

富时世界国债指数 (WGBI)

主权债 | 多币种

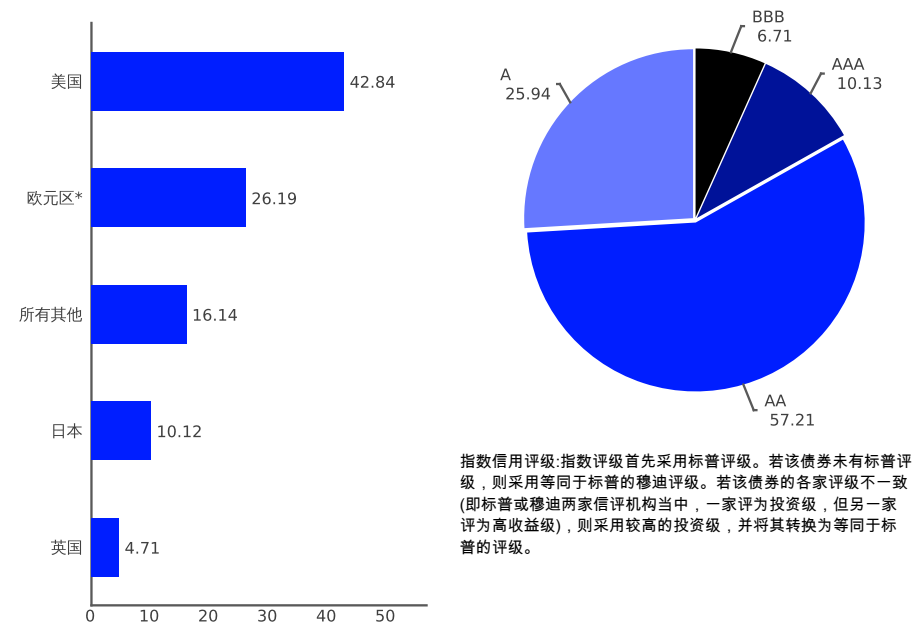
富时世界国债指数 (WGBI)是富时的旗舰指数产品，用于衡量固息本币投资级主权债券的表现。该指数为投资业界所广泛采用，目前覆盖超过20个国家，多币种组合。指数本身自1986年起编制，迄今已有逾30年的历史。我们也提供由不同货币，年期或信用评级所组成的子指数系列。

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)
富时世界国债指数	1,324	31,807.36	30,089.72	100.00	2.57	9.50	3.26	7.07	6
1-3 年	295	8,183.24	8,136.16	27.04	2.46	1.93	3.15	1.85	1
3-5 年	234	6,124.03	6,068.90	20.17	2.68	3.98	3.14	3.72	4
5-7 年	154	4,094.10	3,904.14	12.98	2.25	6.02	3.18	5.53	7
7-10 年	165	4,063.11	4,056.57	13.48	2.99	8.55	3.12	7.48	9
10 年以上	476	9,342.89	7,923.94	26.33	2.55	21.70	3.57	15.53	9
北美洲	327	14,364.35	13,427.09	44.62	3.02	8.42	4.09	5.98	-0
拉丁美洲	17	229.74	217.07	0.72	7.65	9.03	9.30	4.76	-1
亚太区	454	6,852.69	6,753.45	22.44	1.89	10.42	1.79	8.61	-0
欧洲、中东及非洲	526	10,360.58	9,692.12	32.21	2.29	10.41	3.00	7.54	18

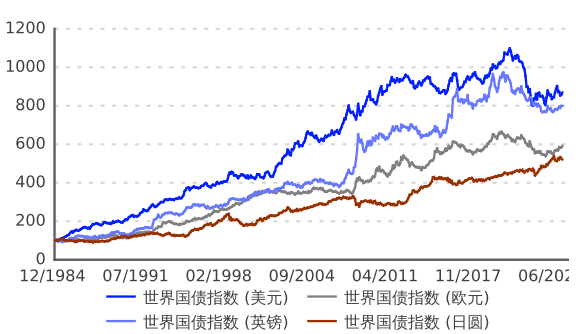
\* 以十亿美元为单位

市场及评级分布 (市值权重 %)



\* 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，葡萄牙和西班牙。

历史指数值 (非对冲)



	回报*	标准差*
世界国债指数 (美元)	5.53	7.00
世界国债指数 (欧元)	4.52	6.83
世界国债指数 (日元)	4.19	7.53
世界国债指数 (英镑)	5.31	8.61

\* 自指数基准日起年化 (%)

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*	1.87	1.42	1.43	1.17	-2.32	0.70	1.33	1.44
1 年	1.84	4.94	5.97	3.20	2.54	-0.74	2.31	4.66
3 年	-4.23	-0.38	-1.74	-2.44	4.75	-5.32	-2.18	-1.11
5 年	-3.22	-0.80	-2.15	-2.40	3.48	-4.01	-2.94	-1.32

\* 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，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: 未滿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 - 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) 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

指数信息发布途径

彭博		路透社	
世界国债指数 (美元)	SBWGU <INDEX>	世界国债指数 (美元)	0#.SBWGMUS
世界国债指数 (欧元)	SBWGEU <INDEX>	世界国债指数 (欧元)	0#.SBWGMEU
世界国债指数 (日圆)	SBWGJYU <INDEX>	世界国债指数 (日圆)	0#.SBWGMJU
世界国债指数 (英镑)	SBWGUUKU <INDEX>	世界国债指数 (英镑)	0#.SBWGMKU

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