



亚洲国债指数 (AGBI)

主权债 | 多币种

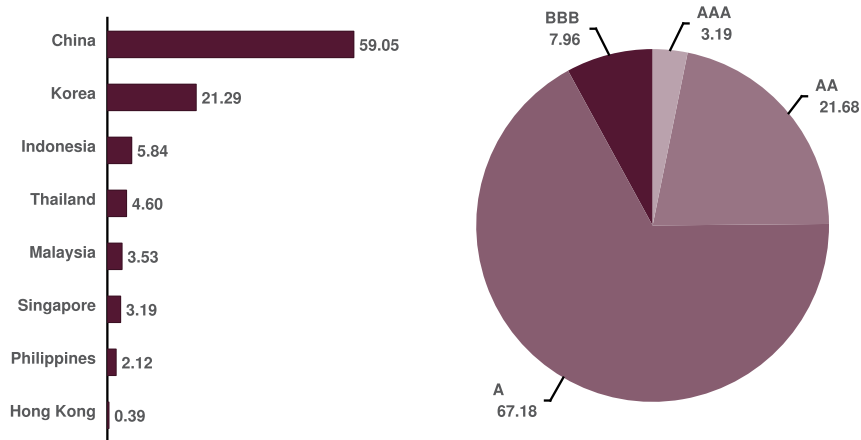
亚洲国债指数 (AGBI)由亚洲本币主权债所构成，旨在为资产管理机构提供一个衡量该市场表现的绩效指标。为方便投资人在相同的基准上比较各国主权债的表现，AGBI的编制规则与计算方法与世界国债指数 (WGBI)一致。我们也提供由不同货币，年期或信用评级所组成的子指数系列。

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
亚洲国债指数	348	2,348.70	2,474.01	100.00	3.66	8.56	3.01	6.74
投资级	348	2,348.70	2,474.01	100.00	3.66	8.56	3.01	6.74
1-3 年	87	637.21	653.36	26.41	3.32	1.97	2.67	1.88
3-5 年	62	478.50	494.47	19.99	3.48	4.02	2.94	3.71
5-7 年	40	311.41	323.65	13.08	3.46	6.04	2.91	5.42
7-10 年	49	342.86	361.25	14.60	3.91	8.52	3.30	7.23
10 年以上	110	578.72	641.28	25.92	4.13	20.93	3.31	14.42
中国	133	1,416.19	1,460.79	59.05	3.51	7.60	3.13	5.86
中国香港	23	9.54	9.63	0.39	1.65	3.86	1.56	3.66
印度尼西亚	35	137.42	144.59	5.84	8.10	9.76	7.38	6.13
韩国	46	473.82	526.69	21.29	2.78	11.18	1.58	9.36
马来西亚	36	84.05	87.28	3.53	4.07	8.56	3.64	6.63
菲律宾	32	48.16	52.33	2.12	5.72	9.17	5.13	6.56
新加坡	20	75.39	78.80	3.19	2.61	7.88	1.92	6.65
泰国	23	104.14	113.89	4.60	3.48	8.67	2.07	7.28

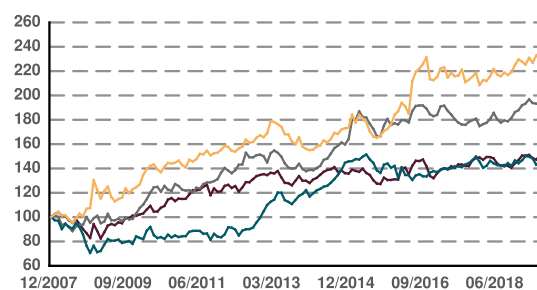
* 以十亿美元为单位

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。

历史指数值 (非对冲)



— 亚洲国债指数 (美元) — 亚洲国债指数 (欧元)
— 亚洲国债指数 (日元) — 亚洲国债指数 (英镑)

	回报*	标准差*
亚洲国债指数 (美元)	3.62	9.66
亚洲国债指数 (欧元)	5.90	9.27
亚洲国债指数 (日元)	3.29	11.64
亚洲国债指数 (英镑)	7.73	11.87

* 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*	2.47	2.76	2.86	1.20	0.63	1.26	2.54	1.84
1 年	4.50	7.00	7.14	3.86	1.65	3.97	8.41	5.17
2 年	3.39	4.11	3.47	1.40	1.24	1.64	4.45	2.51
3 年	1.91	2.37	1.08	-0.02	3.59	0.13	3.60	1.03

编制标准与计算方法

票息:	固息
币种:	CNY, HKD, IDR, KRW, MYR, PHP, SGD, THB
到期年限:	至少一年
市场规模:	纳入基准: 至少50亿美元 剔除基准: 未满足25亿美元
最低单券在外流通金额:	中国: 人民币200亿元, 中国香港: 8亿港元, 印度尼西亚: 7.5兆印尼盾, 韩国: 1兆韩元, 马来西亚: 40亿马币, 菲律宾: 250亿菲律宾比索, 新加坡: 15亿新加坡元, 泰国: 250亿泰铢
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:	指数仅纳入对境外投资者开放的债券市场
权重:	市值加权
调整频率:	每月底调整一次
现金再投资利率:	除中国、菲律宾外, 其余为一个日期境外存款利率 (Eurodeposit Rate) 的日平均, 计算基础为实际付款日至期末; 中国: 中国人民银行发布之活期存款利率; 菲律宾: 1个月期Refinitiv离岸隐含存款利率 (offshore implied deposit rate)。
价格来源:	Refinitiv, 除 • 韩国 (由KAP提供) • 马来西亚 (由Amanah Butler and Affin提供) • 泰国 (由Thai Bond Market Association “ThaiBMA”提供) • 新加坡 (由新加坡金融管理局提供) 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

指数信息发布途径

- 彭博 SBI <GO>; SBBI <GO>
- 路透社
- 亚洲国债指数 – SBAGBIU <INDEX>
- 亚洲国债指数 韩国 – SBKRU <INDEX>
- 亚洲国债指数 印度尼西亚 – SBIDU <INDEX>
- 亚洲国债指数 菲律宾 – SBPHU <INDEX>
- 亚洲国债指数 马来西亚 – SBMYU <INDEX>
- 亚洲国债指数 新加坡 – SBSGU <INDEX>
- 亚洲国债指数 泰国 – SBTHU <INDEX>
- 亚洲国债指数 – 0#.SBWVGASGALL
- 亚洲国债指数 韩国 – 0#.SBWGKRMMAIN
- 亚洲国债指数 印度尼西亚 – 0#.SBWGDIMAIN
- 亚洲国债指数 菲律宾 – 0#.SBWGPMAIN
- 亚洲国债指数 马来西亚 – 0#.SBWGYMAIN

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