

## FTSE日本BIG債券インデックス(JPBIG)

マルチセクター | 日本円

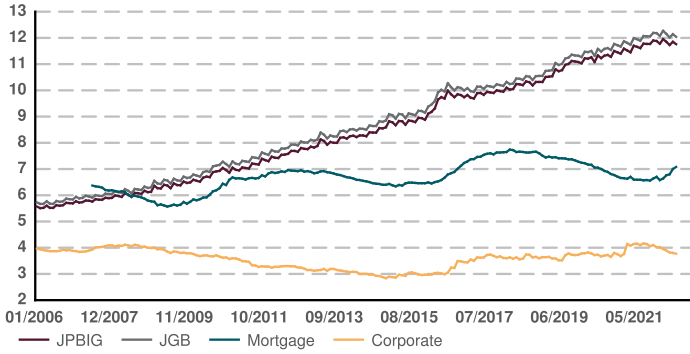
FTSE日本BIG債券インデックス (JPBIG) は、日本の債券市場で発行される円建て投資適格債券のパフォーマンスを測定するものです。これには、日本国内外の機関投資家が投資できる日本で発行される固定利付き債が含まれます。JPBIGは、日本国債 (JGB)、政府関連債、モーゲージ証券、社債を含みます。本インデックスは幅広いアセット・クラスから構成されており、サブ・インデックスはこれらの様々なアセット・クラス、残存年限、格付けを組み合わせる構成されます。

## INDEX PROFILE

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)
<b>JPBIG</b>	<b>536</b>	<b>488,433.80</b>	<b>513,215.82</b>	<b>100.00</b>	<b>0.95</b>	<b>13.04</b>	<b>0.39</b>	<b>12.06</b>	<b>1</b>
AAA	108	12,450.22	12,441.49	2.42	0.53	7.30	0.51	7.67	2
AA	6	499.10	499.68	0.10	0.32	1.62	0.29	1.61	36
A	403	473,950.98	498,719.36	97.18	0.97	13.24	0.38	12.21	1
BBB	19	1,533.50	1,555.29	0.30	1.09	2.88	0.78	2.82	82
1-3年	112	69,334.60	70,120.93	13.66	0.49	1.81	-0.04	1.81	3
3-5年	84	51,887.71	53,237.54	10.37	0.61	4.09	0.00	4.05	2
5-7年	78	33,065.06	35,401.19	6.90	1.25	6.06	0.12	5.89	3
7-10年	118	86,385.00	91,210.44	17.77	0.86	8.58	0.23	8.38	0
10+年	144	247,761.43	263,245.73	51.29	1.15	20.54	0.67	18.51	0
政府債	322	467,563.48	492,349.17	95.93	0.98	13.36	0.39	12.31	0
日本国債	259	463,839.68	488,264.89	95.14	0.97	13.39	0.39	12.34	0
外国政府債	5	295.90	310.07	0.06	1.42	4.67	0.81	4.38	76
政府関連債	58	3,427.90	3,774.21	0.74	1.31	9.44	0.41	8.92	16
担保付証券	106	12,275.22	12,251.47	2.39	0.51	7.34	0.51	7.73	2
社債	108	8,595.10	8,615.18	1.68	0.41	3.83	0.35	3.78	36
金融	45	4,227.10	4,234.08	0.83	0.55	3.27	0.49	3.22	51
産業	51	3,748.00	3,746.35	0.73	0.18	4.15	0.18	4.12	18
公益	12	620.00	634.75	0.12	0.78	5.70	0.44	5.55	38

\* 単位：億円

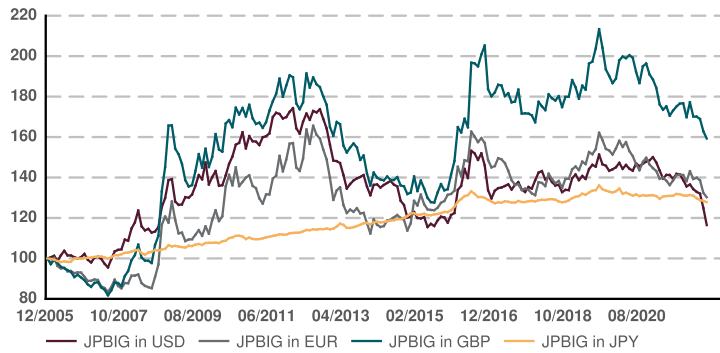
修正デュレーションの推移



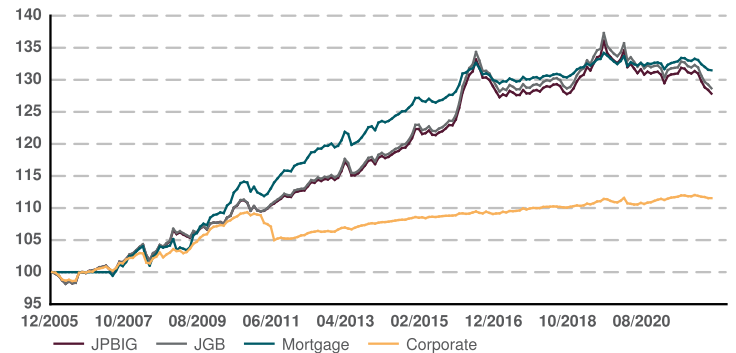
利回りの推移



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	0.94	10.10
JPBIG in EUR	1.63	12.80
JPBIG in GBP	2.89	14.29
JPBIG in JPY	1.52	2.07

\*Annualized Since Inception (in %)

	リターン*	標準偏差*
JPBIG	1.52	2.07
JGB	1.56	2.14
Mortgage	1.85	1.78
Corporate	0.67	1.07

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

年率リターン (%)

	JPY	USD		EUR		GBP	
		Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-2.40	-13.25	-2.20	-6.49	-2.56	-6.42	-2.21
1 Year	-2.28	-17.56	-1.82	-5.92	-2.73	-9.08	-1.96
3 Years	-0.92	-5.79	0.24	-3.88	-1.20	-4.60	-0.35
5 Years	-0.07	-3.03	1.56	-2.41	-0.32	-2.44	0.61

\*Not annualized

## 組み入れ基準と計算の前提

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、曆上月末日を受渡し日とする )
キャッシュフローの再投資 :	キャッシュフローの実際の支払日から期末までを、1 カ月物ユーロ預金金利の日々平均で計算
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 : JSDA参考価格 ( 平均価格 ) 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 : 曆上の月末 日次 : 当日受渡し、ただし、月の最終営業日だけは曆上の月末とする
基準日 :	2005年12月31日

## VENDOR CODES

SBJBIG FTSE日本BIG債券インデックス(円ベース)

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