



# 富时世界国债指数 (WGBI)

主权债 | 多币种

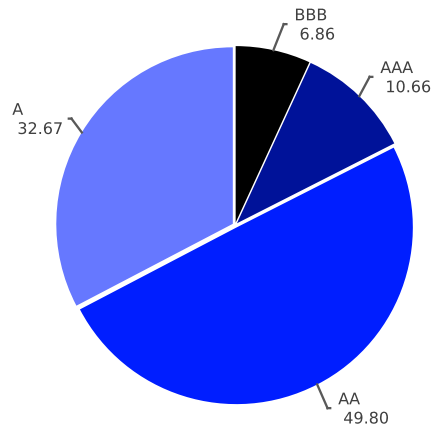
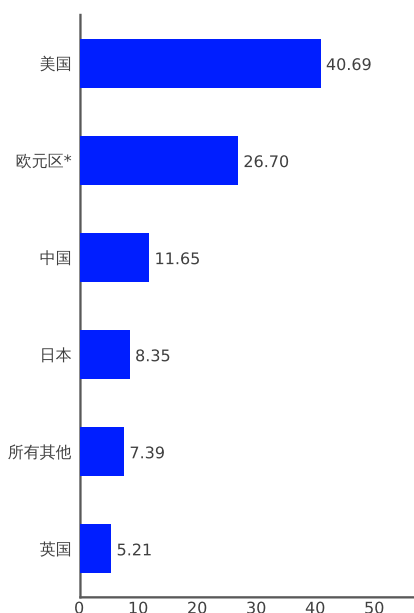
富时世界国债指数 (WGBI) 是富时的旗舰指数产品，用于衡量固息本币投资级主权债券的表现。该指数为投资业界所广泛采用，目前覆盖超过20个国家，多币种组合。指数本身自1986年起编制，迄今已有逾30年的历史。我们也提供由不同货币，年期或信用评级所组成的子指数系列。

## 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>富时世界国债指数</b>	<b>1,448</b>	<b>37,689.17</b>	<b>35,162.68</b>	<b>100.00</b>	<b>2.75</b>	<b>9.26</b>	<b>3.52</b>	<b>6.64</b>	<b>3</b>
1-3 年	328	9,962.97	9,936.41	28.26	2.63	1.95	3.15	1.87	-0
3-5 年	241	7,212.11	7,110.46	20.22	2.73	4.03	3.27	3.76	2
5-7 年	171	4,668.80	4,519.52	12.85	2.65	6.01	3.39	5.47	4
7-10 年	183	5,157.57	5,065.98	14.41	3.10	8.56	3.44	7.45	5
10 年以上	525	10,687.72	8,530.31	24.26	2.77	21.36	4.26	14.74	5
北美洲	336	16,006.17	14,991.86	42.64	3.29	8.38	4.24	5.81	0
拉丁美洲	17	304.38	296.55	0.84	8.08	9.57	8.69	5.12	-2
亚太区	529	8,580.25	8,079.15	22.98	1.93	9.65	2.18	7.47	-1
欧洲、中东及非洲	566	12,798.37	11,795.12	33.54	2.51	10.08	3.39	7.16	10

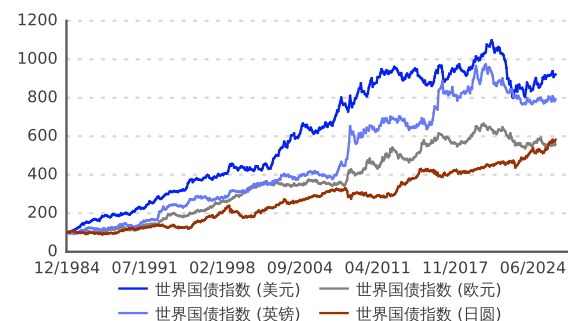
\* 以十亿美元为单位

## 市场及评级分布 (市值权重 %)



指数信用评级: 指数评级首先采用标普评级。若该债券未有标普评级, 则采用等同于标普的穆迪评级。若该债券的各家评级不一致 (即标普或穆迪两家信用评级机构当中, 一家评为投资级, 但另一家评为高收益级), 则采用较高的投资级, 并将其转换为等同于标普的评级。

## 历史指数数值 (非对冲)



	回报*	标准差*
世界国债指数 (美元)	5.51	6.95
世界国债指数 (欧元)	4.24	6.78
世界国债指数 (日圆)	4.35	7.48
世界国债指数 (英镑)	5.12	8.53

\* 自指数基准日起年化 (%)

\* 欧元区是由参与欧元且符合WGBI标准的国家所组成: 奥地利, 比利时, 芬兰, 法国, 德国, 爱尔兰, 意大利, 荷兰, 葡萄牙, 斯洛伐克和西班牙

年化回报率 (%)

	美元		欧元		日圆		英镑	
	非对冲	对冲	非对冲	对冲	非对冲	对冲	非对冲	对冲
年初至今*	0.38	0.56	1.02	-0.19	1.94	-0.76	0.16	0.56
1 年	2.51	2.82	-0.27	0.69	13.09	-0.86	2.56	2.70
3 年	2.75	3.27	-0.30	1.32	7.32	-1.75	-0.09	2.99
5 年	-2.72	-0.06	-1.81	-1.94	4.86	-4.04	-1.68	-0.53

\* 非年化

编制标准与计算方法

币种:	澳元, 加元, 人民币*, 丹麦克朗, 欧元, 英镑, 日圆, 韩圆**, 墨西哥比索, 马币, 挪威克朗, 新西兰元, 波兰兹罗提, 瑞典克朗, 新加坡元, 美元, 以色列新谢克尔
到期年限:	至少一年
市场规模:	纳入基准: 至少500亿美元, 400亿欧元, 5兆日圆 剔除基准: 未达250亿美元, 200亿欧元, 2.5兆日圆
最低单券面额:	因市场而异
信用评级:	纳入基准: 标普评级达A-, 且穆迪评级达A3 剔除基准: 标普评级未达BBB-, 且穆迪评级未达Baa3
市场进入障碍:	市场准入标准: 第二级 (含) 以上。关于市场准入标准, 请参阅 <a href="#">富时罗素固定收益国家分类</a>
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, 除 - 英国国债 (Tradeweb FTSE UK Gilt Benchmark Closing Prices) - 欧元区国债 (Tradeweb FTSE Euro Government Benchmark Closing Prices) - 美国国债 (Tradeweb FTSE US Treasury Benchmark Closing Prices) - 以色列 (由Tel Aviv Stock Exchange提供) - 墨西哥 (由Proveedor Integral de Precios S.A.de C.V.提供) - 波兰 (由BondSpot提供) - 新加坡 (由新加坡金融管理局提供) - 韩国 (由 Korea Asset Pricing 提供) 价格通常采用当地市场收盘价。
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:	1984年12月31日

\* 中国政府债券自2021年11月起, 于36个月内分阶段纳入指数

\*\* 韩国政府债券自2026年04月起, 于8个月内分阶段纳入指数

指数信息发布途径

彭博

世界国债指数 (美元)	SBWGU <INDEX>
世界国债指数 (欧元)	SBWGEU <INDEX>
世界国债指数 (日圆)	SBWGYU <INDEX>
世界国债指数 (英镑)	SBWGUUK <INDEX>

路透社

世界国债指数 (美元)	0#.SBWGMUS
世界国债指数 (欧元)	0#.SBWGMEU
世界国债指数 (日圆)	0#.SBWGMJU
世界国债指数 (英镑)	0#.SBWGMKU

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