

富时中资美元投资级债券指数

多产业 | 美元

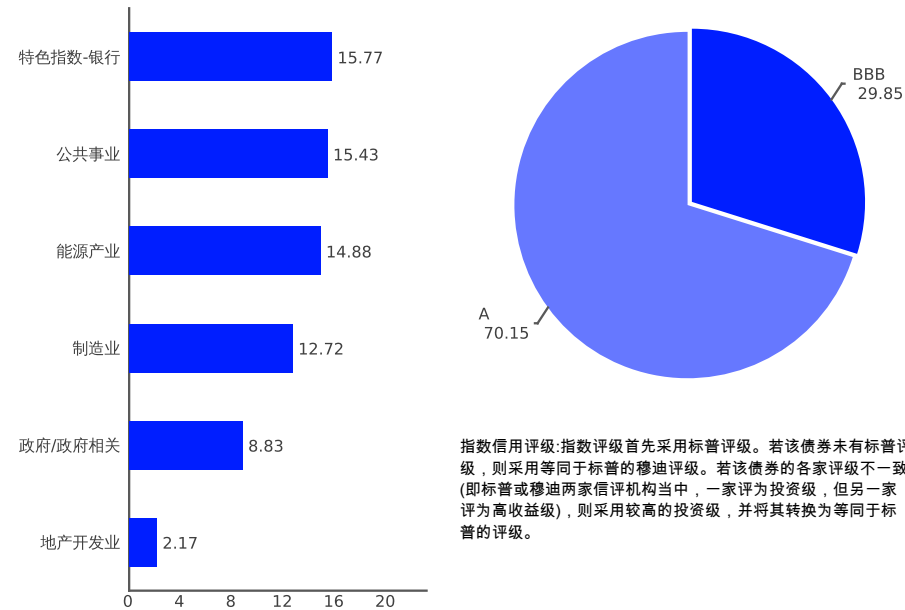
富时中资美元投资级债券指数衡量中国政府、政府相关机构及公司所发行投资级美元债的表现。该指数为亚洲美元债券指数(ABBI)的一部分。我们也提供由不同产业类别、年期或信用评级所组成的子指数系列。

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	386	241.61	225.58	100.00	3.23	6.13	5.35	4.28	82
1-3 年	209	120.45	115.81	51.34	2.81	1.86	5.48	1.75	74
3-5 年	50	37.17	35.92	15.92	4.06	3.78	5.34	3.38	99
5-7 年	56	39.62	35.27	15.63	2.75	6.04	4.99	5.35	76
7-10 年	14	7.41	6.67	2.96	3.41	7.58	5.19	6.43	97
10 年以上	57	36.96	31.91	14.15	4.24	22.21	5.32	12.82	95
政府/政府相关	23	21.80	19.93	8.83	2.31	6.38	4.63	4.76	16
公司债	363	219.81	205.66	91.17	3.32	6.10	5.42	4.23	88
金融业	153	83.41	80.03	35.48	3.18	2.65	5.39	2.37	76
工业	163	97.91	90.82	40.26	3.47	7.78	5.53	5.31	106
公共事业	47	38.49	34.80	15.43	3.24	9.34	5.19	5.71	72
特色指数-能源产业	52	34.82	33.56	14.88	3.78	9.34	5.03	6.36	54
特色指数-银行	61	36.95	35.58	15.77	2.85	2.23	5.15	2.06	46
特色指数-地产开发业	12	5.84	4.90	2.17	4.22	6.87	9.99	5.31	564

* 以十亿美元为单位

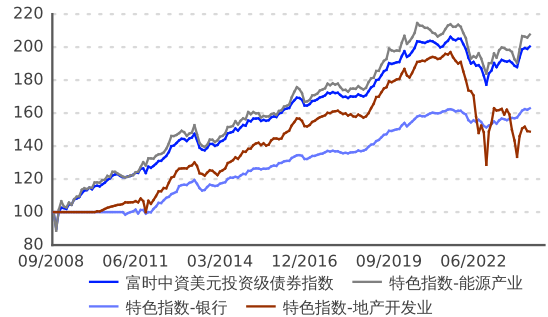
产业类别及评级分布 (市值权重 %)



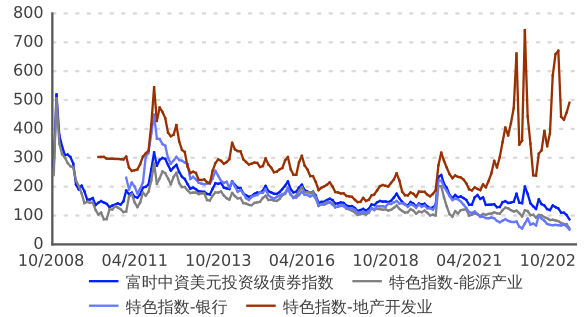
指数信用评级:指数评级首先采用标普评级。若该债券未有标普评级,则采用等同于标普的穆迪评级。若该债券的各家评级不一致(即标普或穆迪两家信用评级机构当中,一家评为投资级,但另一家评为高收益级),则采用较高的投资级,并将其转换为等同于标普的评级。

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	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)
TENCENT HOLDINGS LTD	15	18.45	15.81	7.01	3.35	13.77	5.32	7.86	96
CHINA PEOPLES REPUBLIC OF	11	12.75	11.29	5.01	1.83	7.43	4.47	5.54	6
INDUSTRIAL AND COMMERCIAL BANK O	15	11.38	10.98	4.87	2.97	2.05	5.22	1.90	50
CHINA NATIONAL OFFSHORE OIL CORP	15	10.32	10.58	4.69	4.90	10.56	5.07	7.19	64
ALIBABA GROUP HOLDING LTD	9	12.00	9.89	4.38	3.45	17.50	5.32	9.98	99
CHINA CONSTRUCTION BANK CORP	13	9.85	9.45	4.19	2.54	2.01	5.18	1.89	47
SINOPEC GROUP OVERSEAS DEVELOPME	13	10.15	9.15	4.06	2.89	9.31	4.85	6.18	40
CHINA PETROCHEMICAL CORP	12	8.45	8.12	3.60	3.86	10.61	5.06	6.92	49
STATE GRID CORPORATION OF CHINA	11	8.35	7.91	3.51	3.16	6.79	4.92	4.97	44
BANK OF CHINA LTD	14	6.10	5.85	2.59	2.77	2.44	5.08	2.22	40

* 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:	Refinitiv
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

© 2024 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc. ("YB"), and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

The FTSE Fixed Income Indices are calculated by or on behalf of FTSE Fixed Income LLC or its affiliate, agent or partner. FTSE International Limited is authorized and regulated by the Financial Conduct Authority as a benchmark administrator. FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "WorldBIG®", "USBIG®", "EuroBIG®", "AusBIG®", "The Yield Book®", Beyond Ratings®, and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under license, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB, or BR.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of the FTSE Russell Indices or the fitness or suitability of the FTSE Russell Indices for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell Indices is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analyzing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained in this document or accessible through FTSE Russell Indices, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a license from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR, and/or their respective licensors.