

富时世界国债指数 (WGBI)

主权债 | 多币种

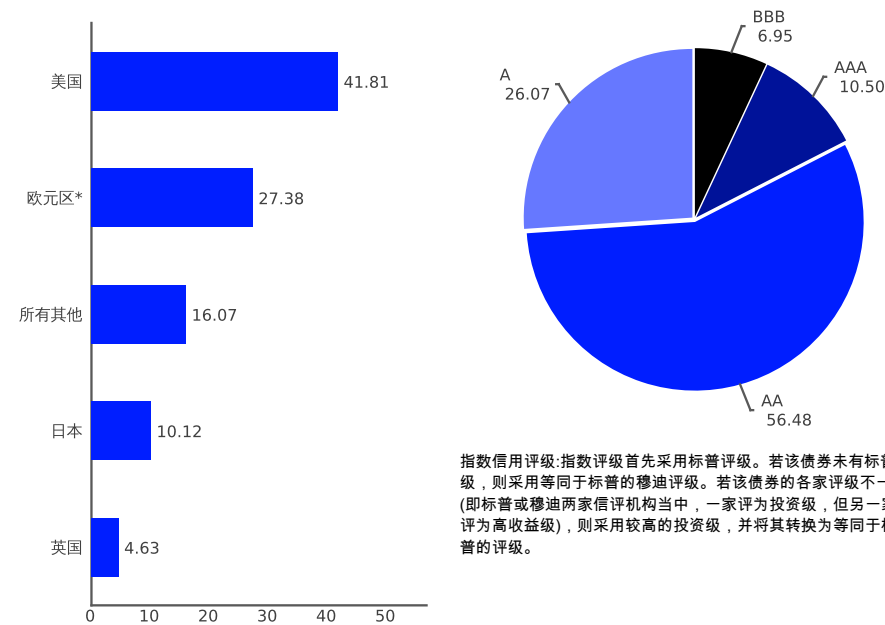
富时世界国债指数 (WGBI)是富时的旗舰指数产品，用于衡量固息本币投资级主权债券的表现。该指数为投资业界所广泛采用，目前覆盖超过20个国家，多币种组合。指数本身自1986年起编制，迄今已有逾30年的历史。我们也提供由不同货币，年期或信用评级所组成的子指数系列。

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	1,303	31,397.91	29,524.83	100.00	2.48	9.51	3.33	7.09	7
1-3 年	293	8,049.98	7,964.35	26.98	2.37	1.92	3.31	1.84	3
3-5 年	226	6,091.21	5,973.99	20.23	2.54	3.99	3.27	3.73	5
5-7 年	155	3,929.17	3,751.71	12.71	2.30	6.00	3.24	5.50	8
7-10 年	168	4,206.46	4,112.31	13.93	2.71	8.50	3.17	7.49	10
10 年以上	461	9,121.08	7,722.47	26.16	2.51	21.86	3.52	15.67	10
北美洲	322	13,905.92	12,858.75	43.55	2.89	8.41	4.22	5.94	-0
拉丁美洲	15	215.96	196.94	0.67	7.48	9.24	10.08	4.70	1
亚太区	451	6,706.33	6,647.11	22.51	1.92	10.43	1.75	8.72	-0
欧洲、中东及非洲	515	10,569.69	9,822.03	33.27	2.20	10.37	3.10	7.55	21

* 以十亿美元为单位

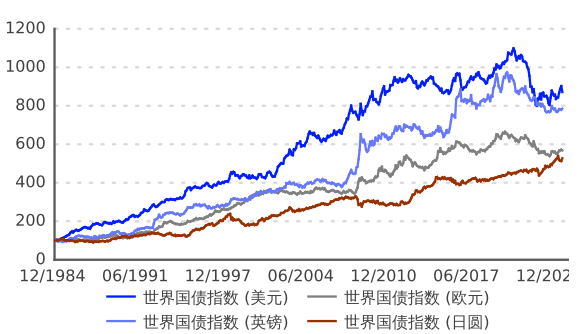
市场及评级分布 (市值权重 %)



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。

* 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)	5.59	7.01
世界国债指数 (欧元)	4.46	6.84
世界国债指数 (日元)	4.26	7.54
世界国债指数 (英镑)	5.31	8.64

* 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*	-0.84	2.06	0.90	0.62	7.14	-2.89	-1.67	1.72
1 年	8.37	8.63	5.51	6.70	9.00	2.19	2.28	8.08
3 年	-5.40	-1.73	-3.36	-3.70	4.19	-6.16	-3.35	-2.46
5 年	-2.85	-0.58	-2.31	-2.23	4.05	-3.64	-2.72	-1.18

* 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 富时罗素固定收益国家分类
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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