



# 富时世界国债指数 (WGBI)

主权债 | 多币种

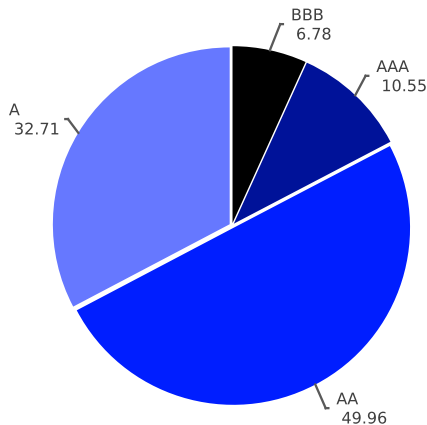
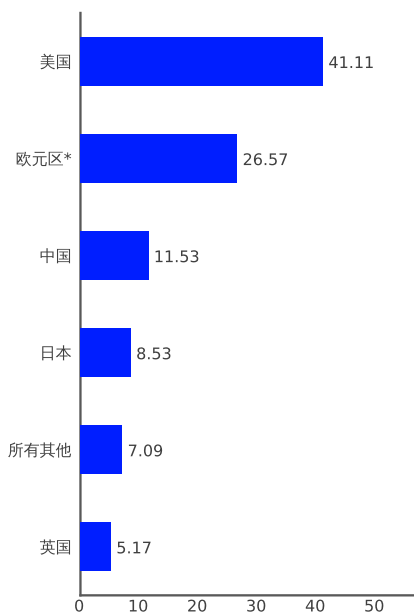
富时世界国债指数 (WGBI) 是富时的旗舰指数产品，用于衡量固息本币投资级主权债券的表现。该指数为投资业界所广泛采用，目前覆盖超过20个国家，多币种组合。指数本身自1986年起编制，迄今已有逾30年的历史。我们也提供由不同货币，年期或信用评级所组成的子指数系列。

## 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>1,427</b>	<b>37,410.17</b>	<b>34,842.60</b>	<b>100.00</b>	<b>2.74</b>	<b>9.28</b>	<b>3.54</b>	<b>6.63</b>	<b>3</b>
1-3 年	323	9,819.58	9,798.19	28.12	2.61	1.94	3.14	1.86	-0
3-5 年	237	7,035.11	6,941.30	19.92	2.72	3.99	3.27	3.72	2
5-7 年	166	4,660.45	4,492.93	12.89	2.59	5.94	3.43	5.42	4
7-10 年	179	5,158.60	5,076.13	14.57	3.15	8.50	3.51	7.37	6
10 年以上	522	10,736.43	8,534.05	24.49	2.74	21.29	4.29	14.68	6
北美洲	335	15,975.94	15,014.54	43.09	3.27	8.37	4.16	5.79	0
拉丁美洲	17	296.56	285.79	0.82	8.08	9.64	8.79	5.16	-1
亚太区	527	8,417.40	7,934.76	22.77	1.92	9.72	2.17	7.56	-2
欧洲、中东及非洲	548	12,720.26	11,607.51	33.31	2.49	10.12	3.54	7.12	12

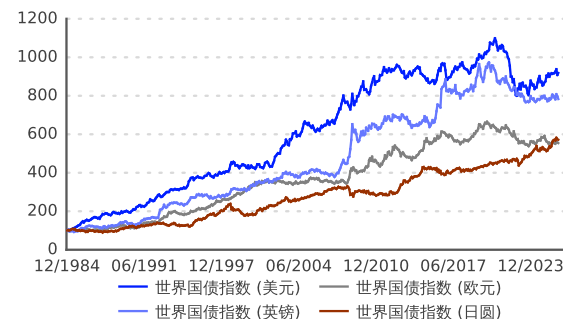
\* 以十亿美元为单位

## 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	6.96
世界国债指数 (欧元)	4.23	6.79
世界国债指数 (日元)	4.31	7.48
世界国债指数 (英镑)	5.10	8.54

\* 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*	0.07	-0.03	0.19	-0.64	0.04	-1.08	-0.95	-0.03
1 年	1.54	1.62	-1.61	-0.53	11.55	-2.12	-0.19	1.50
3 年	1.90	2.92	-0.14	0.96	6.78	-2.16	-0.72	2.61
5 年	-2.61	-0.14	-2.10	-2.00	4.67	-4.07	-2.24	-0.62

\* 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

© 2026 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. "FTSE Canada", (4) FTSE Fixed Income LLC ("FTSE FI"), (5) FTSE (Beijing) Consulting Limited ("WOFE"), (6) FTSE EU SAS ("FTSE EU"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, FTSE EU and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors. FTSE International Limited is authorised as a Benchmark Administrator and regulated in the United Kingdom (UK) by the Financial Conduct Authority ("FCA") according to the UK Benchmark Regulation, FCA Reference Number 796803. FTSE EU SAS is authorised as Benchmark Administrator and regulated in the European Union (EU) by the Autorité des Marchés Financiers ("AMF") according to the EU Benchmark Regulation.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

This document may contain forward-looking assessments. These are based upon a number of assumptions concerning future conditions that ultimately may prove to be inaccurate. Such forward-looking assessments are subject to risks and uncertainties and may be affected by various factors that may cause actual results to differ materially. No member of LSEG nor their licensors assume any duty to and do not undertake to update forward-looking assessments.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

The information contained in this report should not be considered "research" as defined in recital 28 of the Commission Delegated Directive (EU) 2017/593 of 7 April 2016 supplementing Directive 2014/65/EU of the European Parliament and of the Council ("MiFID II") and is provided for no fee.