

# 亚洲美元债券指数 (ABBI)

多产业 | 美元

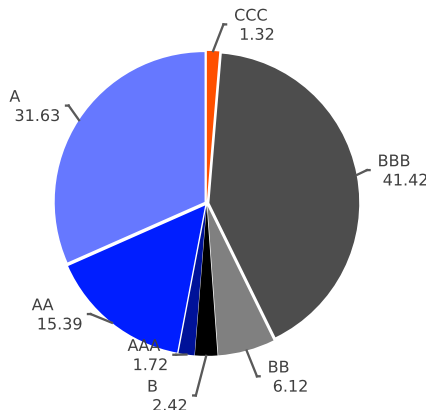
亚洲美元债券指数 (ABBI) 衡量亚洲 (不含日本) 政府、政府相关机构及公司所发行投资级与高收益美元债的表现。我们也提供由不同产业类别、年期或信用评级所组成的子指数系列。

## 指数组成

类别	债券数量	面额*	市值*	市值权重 (%)	平均票息 (%)	平均到期年限	到期收益率 (%)	有效久期	OAS (bps)
<b>亚洲美元债券指数</b>	<b>992</b>	<b>702.65</b>	<b>681.73</b>	<b>100.00</b>	<b>4.50</b>	<b>7.69</b>	<b>5.04</b>	<b>5.12</b>	<b>76</b>
投资级	880	635.48	614.57	90.15	4.31	8.04	4.85	5.34	57
高收益	112	67.16	67.16	9.85	6.35	4.41	6.78	3.14	250
1-3 年	346	224.59	227.08	33.31	4.70	1.98	4.78	1.81	76
3-5 年	292	199.20	195.41	28.66	4.05	4.05	4.84	3.60	71
5-7 年	95	66.82	65.16	9.56	4.35	5.81	5.17	4.86	91
7-10 年	89	66.22	67.36	9.88	5.40	8.68	5.36	6.75	99
10 年以上	170	145.82	126.71	18.59	4.48	21.88	5.57	12.67	67
政府/政府相关	290	273.93	264.44	38.79	4.42	9.13	4.95	5.99	62
资产担保债券 (Covered)	2	2.50	2.51	0.37	4.02	2.77	4.27	2.55	22
公司债	700	426.21	414.78	60.84	4.55	6.79	5.10	4.58	86
工业	382	247.34	240.66	35.30	4.61	7.42	5.19	4.92	92
公共事业	85	56.03	53.03	7.78	4.03	7.57	4.97	4.93	72
金融业	233	122.84	121.09	17.76	4.69	5.18	4.96	3.76	80

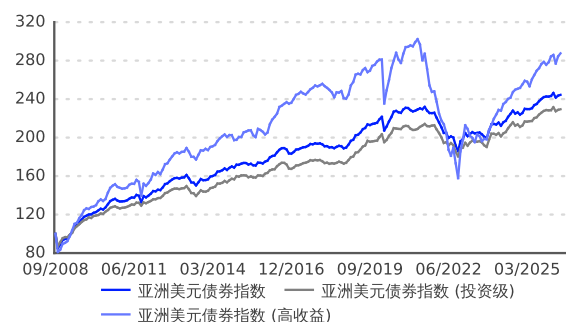
\* 以十亿美元为单位

## 市场及评级分布 (市值权重 %)

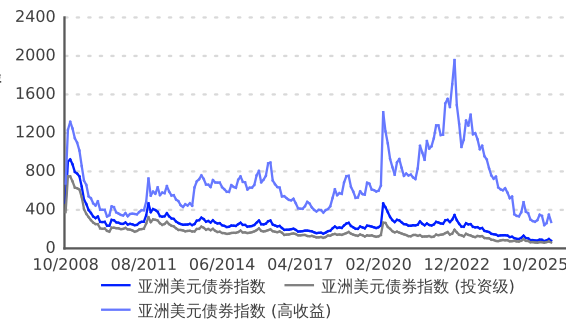


指数信用评级: 指数评级首先采用标普评级。若该债券未有标普评级, 则采用等同于标普的穆迪评级。若该债券的各家评级不一致 (即标普或穆迪两家信用评级机构当中, 一家评为投资级, 但另一家评为高收益级), 则采用较高的投资级, 并将其转换为等同于标普的评级。

## 历史指数值 (非对冲)



## OPTION ADJUSTED SPREAD\*



\* 相对于美国国债收益率曲线OAS

前十大发行人 (依市值权重)

发行人	债券数量	金额*	市值*	市值权重 (%)	平均票息 (%)	平均到期年限	到期收益率 (%)	有效久期	OAS (bps)
INDONESIA REPUBLIC OF	51	58.44	56.05	8.22	4.78	13.83	5.27	8.20	74
PHILIPPINE REPUBLIC OF	34	41.85	39.50	5.79	4.69	11.45	5.19	7.59	71
HYUNDAI MOTOR CO	42	28.60	29.11	4.27	4.83	2.91	4.76	2.58	70
PERUSAHAAN PENERBIT SBSN INDOIII	20	21.05	20.69	3.03	4.60	7.69	4.91	5.19	66
EXPORT IMPORT BANK OF KOREA	23	18.90	18.82	2.76	4.06	4.12	4.34	3.53	23
PETROLIAM NASIONAL BHD	10	16.10	14.96	2.19	4.30	17.09	5.05	9.57	45
TENCENT HOLDINGS LTD	12	16.65	14.72	2.16	3.47	12.90	4.74	7.36	32
ALIBABA GROUP HOLDING LTD	12	14.63	13.01	1.91	3.76	14.51	4.93	8.45	42
CK HUTCHISON HOLDINGS LTD	16	12.83	12.46	1.83	4.52	7.33	4.74	5.20	49
KOREA DEVELOPMENT BANK	12	11.85	12.02	1.76	4.41	3.25	4.29	2.91	22

\* 以十亿美元为单位

编制标准与计算方法

票息:	固息, 包含fixed-to-float债券
币种:	美元
到期年限:	至少一年; Fixed-to-float债券: 至少距固息到期日 (付息起算日)一年
最低单券在外流通金额:	政府/政府相关*: 至少5亿美元 资产担保债券/公司债: 至少2亿美元
信用评级:	标普评级达C且穆迪评级达Ca (不包含违约债券)
权重:	市值加权
调整频率:	每月底调整一次
现金再投资:	每月之总收益计算不包含月间本息收入的再投资
价格来源:	LSEG Pricing Service
计算频率:	每日
结算日:	每月: 当月最后一日 每日: 当日, 除每月最后交易日外; 每月最后交易日: 当月最后一日
基准日:	2008年9月30日

\* 政府/政府相关包含中央政府债券、中央政府担保债券、中央政府支持债券、地方政府债券、地方政府支持债券和地方政府担保债券

指数信息发布途径

彭博

亚洲美元债券指数	SBABBI <INDEX>
亚洲美元债券指数 (投资级)	SBABBIIG <INDEX>
亚洲美元债券指数 (高收益)	SBABBIHY <INDEX>

路透社

亚洲美元债券指数	0#.SBABBMMAIN
亚洲美元债券指数 (投资级)	0#.SBABBIG
亚洲美元债券指数 (高收益)	0#.SBABBHY

© 2026 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. "FTSE Canada", (4) FTSE Fixed Income LLC ("FTSE FI"), (5) FTSE (Beijing) Consulting Limited ("WOFE"), (6) FTSE EU SAS ("FTSE EU"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, FTSE EU and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors. FTSE International Limited is authorised as a Benchmark Administrator and regulated in the United Kingdom (UK) by the Financial Conduct Authority ("FCA") according to the UK Benchmark Regulation, FCA Reference Number 796803. FTSE EU SAS is authorised as Benchmark Administrator and regulated in the European Union (EU) by the Autorité des Marchés Financiers ("AMF") according to the EU Benchmark Regulation.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

This document may contain forward-looking assessments. These are based upon a number of assumptions concerning future conditions that ultimately may prove to be inaccurate. Such forward-looking assessments are subject to risks and uncertainties and may be affected by various factors that may cause actual results to differ materially. No member of LSEG nor their licensors assume any duty to and do not undertake to update forward-looking assessments.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

The information contained in this report should not be considered "research" as defined in recital 28 of the Commission Delegated Directive (EU) 2017/593 of 7 April 2016 supplementing Directive 2014/65/EU of the European Parliament and of the Council ("MiFID II") and is provided for no fee.