



# 富时世界国债指数 (WGBI)

主权债 | 多币种

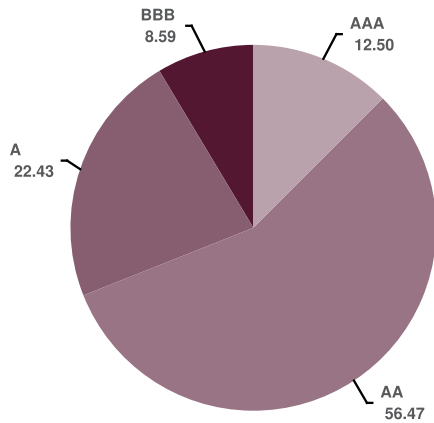
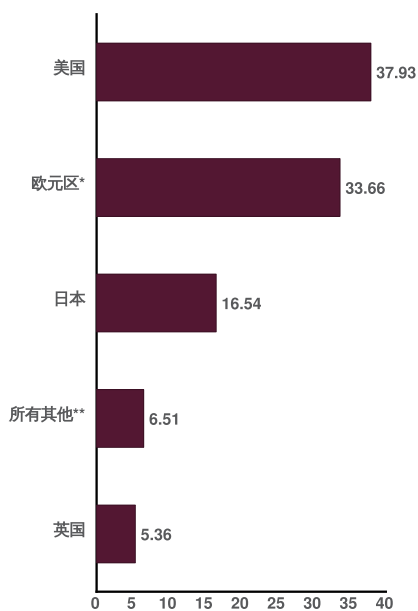
富时世界国债指数 (WGBI)是富时的旗舰指数产品，用于衡量固息本币投资级主权债券的表现。该指数为投资业界所广泛采用，目前覆盖超过20个国家，多币种组合。指数本身自1986年起编制，迄今已有逾30年的历史。我们也提供由不同货币，年期或信用评级所组成的子指数系列。

## 指数组成

类别	债券数量	金额*	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>1,092</b>	<b>23,498.35</b>	<b>25,862.18</b>	<b>100.00</b>	<b>1.74</b>	<b>9.70</b>	<b>0.55</b>	<b>8.81</b>	<b>9</b>
1-3 年	257	5,970.67	6,153.94	23.80	1.39	1.95	0.03	1.93	4
3-5 年	180	4,226.07	4,448.81	17.20	1.54	4.05	0.31	3.94	7
5-7 年	133	3,030.36	3,235.88	12.51	1.58	6.06	0.51	5.82	8
7-10 年	142	3,343.51	3,651.75	14.12	1.69	8.61	0.58	8.12	14
10 年以上	380	6,927.75	8,371.80	32.37	2.26	21.96	1.06	17.93	14
北美洲	289	9,839.10	10,236.76	39.58	1.61	8.00	0.94	6.99	0
拉丁美洲	13	147.60	157.40	0.61	7.84	8.78	6.62	5.58	0
亚太区	333	4,511.33	4,917.81	19.02	1.27	12.56	0.35	11.70	0
欧洲、中东及非洲	457	9,000.33	10,550.21	40.79	2.02	10.15	0.17	9.29	23

\* 以十亿美元为单位

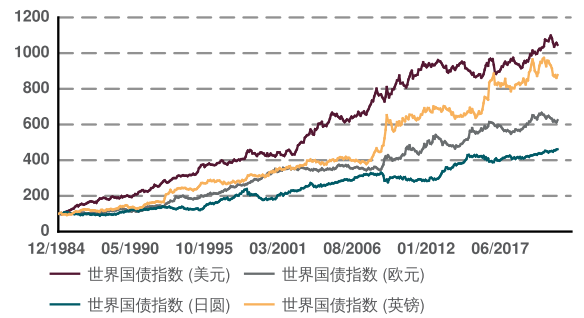
## 市场及评级分布 (市值权重 %)



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, 荷兰和西班牙。  
 \*\* 所有其他市场包括澳大利亚, 加拿大, 丹麦, 马来西亚, 墨西哥, 挪威, 波兰, 新加坡, 瑞典, 以色列。

## 历史指数值 (非对冲)



	回报*	标准差*
世界国债指数 (美元)	6.64	6.73
世界国债指数 (欧元)	5.15	6.89
世界国债指数 (日元)	4.28	7.64
世界国债指数 (英镑)	6.13	8.85

\* 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*	-4.75	-2.36	-1.73	-2.75	2.39	-2.59	-5.75	-2.39
1 年	0.76	-1.40	-4.57	-2.25	3.66	-1.91	-9.88	-1.59
3 年	3.59	4.31	3.06	2.25	3.66	2.39	2.04	3.30
5 年	1.66	2.58	0.34	0.55	3.28	0.70	1.00	1.53

\* 非年化

编制标准与计算方法

币种:	澳元, 加元, 丹麦克朗, 欧元, 英镑, 日圆, 墨西哥比索, 马币, 挪威克朗, 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:	指数仅纳入对境外投资者开放的债券市场
权重:	市值加权
调整频率:	每月底调整一次
现金再投资利率:	由实际付款日至期末的一个月期境外存款利率(Eurodeposit Rate)的日平均。
价格来源:	Refinitiv, 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

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) – SBWGJYU <INDEX>
  - 世界国债指数 (英镑) – SBWGUUKU <INDEX>
- 路透社
  - 世界国债指数 (美元) – 0#.SBWGMUS
  - 世界国债指数 (欧元) – 0#.SBWGMUEU
  - 世界国债指数 (日圆) – 0#.SBWGMJU
  - 世界国债指数 (英镑) – 0#.SBWGMKU

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