

新兴市场国债指数 (EMGBI)

主权债 | 多币种

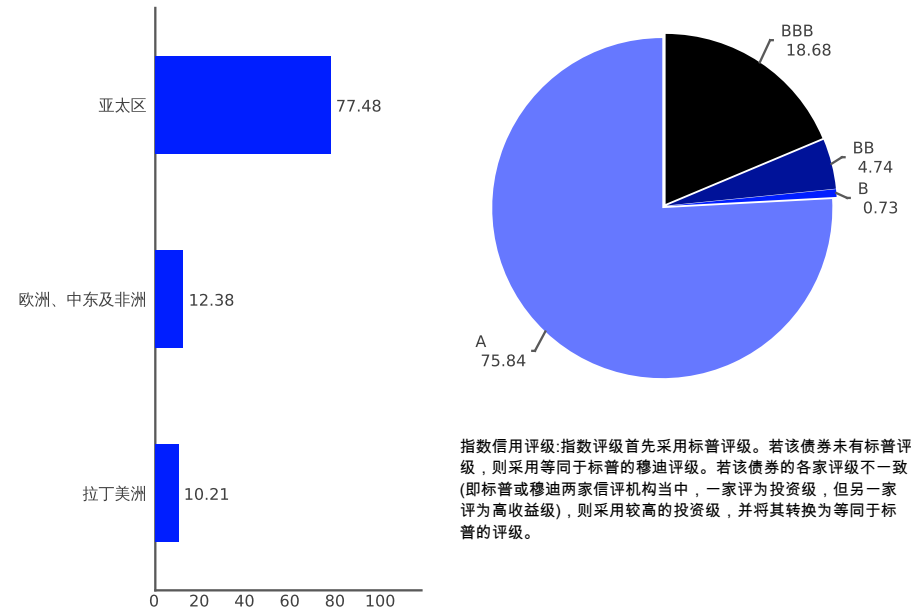
新兴市场国债指数 (EMGBI)由16个国家所发行的本币主权债所构成,旨在为投资经理人提供一个衡量新兴市场国债表现的广泛绩效指标。为方便投资人在相同的基准上比较各国主权债的表现，EMGBI的编制规则与计算方法与世界国债指数 (WGBI)一致。我们也提供由不同货币，年期或信用评级所组成的子指数系列。

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
新兴市场国债指数	414	4,092.41	4,142.63	100.00	4.11	7.44	4.09	5.69
投资级	379	3,826.43	3,915.78	94.52	3.69	7.30	3.54	5.74
高收益	35	265.99	226.84	5.48	10.10	9.43	13.68	4.82
1-3 年	86	1,112.91	1,124.86	27.15	3.32	1.97	3.36	1.87
3-5 年	85	881.10	897.83	21.67	3.93	4.02	3.80	3.67
5-7 年	54	657.23	664.78	16.05	3.84	6.02	3.80	5.32
7-10 年	80	742.72	745.30	17.99	4.37	8.54	4.45	7.10
10 年以上	109	698.45	709.86	17.14	5.54	20.65	5.52	13.17
亚太区	223	3,069.75	3,209.65	77.48	3.26	7.11	2.72	5.83
拉丁美洲	56	445.68	423.02	10.21	7.65	9.03	9.12	5.26
欧洲、中东及非洲	140	579.85	512.73	12.38	5.86	7.97	8.54	5.12

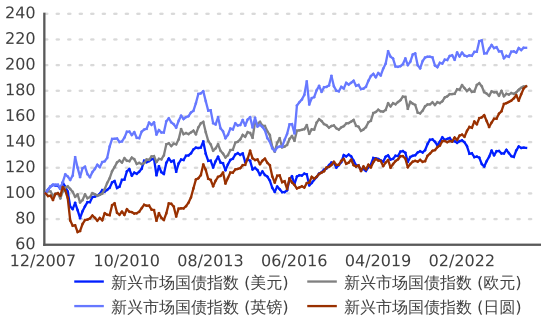
* 以十亿美元为单位

市场及评级分布 (市值权重 %)



亚太区: 中国, 印度尼西亚, 马来西亚, 菲律宾和泰国。
拉丁美洲: 巴西, 智利, 哥伦比亚, 墨西哥和秘鲁。
欧洲、中东及非洲: 匈牙利, 波兰, 罗马尼亚, 沙特阿拉伯, 土耳其和南非。

历史指数值



	回报*	标准差*
新兴市场国债指数 (美元)	1.89	10.51
新兴市场国债指数 (欧元)	3.80	8.02
新兴市场国债指数 (日圆)	3.81	12.11
新兴市场国债指数 (英镑)	4.78	10.22

* 自指数基准日起年化 (%)

年化回报率 (%)

	美元		欧元		日圆		英镑	
	非对冲	对冲	非对冲	对冲	非对冲	对冲	非对冲	对冲
年初至今*	-0.80	1.63	1.46	1.27	6.49	0.21	0.10	1.58
1 年	1.96	7.01	2.57	5.10	15.95	1.02	-0.20	6.49
3 年	-0.49	1.98	2.35	0.25	10.51	-1.29	2.48	1.47
5 年	1.33	2.47	2.12	0.69	7.87	-0.16	1.96	1.79

* 非年化

编制标准与计算方法

票息	固息
币种:	BRL, CLP, CNY, COP, HUF, IDR, MXN, MYR, PEN, PHP, PLN, RON, SAR*, THB, TRY, ZAR
到期年限:	至少一年
市场规模:	纳入基准：至少100亿美元 剔除基准：未滿50亿美元
最低单券面额:	因市场而异
信用评级:	标普评级达C且穆迪评级达Ca (不包含违约债券)
市场进入障碍:	市场准入标准：第一级（含）以上。关于市场准入标准，请参阅 富时罗素固定收益国家分类
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，除 - 墨西哥 (由Proveedor Integral de Precios S.A. de C.V. 提供) - 波兰 (由BondSpot提供) - 南非 (由Johannesburg Stock Exchange提供) - 泰国 (由Thai Bond Market Association “ThaiBMA”提供) 价格通常采用当地市场收盘价
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:	2007年12月31日

* 沙特阿拉伯伊斯兰政府公债自2022年4月起纳入指数

指数信息发布途径

彭博	路透社
新兴市场国债指数 (美元)	SBCGBIU <INDEX> 新兴市场国债指数 (美元) .SBCGBIU
新兴市场国债指数 (欧元)	SBCGBIE <INDEX> 新兴市场国债指数 (欧元) .SBCGBIE
新兴市场国债指数 (日圆)	SBCGBIY <INDEX> 新兴市场国债指数 (日圆) .SBCGBIY
新兴市场国债指数 (英镑)	SBCGBIY <INDEX> 新兴市场国债指数 (英镑) .SBCGBIY

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