

# FTSE世界国債インデックス ( 除く日本 )

ソブリン | 多通貨

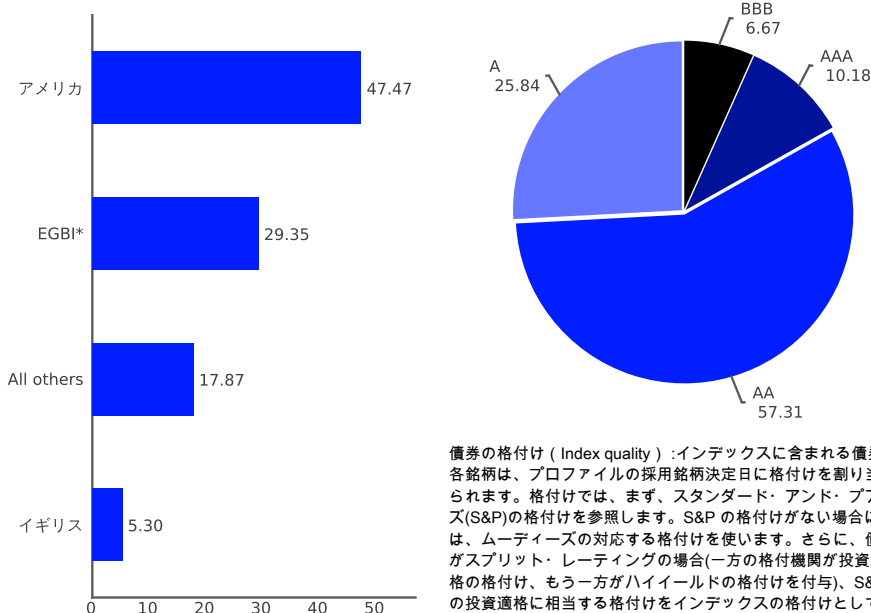
FTSE世界国債インデックス ( 除く日本 ) には世界国債インデックス (WGBI) に含まれる日本以外の全ての市場が含まれます。WGBI は、固定利付で現地通貨建ての投資適格ソブリン債のパフォーマンスを測定します。WGBI は 20 か国以上の多様な通貨建ての国債を含み、広く使用されているベンチマークであり、40年近い運用実績があります。WGBI は、世界のソブリン債市場をカバーする広範なベンチマークで、サブインデックスは、国、通貨、償還期限、格付けの任意の組み合わせでご利用いただけます。

## インデックス・プロファイル

セクター	銘柄数	額面総額*	時価総額*	ウェイト (%)	平均クーポン (%)	平均残存年限 (年)	最終利回り (%)	実効デュレーション
<b>Non-JPY WGBI</b>	<b>1,049</b>	<b>29,238.26</b>	<b>27,575.50</b>	<b>100.00</b>	<b>2.75</b>	<b>8.96</b>	<b>3.51</b>	<b>6.45</b>
1-3 年	251	7,929.85	7,889.84	28.61	2.57	1.94	3.24	1.85
3-5 年	190	5,931.67	5,887.76	21.35	2.81	3.97	3.26	3.70
5-7 年	127	3,949.88	3,740.73	13.57	2.25	5.99	3.34	5.51
7-10 年	129	3,783.76	3,757.12	13.62	3.25	8.51	3.49	7.35
10年超	352	7,643.11	6,300.05	22.85	2.89	21.89	4.17	14.78
北米	326	14,548.77	13,625.92	49.41	3.05	8.38	4.05	5.92
中南米	16	218.99	206.44	0.75	7.80	9.52	9.13	5.06
アジア・パシフィック	178	3,624.64	3,776.06	13.69	2.61	7.02	2.07	5.97
欧州、中近東およびアフリカ	529	10,845.86	9,967.07	36.14	2.29	10.38	3.18	7.37

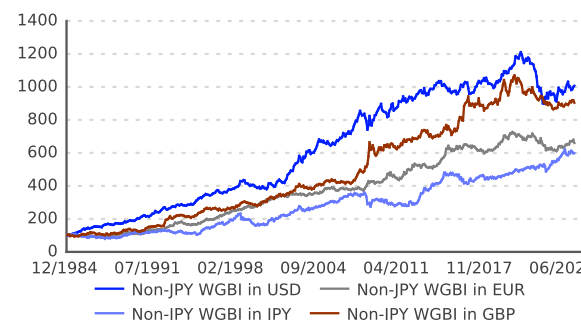
\* 単位は10億米ドル

## 地域別および格付け別内訳 (%)



\* FTSE EMU 国債インデックス(EGBI) EMU 国債インデックスは、ユーロ圏の中でインデックス基準を満たす国で構成されます。オーストリア、ベルギー、フィンランド、フランス、ドイツ、アイルランド、イタリア、オランダ、ポルトガル、スペイン

## 過去のインデックス値 (ヘッジなし)



	リターン*	標準偏差*
Non-JPY WGBI in USD	5.91	6.77
Non-JPY WGBI in EUR	4.80	6.45
Non-JPY WGBI in JPY	4.55	9.83
Non-JPY WGBI in GBP	5.62	8.33

\* Annualized Since Base Date (in %)

年率リターン (%)

	USD		EUR		JPY		GBP	
	ヘッジなし	ヘッジあり	ヘッジなし	ヘッジあり	ヘッジなし	ヘッジあり	ヘッジなし	ヘッジあり
年初来*	2.65	1.22	-1.60	0.84	-2.33	0.15	-0.40	1.27
1 年	3.02	4.19	3.00	2.46	1.79	-1.35	0.82	3.95
3 年	-1.78	-0.00	-0.81	-2.10	5.30	-5.07	-1.13	-0.74
5 年	-1.95	-1.17	-1.65	-2.77	4.65	-4.45	-2.74	-1.69

\* 年率換算はしていません

組入基準と計算の前提

通貨：	オーストラリアドル、カナダドル、人民元*、ユーロ、英ポンド、イスラエルシェケル、メキシコペソ、マレーシアリンギット、ノルウェークローネ、ニュージーランドドル、ポーランドズロチ、スウェーデンクローナ、シンガポールドル、米ドル
最低残存期間：	1 年
市場規模：	採用基準（新規）：500億米ドル、400億ユーロ、5兆円 除外基準：除外基準規模は採用基準規模の1/2すなわち、250億米ドル、200億ユーロ、2.5兆円
最低残存金額：	市場毎に設定
最低格付け：	採用基準（新規）：S&P のA- およびムーディーズのA3 除外基準：S&P のBBB- 格未満、かつムーディーズのBaa3 格未満
市場アクセシビリティ・レベル：	レベル「2」が必要 国分類フレームワークの詳細につきましては、 <a href="#">FTSE債券インデックス国分類プロセス</a> をご参照ください。
ウェイト：	時価総額
リバランス：	毎月末営業日（月末最終営業日の価格付け、暦上月末日を受渡し日とする）
キャッシュフローの再投資：	利子と元本償還による月間のキャッシュフローは、月間のインデックス・トータルリターン計算において再投資されることはありません。
価格付け：	以下を除きLSEG Pricing Service: - イギリス国債 – Tradeweb FTSE UK Gilt Benchmark Closing Prices - EMU国債 – Tradeweb FTSE Euro Government Benchmark Closing Prices - アメリカ国債 – Tradeweb FTSE US Treasury Benchmark Closing Prices - イスラエル – テルアビブ証券取引所16 - メキシコ – Proveedor Integral de Precios S.A. de C.V. - ポーランド – BondSpot - シンガポール – シンガポール金融管理局
算出の頻度：	日次
受渡し：	月次：暦上の月末 日次：当日受渡し、ただし、月の最終営業日だけは暦上の月末とする
基準日：	1984年12月31日

\* 中国の組入は2021年11月から36ヵ月間にフェーズ化して実施されています。

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ベンダーコード

Bloomberg SBI <GO>; SBBI <GO>		LSEG Reference Data Services RIC	
Non-JPY WGBI in USD	SBWGNJYD <INDEX>	Non-JPY WGBI in USD	.FTWGBI_X_JPUSDT
Non-JPY WGBI in EUR	SBWRNJYE <INDEX>	Non-JPY WGBI in EUR	.FTWGBI_X_JPEURT
Non-JPY WGBI in JPY	SBWGNJYU <INDEX>	Non-JPY WGBI in JPY	.FTWGBI_X_JPJPYT
Non-JPY WGBI in GBP	SBWGNJGU <INDEX>	Non-JPY WGBI in GBP	.FTWGBI_X_JPGBPT

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