不符合外资投资条件的公司

资持股限制为剩余证券分配权重：

- 国际版本适用自由流通量和外资持股限制中的较低水平
- 国内版本采用自由流通量因子

富时沙特阿拉伯指数和富时沙特阿拉伯自由流通指数

| 指数 | 合格外国投资者 | 国内投资者 | 可用领域 | 权重上限版本 | 税后版本 |
|---|---------|-------|------|--------|------|
| FTSE Saudi Arabia Index | 是 | | 是 | | 是 |
| FTSE Saudi Arabia Capped Index | 是 | | 是 | 是 | 是 |
| FTSE Saudi Arabia All Cap Index | 是 | | 是 | | 是 |
| FTSE Saudi Arabia All Cap Capped Index | 是 | | 是 | 是 | 是 |
| FTSE Saudi Arabia Large Cap Index | 是 | | 是 | | 是 |
| FTSE Saudi Arabia Mid Cap Index | 是 | | 是 | | 是 |
| FTSE Saudi Arabia Small Cap Index | 是 | | 是 | | 是 |
| FTSE Saudi Arabia Free Index | | 是 | 是 | | |
| FTSE Saudi Arabia Free Capped Index | | 是 | 是 | 是 | |
| FTSE Saudi Arabia Free All Cap Index | | 是 | 是 | | |
| FTSE Saudi Arabia Free All Cap Capped Index | | 是 | 是 | 是 | |
| FTSE Saudi Arabia Free Large Cap Index | | 是 | 是 | | |
| FTSE Saudi Arabia Free Mid Cap Index | | 是 | 是 | | |
| FTSE Saudi Arabia Free Small Cap Index | | 是 | 是 | | |

富时沙特阿拉伯和中东指数

富时罗素提供一系列沙特阿拉伯国家层面和区域性指数。

| 国家层面指数 |
|--|
| 合格外国投资者 |
| 核心 |
| FTSE Saudi Arabia Index |
| FTSE Saudi Arabia All Cap Index |
| FTSE Saudi Arabia Large Cap Index |
| FTSE Saudi Arabia Mid Cap Index |
| FTSE Saudi Arabia Small Cap Index |
| 权重上限 |
| FTSE Saudi Arabia Capped Index |
| FTSE Saudi Arabia All Cap Capped Index |
| 国内投资者 |
| 自由流通 |
| FTSE Saudi Arabia Free Index |
| FTSE Saudi Arabia Free All Cap Index |
| FTSE Saudi Arabia Free Large Cap Index |
| FTSE Saudi Arabia Free Mid Cap Index |
| FTSE Saudi Arabia Free Small Cap Index |
| 自由流通权重上限 |
| FTSE Saudi Arabia Free Capped Index |
| FTSE Saudi Arabia Free All Cap Capped Index |
| FTSE Middle East and Africa Extended Index Series: |
| FTSE GCC Extended Index |
| FTSE Middle East and Africa Extended Index |
| FTSE Middle East and Africa Extended ex Israel Index |
| FTSE Middle East and North Africa Extended Index |
| FTSE Middle East and North Africa Extended ex Israel Index |

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