

亚洲美元债券指数 (ABBI)

多产业 | 美元

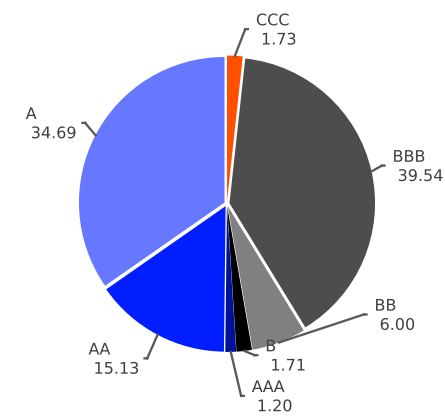
亚洲美元债券指数 (ABBI)衡量亚洲 (不含日本)政府、政府相关机构及公司所发行投资级与高收益美元债的表现。我们也提供由不同产业类别、年期或信用评级所组成的子指数系列。

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)
亚洲美元债券指数	1,059	743.95	708.82	100.00	4.22	7.67	5.22	5.07	132
投资级	948	670.85	641.93	90.56	4.06	8.05	4.87	5.28	96
高收益	111	73.10	66.89	9.44	5.71	4.22	8.61	3.08	480
1-3 年	414	262.90	260.92	36.81	3.89	1.97	4.95	1.83	126
3-5 年	242	160.50	158.88	22.42	4.72	4.02	5.23	3.56	157
5-7 年	154	112.11	103.37	14.58	3.37	5.84	5.11	5.14	128
7-10 年	73	57.95	57.84	8.16	5.22	8.67	5.45	6.81	138
10 年以上	176	150.49	127.80	18.03	4.50	22.50	5.76	12.72	113
政府/政府相关	293	272.78	259.46	36.60	4.27	9.43	5.05	6.08	106
公司债	766	471.17	449.36	63.40	4.19	6.65	5.32	4.48	147
工业	396	257.00	243.07	34.29	4.29	7.64	5.53	5.04	162
公共事业	100	65.14	60.71	8.56	3.81	7.28	5.21	4.74	134
金融业	270	149.04	145.59	20.54	4.19	4.67	5.03	3.45	126

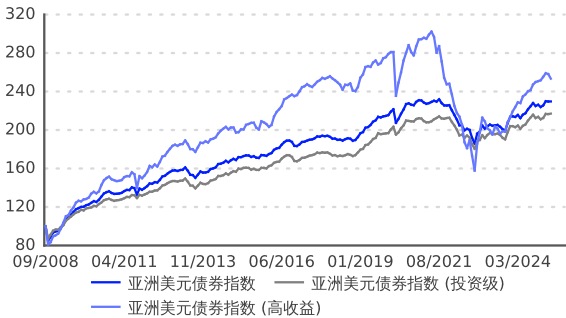
* 以十亿美元为单位

市场及评级分布 (市值权重 %)

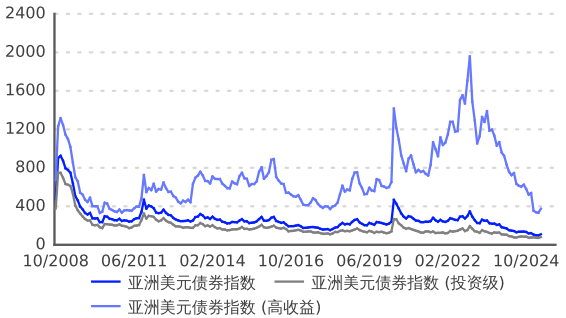


指数信用评级: 指数评级首先采用标普评级。若该债券未有标普评级, 则采用等同于标普的穆迪评级。若该债券的各家评级不一致 (即标普或穆迪两家信用评级机构当中, 一家评为投资级, 但另一家评为高收益级), 则采用较高的投资级, 并将其转换为等同于标普的评级。

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	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)
INDONESIA REPUBLIC OF	47	54.24	51.54	7.27	4.77	15.10	5.28	8.76	105
PHILIPPINE REPUBLIC OF	34	41.97	39.75	5.61	4.60	11.76	5.08	7.80	93
HYUNDAI MOTOR CO	45	29.75	29.89	4.22	4.57	3.06	4.96	2.72	127
HONG KONG	28	24.90	23.76	3.35	3.64	7.79	4.30	5.25	43
PERUSAHAAN PENERBIT SBSN INDOIII	18	20.10	19.71	2.78	4.32	7.82	4.81	5.16	92
EXPORT IMPORT BANK OF KOREA	24	19.55	19.31	2.72	3.71	4.13	4.28	3.53	53
PETROLIAM NASIONAL BHD	12	17.20	15.49	2.19	4.37	17.13	5.27	9.28	103
TENCENT HOLDINGS LTD	12	16.65	14.28	2.02	3.47	13.98	4.92	7.91	84
CK HUTCHISON HOLDINGS LTD	18	14.13	13.53	1.91	4.30	7.66	4.97	5.38	107
CHINA PETROCHEMICAL CORP	21	14.45	13.47	1.90	3.54	11.28	4.48	7.47	36

* 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債券: 至少距固息到期日 (浮息起算日)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		路透社	
亚洲美元债券指数	SBABBI <INDEX>	亚洲美元债券指数	0#.SBABBMAIN
亚洲美元债券指数 (投资级)	SBABBIIG <INDEX>	亚洲美元债券指数 (投资级)	0#.SBABBIG
亚洲美元债券指数 (高收益)	SBABBIHY <INDEX>	亚洲美元债券指数 (高收益)	0#.SBABBHY

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