

富时中银地方政府债指数系列

地方政府债 | 人民币

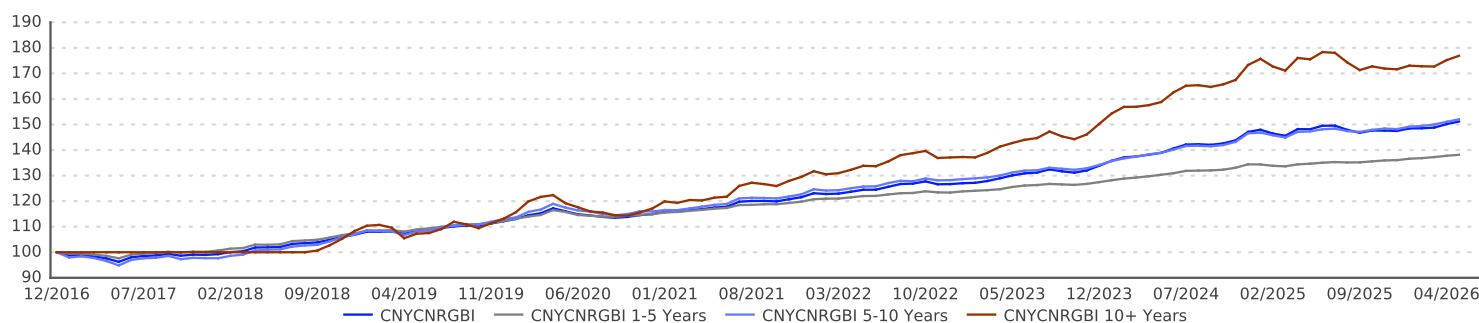
富时中银（中国银行）地方政府债指数（CNYCNRGBI）系列衡量中国地方政府在中国境内发行的人民币债的表现。该系列为富时中国在岸债券指数（CNYBBI）的一部分，提供涵盖短期、中期和长期期限的指数。

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)
CNYCNRGBI	1,535	25,271.72	26,939.28	100.00	2.68	11.99	1.83	9.62	9
CNYCNRGBI 1-5 Years	454	7,155.31	7,572.25	28.11	2.94	3.15	1.37	2.97	8
CNYCNRGBI 5-10 Years	475	7,719.61	8,093.14	30.04	2.33	7.66	1.69	6.95	10
CNYCNRGBI 10+ Years	606	10,396.80	11,273.88	41.85	2.76	21.28	2.23	15.99	8

* 以十亿人民币为单位

历史指数值



	回报*	标准差*
CNYCNRGBI	4.49	2.39
CNYCNRGBI 1-5 Years	3.49	1.48
CNYCNRGBI 5-10 Years	4.55	2.67
CNYCNRGBI 10+ Years	7.63	4.87

* 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*	2.50	1.53	2.59	3.08
1 年	2.04	2.59	3.22	0.78
3 年	5.14	3.24	5.03	7.41
5 年	5.17	3.37	5.10	7.83
自指数基准日起	4.49	3.49	4.55	6.24

* 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： - 固定利率地方政府债券 被排除在外的证券： - 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。 - 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 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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