



富时中资美元高收益债券指数

多产业 | 美元

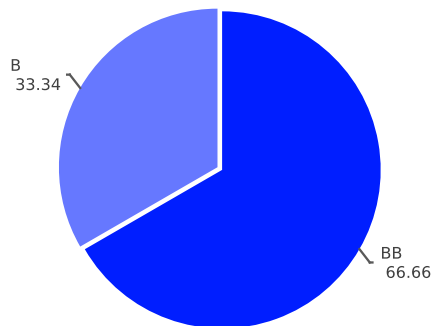
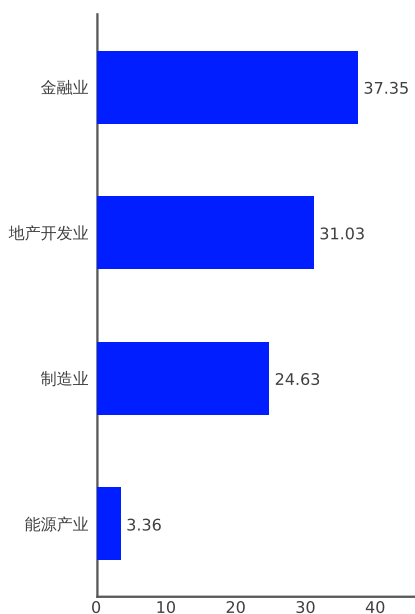
富时中资美元高收益债券指数衡量中国政府、政府相关机构及公司所发行高收益美元债的表现。该指数为亚洲美元债券指数(ABBI)的一部分。我们也提供由不同产业类别、年期或信用评级所组成的子指数系列。

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	20	9.09	8.90	100.00	6.68	3.35	7.79	2.48	379
1-3 年	12	5.82	5.91	66.35	7.56	1.94	7.87	1.53	391
3-5 年	6	2.46	2.33	26.14	5.33	3.35	7.59	2.95	365
5-7 年	1	0.40	0.29	3.28	3.85	5.71	10.53	4.74	643
10 年以上	1	0.40	0.38	4.24	4.95	21.52	5.66	12.68	67
公司债	20	9.09	8.90	100.00	6.68	3.35	7.79	2.48	379
工业	15	5.77	5.58	62.65	7.27	2.78	9.01	2.23	513
金融业	5	3.31	3.33	37.35	5.66	4.34	5.74	2.89	155
特色指数-地产开发业	7	3.00	2.76	31.03	6.55	2.94	9.85	2.34	602

* 以十亿美元为单位

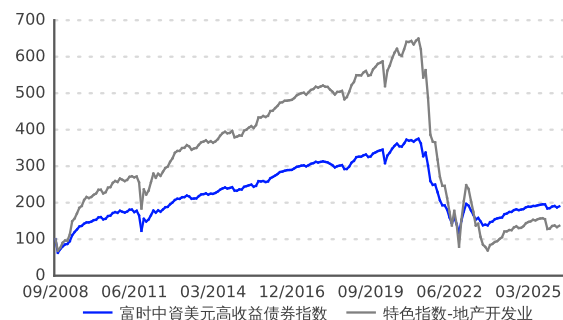
产业类别及评级分布 (市值权重 %)



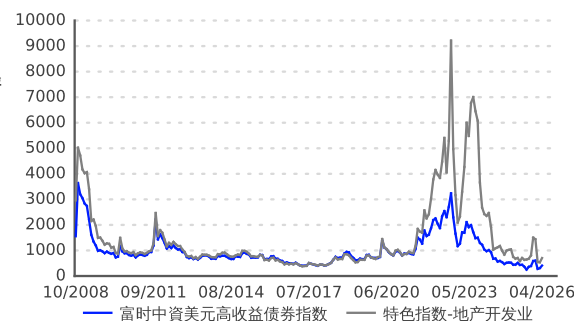
指数信用评级: 指数评级首先采用标普评级。若该债券未有标普评级, 则采用等同于标普的穆迪评级。若该债券的各家评级不一致 (即标普或穆迪两家信评机构当中, 一家评为投资级, 但另一家评为高收益级), 则采用较高的投资级, 并将其转换为等同于标普的评级。

产业分类仅含部分产业

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)
CHINA CITIC FINANCIAL ASSET MANAGEMENT CO LTD	4	2.32	2.30	25.84	4.33	5.63	4.94	3.83	86
LONGFOR PROPERTIES CO LTD	3	1.35	1.13	12.65	4.12	3.45	10.17	2.86	621
GLOBAL AIRCRAFT LEASING CO LTD	1	1.00	1.03	11.52	8.75	1.34	7.53	0.79	309
FOSUN INTERNATIONAL HOLDINGS LTD	2	0.90	0.93	10.42	7.74	2.63	7.28	2.28	337
WEST CHINA CEMENT LTD	2	0.70	0.68	7.58	10.16	3.00	12.99	2.39	907
SEAZEN GROUP LTD	2	0.66	0.65	7.34	11.84	2.54	13.22	1.69	971
GREENTOWN CHINA HOLDINGS LTD	1	0.50	0.51	5.77	8.45	1.82	7.69	1.51	379
SINOCHEM HOLDINGS CORPORATION LTD	1	0.50	0.47	5.27	4.25	3.23	6.78	2.91	285
HEALTH AND HAPPINESS (H&H) INTER	1	0.30	0.32	3.62	9.12	2.23	6.67	0.97	263
YANGZHOU ECONOMIC AND TECHNOLOGICAL DEVELOPMENT ZONE DEVELOP	1	0.30	0.30	3.39	4.98	1.88	5.00	1.77	111

* 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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