

# 富时中银地方政府债指数系列

地方政府债 | 人民币

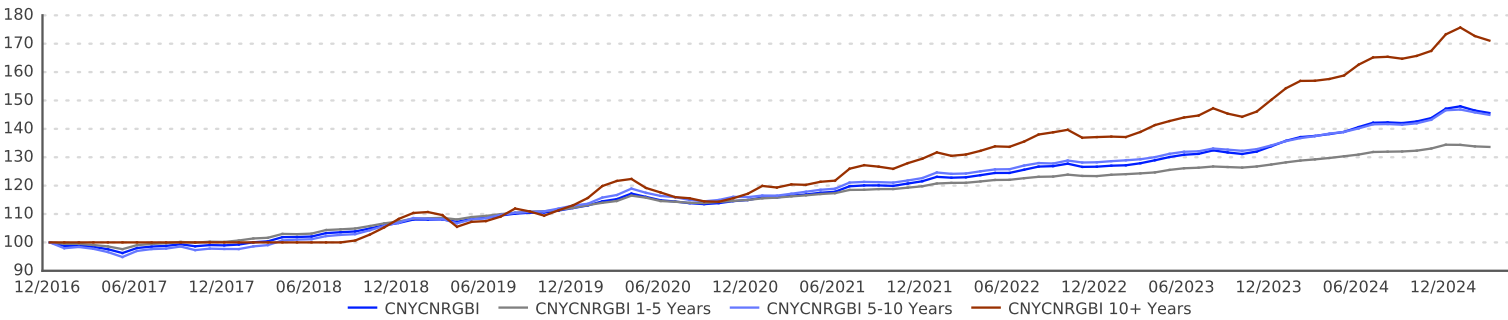
富时中银（中国银行）地方政府债指数（CNYCNRGBI）系列衡量中国地方政府在中国境内发行的人民币债的表现。该系列为富时中国在岸债券指数（CNYBBI）的一部分，提供涵盖短期、中期和长期期限的指数。

## 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	1,232	20,569.16	22,095.64	100.00	2.89	11.36	2.05	9.12	23
CNYCNRGBI 1-5 Years	381	5,941.85	6,231.72	28.20	3.01	3.09	1.80	2.90	21
CNYCNRGBI 5-10 Years	406	6,830.53	7,172.81	32.46	2.69	7.46	2.01	6.65	24
CNYCNRGBI 10+ Years	445	7,796.77	8,691.11	39.33	2.96	21.08	2.27	15.61	23

\* 以十亿人民币为单位

## 历史指数值



	回报*	标准差*
CNYCNRGBI	4.66	2.38
CNYCNRGBI 1-5 Years	3.58	1.57
CNYCNRGBI 5-10 Years	4.60	2.78
CNYCNRGBI 10+ Years	8.49	4.92

\* 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*	-1.03	-0.58	-1.10	-1.26
1 年	5.88	3.39	5.46	9.02
3 年	5.80	3.36	5.26	9.32
5 年	4.78	3.12	4.43	7.06
自指数基准日起	4.66	3.58	4.60	6.73

\* 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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