



# 亚洲美元债券指数 (ABBI)

多产业 | 美元

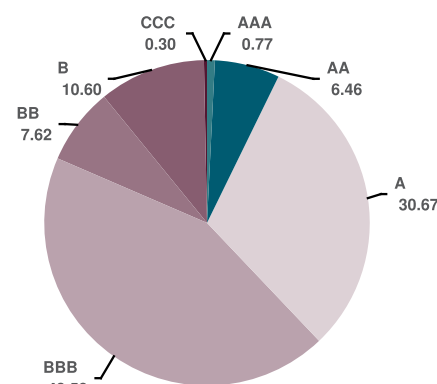
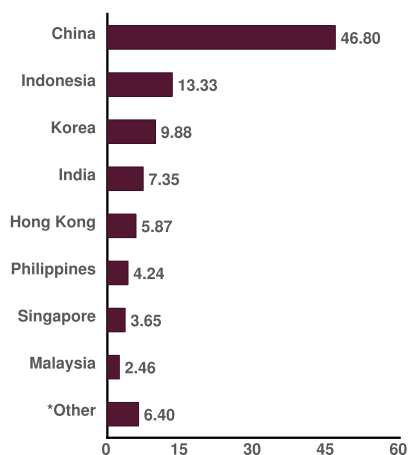
亚洲美元债券指数 (ABBI) 衡量亚洲 (不含日本) 政府、政府相关机构及公司所发行投资级与高收益美元债的表现。我们也提供由不同产业类别、年期或信用评级所组成的子指数系列。

## 指数组成

类别	债券数量	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)
<b>亚洲美元债券指数</b>	<b>1,252</b>	<b>803.26</b>	<b>858.83</b>	<b>100.00</b>	<b>4.71</b>	<b>6.54</b>	<b>3.89</b>	<b>5.15</b>	<b>236</b>
投资级	937	641.45	699.81	81.48	4.12	7.13	2.88	5.65	135
高收益	315	161.81	159.02	18.52	7.06	4.21	8.34	2.96	682
1-3 年	477	260.35	264.60	30.81	4.74	2.09	4.52	1.91	297
3-5 年	363	223.38	232.20	27.04	4.68	4.00	3.91	3.56	248
5-7 年	130	104.58	111.29	12.96	4.56	5.94	3.51	5.12	207
7-10 年	173	124.51	135.01	15.72	4.25	8.48	3.25	7.03	176
10 年以上	109	90.44	115.73	13.48	5.50	23.64	3.53	13.57	170
政府/政府相关	177	180.90	204.35	23.79	4.62	9.20	3.13	7.10	156
资产担保债券 (Covered)	6	3.75	3.83	0.45	2.68	1.95	2.11	1.88	53
公司债	1,069	618.61	650.65	75.76	4.75	5.79	4.14	4.56	262
工业	531	307.32	322.32	37.53	5.36	6.13	4.89	4.63	334
公共事业	127	79.34	86.12	10.03	4.08	7.50	2.95	6.01	143
金融业	411	231.96	242.21	28.20	4.16	4.76	3.57	3.94	209

\* 以十亿美元为单位

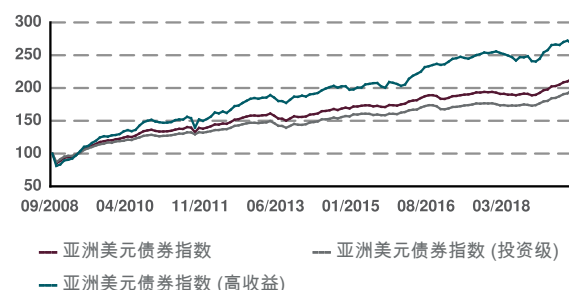
## 市场及评级分布 (市值权重 %)



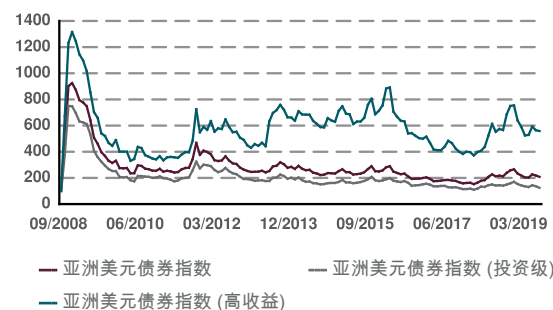
指数信用评级: 指数评级首先采用标普评级。若该债券未有标普评级, 则采用等同于标普的穆迪评级。若该债券的各家评级不一致 (即标普或穆迪两家信用评级机构当中, 一家评为投资级, 但另一家评为高收益级), 则采用较高的投资级, 并将其转换为等同于标普的评级。

\* 所有其他包括澳门, 蒙古, 巴基斯坦, 斯里兰卡, 台湾, 泰国和越南。

## 历史指数值 (非对冲)



## 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)
印度尼西亚共和国	32	45.60	54.73	6.37	5.15	13.39	3.20	9.28	156
菲律宾共和国	15	23.70	30.52	3.55	5.51	12.27	2.41	9.21	81
中国海油	20	19.04	22.24	2.59	4.52	8.84	2.76	7.05	119
中国石化	21	19.50	21.17	2.46	3.51	8.29	2.61	6.57	105
中国银行	20	15.65	16.64	1.94	4.08	4.46	3.00	3.95	154
Perusahaan Penerbit	11	15.00	16.31	1.90	4.10	5.83	2.79	5.08	133
斯里兰卡共和国	15	15.74	15.91	1.85	6.56	5.79	6.58	4.38	508
CHINA EVERGRANDE GROUP	12	16.92	15.80	1.84	9.17	3.68	12.11	2.74	1,061
中国华融	18	14.52	15.31	1.78	4.32	6.17	3.55	4.88	205
中国工商银行	21	14.60	15.16	1.77	3.53	3.21	2.79	2.96	128

\* 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
现金再投资利率:	由实际付款日至期末的一个月期境外存款利率 (Eurodeposit Rate) 的日平均
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

- 彭博 SBI <GO>; SBBI <GO>
- 亚洲美元债券指数 – SBABBI <INDEX>
- 亚洲美元债券指数 (投资级) – SBABBIIG <INDEX>
- 亚洲美元债券指数 (高收益) – SBABBIHY <INDEX>
- 路透社
- 亚洲美元债券指数 – 0#.SBABBMAIN
- 亚洲美元债券指数 (投资级) – 0#.SBABBIG
- 亚洲美元债券指数 (高收益) – 0#.SBABBHY

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