

富时中资美元高收益债券指数

多产业 | 美元

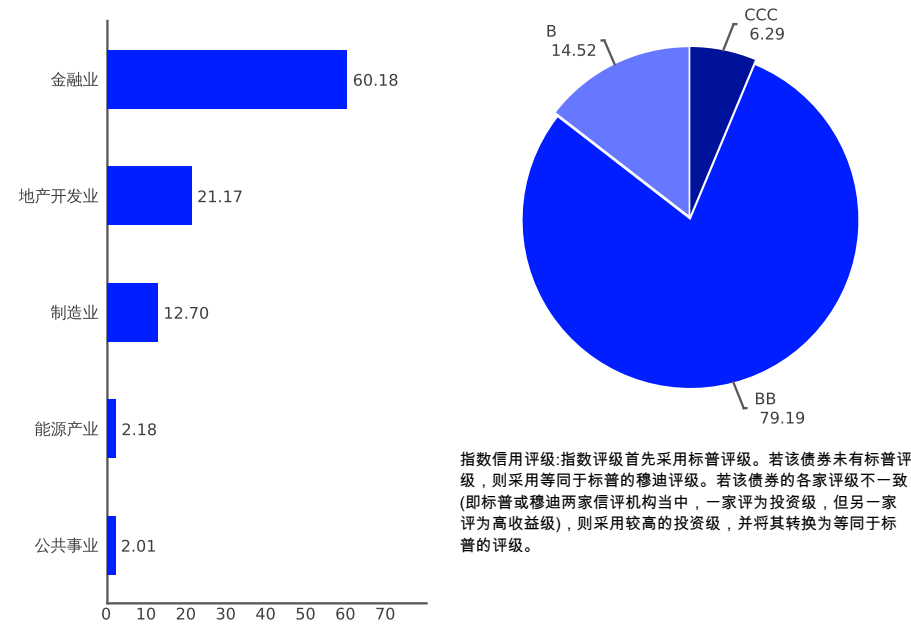
富时中资美元高收益债券指数衡量中国政府、政府相关机构及公司所发行高收益美元债的表现。该指数为亚洲美元债券指数(ABBI)的一部分。我们也提供由不同产业类别、年期或信用评级所组成的子指数系列。

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)
富时中资美元高收益债券指数	27	19.16	17.07	100.00	4.70	2.75	9.47	2.17	520
1-3 年	17	15.22	14.22	83.33	4.52	1.89	8.87	1.68	462
3-5 年	8	3.27	2.25	13.16	5.65	4.09	14.24	3.40	994
5-7 年	1	0.27	0.25	1.44	3.38	5.07	5.80	4.48	144
10 年以上	1	0.40	0.35	2.07	4.95	22.77	6.05	12.81	117
公司债	27	19.16	17.07	100.00	4.70	2.75	9.47	2.17	520
工业	19	8.38	6.45	37.81	5.37	2.56	15.92	2.00	1,167
金融业	7	10.43	10.27	60.18	4.16	2.96	5.49	2.31	120
公共事业	1	0.35	0.34	2.01	4.85	1.29	7.41	1.22	316
特色指数-地产开发业	9	4.40	3.61	21.17	4.92	2.52	14.68	2.10	1,042

* 以十亿美元为单位

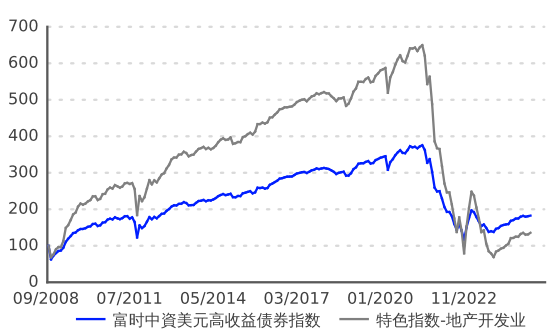
产业类别及评级分布 (市值权重 %)



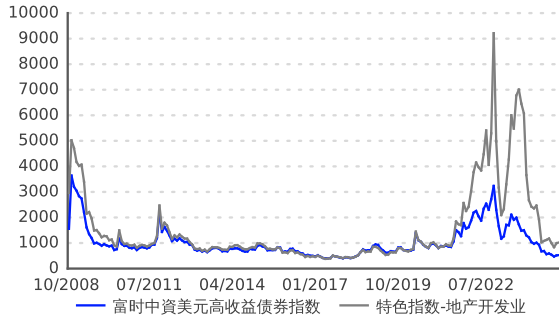
产业分类仅含部分产业

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。

产业类别及评级分布 (市值权重 %)



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)
INDUSTRIAL AND COMMERCIAL BANK O	1	6.16	6.05	35.47	3.20	1.65	5.02	1.56	79
CHINA CITIC FINANCIAL ASSET MANAGEMENT CO LTD	5	3.17	3.05	17.88	4.44	5.63	5.56	3.98	123
FORTUNE STAR (BVI) LTD	3	1.30	1.27	7.41	5.83	2.02	8.15	1.83	391
GLOBAL AIRCRAFT LEASING CO LTD	1	1.10	1.17	6.84	8.75	2.58	7.71	1.84	327
LONGFOR PROPERTIES CO LTD	3	1.20	0.95	5.54	4.06	3.42	12.31	2.93	804
SINOCHEM HOLDINGS CORPORATION LTD	2	1.00	0.92	5.40	5.12	2.75	8.87	2.30	458
CHINA VANKE CO LTD	1	1.00	0.65	3.81	3.98	2.77	21.89	2.33	1,764
YANLORD LAND GROUP LTD	1	0.50	0.48	2.81	5.12	1.30	9.38	1.21	513
ROAD KING INFRASTRUCTURE LTD	4	1.38	0.46	2.67	5.95	3.81	44.69	2.44	4,043
WEST CHINA CEMENT LTD	1	0.60	0.45	2.63	4.95	1.43	27.72	1.23	2,349

* 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 (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:	标普评级未超过BB+且穆迪评级未超过Ba1; 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

SBABCNHY

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