

FTSE世界国債インデックス (除く日本)

ソブリン | 多通貨

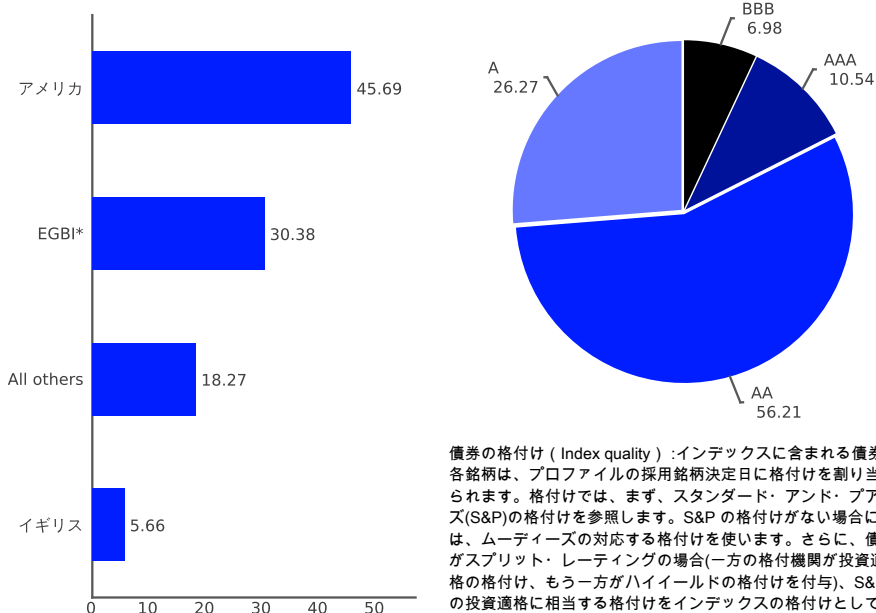
FTSE世界国債インデックス (除く日本) には世界国債インデックス (WGBI) に含まれる日本以外の全ての市場が含まれます。WGBI は、固定利付で現地通貨建ての投資適格ソブリン債のパフォーマンスを測定します。WGBI は 20 か国以上の多様な通貨建ての国債を含み、広く使用されているベンチマークであり、40年近い運用実績があります。WGBI は、世界のソブリン債市場をカバーする広範なベンチマークで、サブインデックスは、国、通貨、償還期限、格付けの任意の組み合わせでご利用いただけます。

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 |
|---------------------|--------------|------------------|------------------|---------------|-------------|-------------|-------------|-------------|
| Non-JPY WGBI | 1,050 | 30,307.55 | 28,602.98 | 100.00 | 2.77 | 8.99 | 3.44 | 6.45 |
| 1-3 年 | 252 | 8,230.52 | 8,200.43 | 28.67 | 2.55 | 1.96 | 3.14 | 1.87 |
| 3-5 年 | 189 | 6,098.23 | 6,073.34 | 21.23 | 2.85 | 4.00 | 3.16 | 3.72 |
| 5-7 年 | 127 | 4,079.39 | 3,873.24 | 13.54 | 2.27 | 6.02 | 3.28 | 5.54 |
| 7-10 年 | 134 | 4,011.37 | 4,033.75 | 14.10 | 3.33 | 8.56 | 3.37 | 7.40 |
| 10年超 | 348 | 7,888.04 | 6,422.22 | 22.45 | 2.91 | 21.95 | 4.24 | 14.84 |
| 北米 | 326 | 14,702.18 | 13,637.06 | 47.68 | 3.09 | 8.42 | 4.14 | 5.84 |
| 中南米 | 16 | 237.42 | 227.61 | 0.80 | 7.83 | 9.38 | 9.01 | 4.92 |
| アジア・パシフィック | 178 | 3,807.19 | 3,979.37 | 13.91 | 2.56 | 6.94 | 1.94 | 5.97 |
| 欧州、中近東およびアフリカ | 530 | 11,560.77 | 10,758.94 | 37.61 | 2.33 | 10.38 | 2.99 | 7.44 |

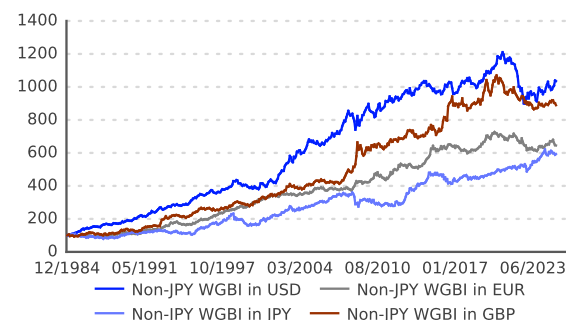
* 単位は10億米ドル

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 | 5.95 | 6.77 |
| Non-JPY WGBI in EUR | 4.72 | 6.44 |
| Non-JPY WGBI in JPY | 4.50 | 9.82 |
| Non-JPY WGBI in GBP | 5.55 | 8.31 |

* 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* | 5.48 | 2.03 | -3.79 | 1.25 | -3.16 | 0.22 | -2.04 | 2.06 |
| 1 年 | 6.73 | 5.93 | 2.06 | 4.04 | -2.00 | 0.58 | 0.76 | 5.71 |
| 3 年 | 1.13 | 1.60 | -0.80 | -0.53 | 5.08 | -3.66 | -1.12 | 0.89 |
| 5 年 | -1.75 | -1.19 | -2.15 | -2.84 | 4.16 | -4.58 | -3.45 | -1.71 |

* 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、 FTSE債券インデックス国分類プロセス 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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