

富时中资美元投资级债券指数

多产业 | 美元

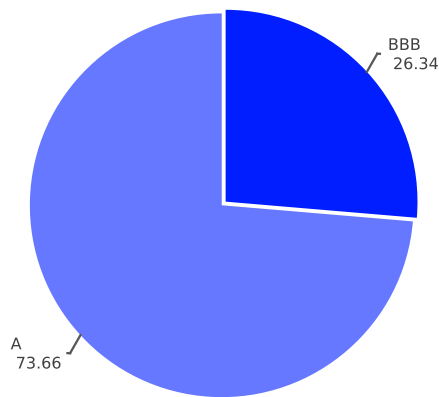
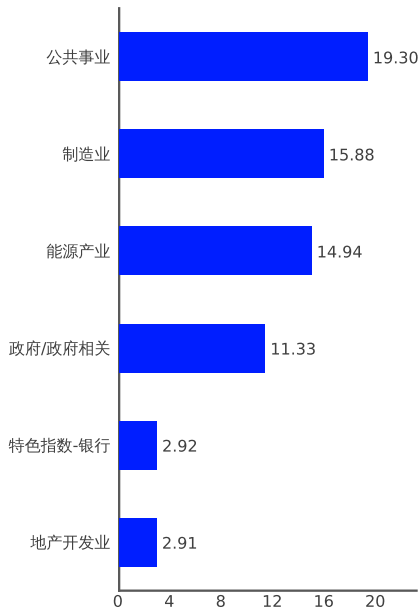
富时中资美元投资级债券指数衡量中国政府、政府相关机构及公司所发行投资级美元债的表现。该指数为亚洲美元债券指数(ABBI)的一部分。我们也提供由不同产业类别、年期或信用评级所组成的子指数系列。

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)
富时中资美元投资级债券指数	229	152.00	145.75	100.00	3.85	7.40	4.58	5.00	43
1-3 年	82	56.91	57.49	39.45	4.24	1.91	4.37	1.78	49
3-5 年	69	47.18	45.27	31.06	3.05	4.04	4.35	3.70	37
5-7 年	14	7.56	7.25	4.97	3.51	5.51	4.64	4.88	55
7-10 年	10	5.56	5.70	3.91	5.18	8.93	5.07	6.97	74
10 年以上	54	34.79	30.04	20.61	4.16	21.09	5.24	12.79	34
政府/政府相关	17	17.35	16.51	11.33	2.95	6.46	3.89	4.86	-22
公司债	212	134.65	129.24	88.67	3.97	7.52	4.67	5.02	52
金融业	61	28.70	28.50	19.55	4.10	3.08	4.59	2.72	65
工业	120	75.56	72.62	49.82	4.08	8.40	4.77	5.66	55
公共事业	31	30.40	28.13	19.30	3.57	9.52	4.50	5.70	29
特色指数-能源产业	38	22.49	21.78	14.94	4.08	11.05	4.69	7.55	28
特色指数-银行	11	4.30	4.25	2.92	3.73	2.93	4.36	2.67	43
特色指数-地产开发业	10	4.29	4.25	2.91	4.50	6.43	5.14	4.85	97

* 以十亿美元为单位

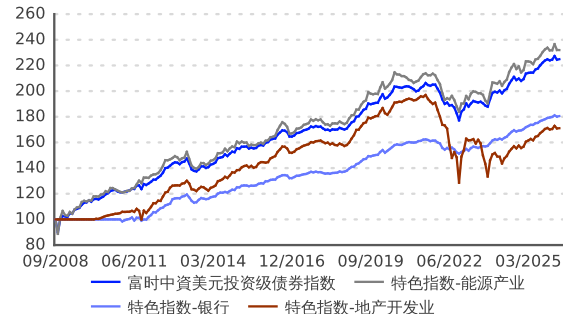
产业类别及评级分布 (市值权重 %)



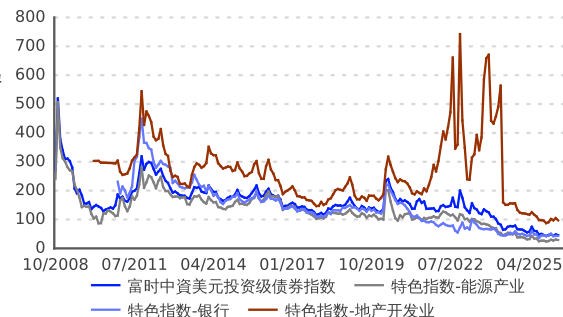
指数信用评级: 指数评级首先采用标普评级。若该债券未有标普评级, 则采用等同于标普的穆迪评级。若该债券的各家评级不一致 (即标普或穆迪两家信用评级机构当中, 一家评为投资级, 但另一家评为高收益级), 则采用较高的投资级, 并将其转换为等同于标普的评级。

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	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)
TENCENT HOLDINGS LTD	12	16.65	14.67	10.06	3.47	12.98	4.67	7.41	32
ALIBABA GROUP HOLDING LTD	12	14.63	12.97	8.90	3.76	14.60	4.94	8.41	48
CHINA PETROCHEMICAL CORP	18	12.15	11.20	7.68	3.57	12.13	4.64	8.05	19
CHINA PEOPLES REPUBLIC OF	11	11.00	10.26	7.04	2.60	6.66	3.78	4.97	-33
CHINA NATIONAL OFFSHORE OIL CORP	13	7.18	7.44	5.10	5.01	11.08	4.71	7.71	27
SINOCHEM HOLDINGS CORPORATION LTD	8	6.05	5.98	4.10	4.23	5.16	4.59	3.86	53
STATE GRID CORPORATION OF CHINA	6	5.95	5.81	3.99	3.50	6.66	4.37	4.73	21
CHINA CINDA ASSET MANAGEMENT CO	8	5.00	4.98	3.42	4.26	3.66	4.63	2.98	65
MEITUAN	5	4.50	4.49	3.08	4.68	4.73	4.97	3.96	92
CHINA STATE CONSTRUCTION ENGINEERING CORP	10	4.24	4.20	2.88	4.42	6.23	5.10	4.65	95

* 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:	标普评级达BBB-或穆迪评级达Baa3
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

SBABCNIG 富时中资美元投资级债券指数

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