

## FTSE日本BIG債券インデックス(JPBIG)

マルチセクター | 日本円

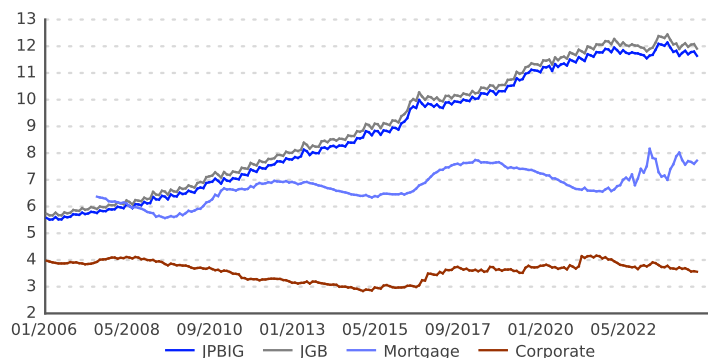
FTSE日本BIG債券インデックス (JPBIG) は、日本の債券市場で発行される円建て投資適格債券のパフォーマンスを測定するものです。これには、日本国内外の機関投資家が投資できる日本で発行される固定利付き債が含まれます。JPBIGは、日本国債 (JGB)、政府関連債、モーゲージ証券、社債を含みます。本インデックスは幅広いアセット・クラスから構成されており、サブ・インデックスはこれらの様々なアセット・クラス、残存年限、格付けを組み合わせる構成されます。

## インデックス・プロファイル

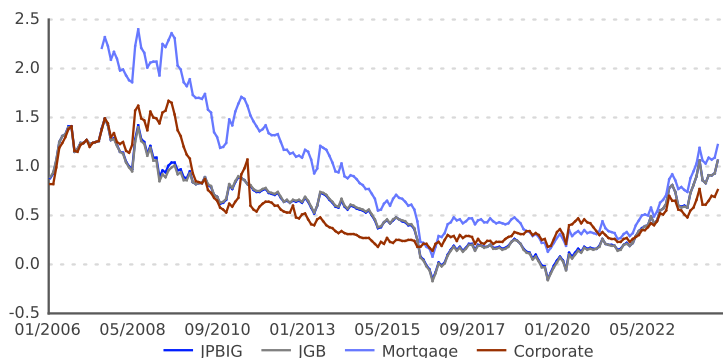
セクター	銘柄数	額面総額*	時価総額*	ウェイト (%)	平均クーポン (%)	平均残存年限 (年)	最終利回り (%)	実効デュレーション	OAS (bps)
JPBIG	533	485,000.17	464,005.83	100.00	1.00	13.94	1.06	12.09	1
AAA	117	12,160.82	11,496.40	2.48	0.53	8.28	1.21	7.75	8
AA	1	146.50	140.88	0.03	0.44	5.37	1.19	5.30	70
A	403	471,812.75	451,486.02	97.30	1.02	14.11	1.06	12.22	1
BBB	12	880.10	882.53	0.19	1.32	3.08	1.42	2.99	110
1-3 年	109	65,070.51	65,438.59	14.10	0.47	1.87	0.25	1.86	3
3-5 年	85	54,927.32	55,860.40	12.04	0.79	4.07	0.42	4.01	3
5-7 年	43	26,293.29	27,721.46	5.97	1.41	6.12	0.55	5.89	1
7-10 年	152	66,984.26	68,237.48	14.71	1.05	8.66	0.84	8.27	1
10+ 年	144	271,724.80	246,747.90	53.18	1.13	20.89	1.54	18.39	0
政府債	318	464,952.75	444,711.69	95.84	1.03	14.26	1.06	12.35	0
日本国債	270	462,023.15	441,674.55	95.19	1.02	14.29	1.06	12.38	0
外国政府債	5	296.70	301.37	0.06	1.57	4.15	1.29	3.77	89
政府関連債	43	2,632.90	2,735.78	0.59	1.50	9.88	1.00	8.66	18
担保付証券	115	11,985.82	11,314.40	2.44	0.51	8.38	1.22	7.84	8
社債	100	8,061.60	7,979.73	1.72	0.47	3.65	0.76	3.58	40
金融	29	2,901.60	2,869.42	0.62	0.67	3.71	0.98	3.64	62
産業	61	4,650.00	4,603.45	0.99	0.30	3.52	0.59	3.47	24
公益	10	510.00	506.86	0.11	0.93	4.42	1.10	4.28	68

\* 単位は 10 億円

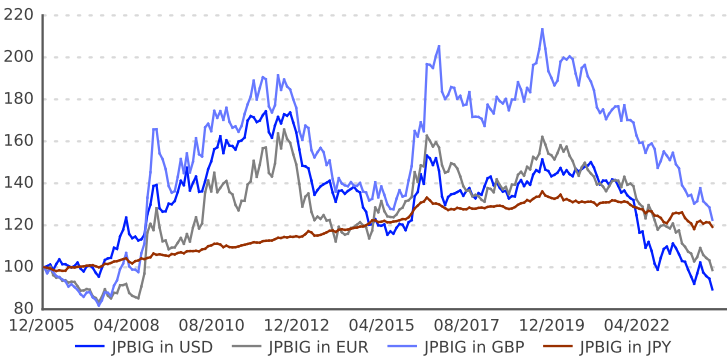
## 修正デュレーションの推移



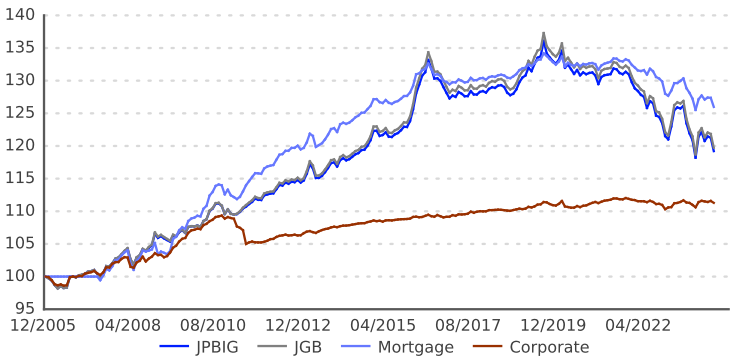
## 利回りの推移



過去のインデックス値 (通貨別)



過去のインデックス値 (アセットクラス別、日本円ベース)



	リターン*	標準偏差*
JPBIG in USD	-0.61	10.52
JPBIG in EUR	-0.08	12.56
JPBIG in GBP	1.12	13.95
JPBIG in JPY	0.96	2.46

\* Annualized Since Inception (in %)

	リターン*	標準偏差*
JPBIG	0.96	2.46
JGB	0.99	2.54
Mortgage	1.37	1.91
Corporate	0.59	1.06

\* in JPY, Annualized Since Inception (in %)

年率リターン (%)

	JPY	USD		EUR		GBP	
	ヘッジなし	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
YTD*	-2.37	-12.54	-0.40	-9.64	-0.93	-10.95	-0.49
1 年	-5.32	-18.07	0.52	-15.41	-1.32	-17.76	0.01
3 年	-3.05	-14.14	0.22	-10.68	-1.46	-11.22	-0.26
5 年	-1.94	-8.49	0.65	-7.62	-1.05	-7.75	0.03

\* 年率換算はしていません

組入基準と計算の前提

クーポンの種類 :	固定利付き、固定-変動債、およびゼロ・クーポン債
通貨 :	日本円
最低残存期間 :	1年 ただし、固定- 変動債は変換日の1 年前に除外される
最低残存金額 :	日本国債 : 5,000億円 ; 20年超債4,500 億円(日銀および財務省保有分を除く) 社債、国際機関債、政府系機関債、地方政府債、担保付証券 : 500 億円
最低格付け :	S&P のBBB- 格、あるいはムーディーズのBaa3 格
構成銘柄 :	組入対象 : サムライ債、FILP債、プロボンド、住宅金融支援機構 ( JHFA ) の月次MBS。 組入対象外 : 私募債、転換債、インフレ連動債、変動利付債、固定利付永久債、住宅金融公庫MBS、住宅金融支援機構のS種MBSおよびT種MBS、個人向け日本国債。
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 :	月次のインデックス・ トータルリターン計算において、月中に発生した利子と元本償還によるキャッシュフローの再投資は行いません。
価格付け :	国債 : リフィニティブ・ ビッド午後3時00分 ( 東京 ) JHFA MBS : リフィニティブ・ ビッド午後10時00分 ( 東京 ) 国債およびRMBS以外 : リフィニティブ・ ビッド午後6時00分 ( 東京 )
計算の頻度 :	日次
受渡し日 :	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 :	2005年12月31日

ベンダーコード

SBJBIG FTSE日本BIG債券インデックス(円ベース)

© 2024 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc. ("YB"), and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

The FTSE Fixed Income Indices are calculated by or on behalf of FTSE Fixed Income LLC or its affiliate, agent or partner. FTSE International Limited is authorized and regulated by the Financial Conduct Authority as a benchmark administrator. FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "WorldBIG®", "USBIG®", "EuroBIG®", "AusBIG®", "The Yield Book®", Beyond Ratings®, 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 the LSE Group or their respective licensors and are owned, or used under license, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB, or BR.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group 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 of results to be obtained from the use of the FTSE Russell Indices or the fitness or suitability of the FTSE Russell Indices for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell Indices is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group 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 error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analyzing, 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 the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained in this document or accessible through FTSE Russell Indices, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index 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 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 was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

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 the LSE Group. Use and distribution of the LSE Group data requires a license from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR, and/or their respective licensors.