

# 富时中资美元高收益债券指数

多产业 | 美元

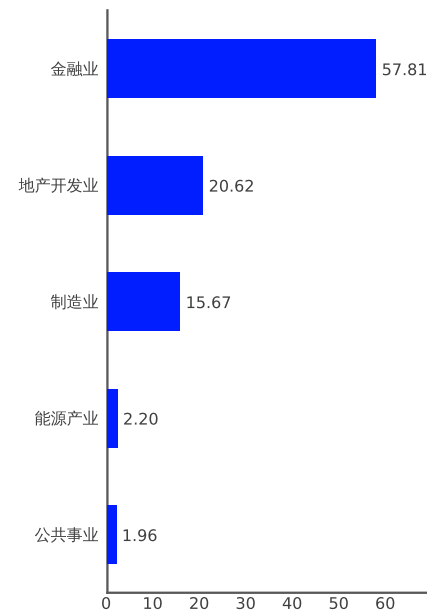
富时中资美元高收益债券指数衡量中国政府、政府相关机构及公司所发行高收益美元债的表现。该指数为亚洲美元债券指数(ABBI)的一部分。我们也提供由不同产业类别、年期或信用评级所组成的子指数系列。

### 指数组成

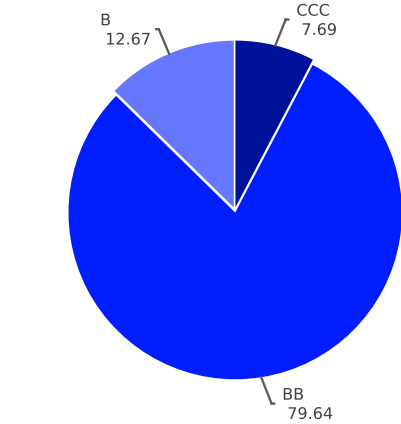
类别	债券数量	面额*	市值*	市值权重 (%)	平均票息 (%)	平均到期年限	到期收益率 (%)	有效久期	OAS (bps)
富时中资美元高收益债券指数	27	19.36	17.66	100.00	4.71	2.60	8.84	2.07	511
1-3 年	17	15.22	14.49	82.06	4.48	1.76	8.07	1.58	436
3-5 年	9	3.74	2.81	15.90	5.64	3.87	13.16	3.24	951
10 年以上	1	0.40	0.36	2.04	4.95	22.52	6.01	12.69	130
公司债	27	19.36	17.66	100.00	4.71	2.60	8.84	2.07	511
工业	19	8.58	7.10	40.23	5.38	2.52	13.46	2.04	976
金融业	7	10.43	10.21	57.81	4.16	2.71	5.64	2.13	190
公共事业	1	0.35	0.35	1.96	4.85	1.05	8.27	0.97	437
特色指数-地产开发业	8	4.10	3.64	20.62	4.77	2.63	10.73	2.27	704

\* 以十亿美元为单位

### 产业类别及评级分布 (市值权重 %)

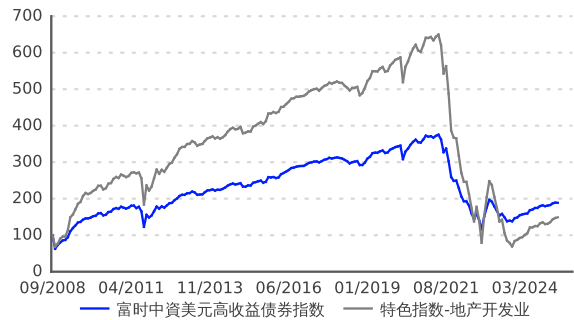


产业分类仅含部分产业



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	6.03	34.13	3.20	1.40	5.07	1.34	132
CHINA CITIC FINANCIAL ASSET MANAGEMENT CO LTD	5	3.17	3.07	17.40	4.44	5.39	5.54	3.78	179
FORTUNE STAR (BVI) LTD	3	1.50	1.48	8.39	6.18	1.95	8.82	1.71	510
GLOBAL AIRCRAFT LEASING CO LTD	1	1.10	1.11	6.28	8.75	2.34	9.04	1.87	541
LONGFOR PROPERTIES CO LTD	3	1.20	1.04	5.88	4.06	3.18	9.33	2.78	570
CHINA VANKE CO LTD	1	1.00	0.78	4.44	3.98	2.53	15.58	2.18	1,199
GREENTOWN CHINA HOLDINGS LTD	1	0.50	0.51	2.90	8.45	2.82	8.14	2.37	453
ROAD KING INFRASTRUCTURE LTD	4	1.38	0.51	2.87	5.95	3.56	44.08	2.29	4,046
YANLORD LAND GROUP LTD	1	0.50	0.49	2.79	5.12	1.05	8.79	0.97	490
WEST CHINA CEMENT LTD	1	0.60	0.48	2.69	4.95	1.19	28.22	1.00	2,438

\* 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 富时中资美元高收益债券指数

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