

# 富时中银地方政府债指数系列

## 地方政府债 | 人民币

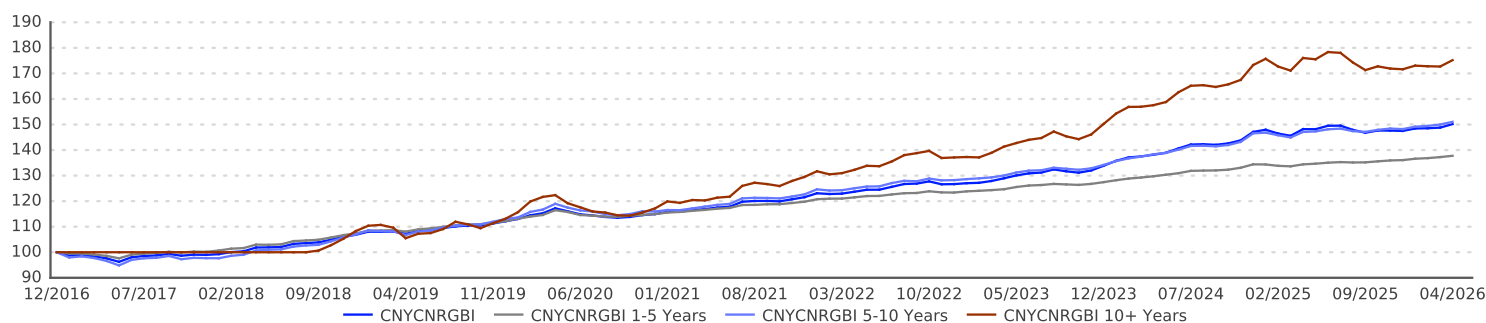
富时中银（中国银行）地方政府债指数（CNYCNRGBI）系列衡量中国地方政府在中国境内发行的人民币债的表现。该系列为富时中国在岸债券指数（CNYBBI）的一部分，提供涵盖短期、中期和长期期限的指数。

### 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) |
|----------------------|--------------|------------------|------------------|---------------|-------------|--------------|-------------|-------------|-----------|
| <b>CNYCNRGBI</b>     | <b>1,517</b> | <b>25,000.23</b> | <b>26,548.76</b> | <b>100.00</b> | <b>2.69</b> | <b>12.07</b> | <b>1.88</b> | <b>9.64</b> | <b>10</b> |
| CNYCNRGBI 1-5 Years  | 443          | 7,007.84         | 7,415.09         | 27.93         | 2.95        | 3.17         | 1.41        | 2.99        | 7         |
| CNYCNRGBI 5-10 Years | 474          | 7,684.09         | 8,034.90         | 30.26         | 2.35        | 7.68         | 1.76        | 6.95        | 10        |
| CNYCNRGBI 10+ Years  | 600          | 10,308.31        | 11,098.78        | 41.81         | 2.76        | 21.38        | 2.29        | 16.02       | 11        |

\* 以十亿人民币为单位

### 历史指数值



|                      | 回报*  | 标准差* |
|----------------------|------|------|
| CNYCNRGBI            | 4.45 | 2.40 |
| CNYCNRGBI 1-5 Years  | 3.49 | 1.49 |
| CNYCNRGBI 5-10 Years | 4.52 | 2.68 |
| CNYCNRGBI 10+ Years  | 7.58 | 4.89 |

\* 自指数基准日起年化 (%)

### 年化回报率 (%)

|         | CNYCNRGBI | CNYCNRGBI 1-5 Years | CNYCNRGBI 5-10 Years | CNYCNRGBI 10+ Years |
|---------|-----------|---------------------|----------------------|---------------------|
|         | 人民币       | 人民币                 | 人民币                  | 人民币                 |
| 年初至今*   | 1.81      | 1.25                | 1.93                 | 2.08                |
| 1 年     | 1.34      | 2.50                | 2.70                 | -0.47               |
| 3 年     | 5.21      | 3.39                | 5.12                 | 7.42                |
| 5 年     | 5.14      | 3.39                | 5.09                 | 7.81                |
| 自指数基准日起 | 4.45      | 3.49                | 4.52                 | 6.19                |

\* 非年化

## 编制标准与计算方法

|         |  |
|---------|--|
| 票息：     | 固定利率   |
| 币种：     | 人民币  |
| 最低到期年限： | 至少一年   |
| 最低单券面额： | 100亿人民币  |
| 最低信用评级： | 无标普或穆迪最低评级要求；剔除违约债券。对于高级无担保或更高级别的债券，如果此券未被标普或穆迪评级，但其发行人拥有标普或穆迪评级，则发行人的评级将作为隐含评级被授予给此券。                         |
| 构成：     | 被包括在内的证券：<br>- 固定利率地方政府债券<br>被排除在外的证券：<br>- 自发行之日起30年以上到期的债券，以及2015年4月1日之前发行的债券。<br>- 私募、零息、可赎回、可卖回、可转换和提前偿还债。 |
| 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<br>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：    | 2016年12月31日  |

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