

FTSE日本ブロード債券インデックス(JPBBI)

マルチセクター | 日本円

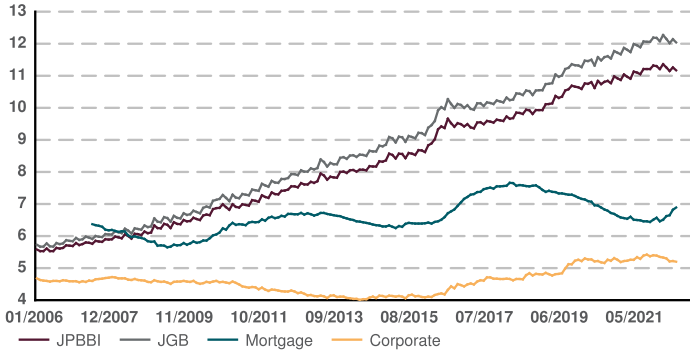
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INDEX PROFILE

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)
JPBBI	2,774	553,008.70	578,988.01	100.00	0.92	12.34	0.39	11.45	4
投資適格債	1,860	522,359.20	548,257.30	94.69	0.94	12.68	0.38	11.75	2
AAA	146	13,925.50	13,972.41	2.41	0.61	7.12	0.51	7.45	5
AA	12	637.10	644.20	0.11	0.49	2.66	0.35	2.65	38
A	1,634	504,831.30	530,638.20	91.65	0.95	12.90	0.38	11.92	1
BBB	68	2,965.30	3,002.50	0.52	1.07	3.72	0.83	3.60	84
ハイイールド債/無格付け	914	30,649.50	30,730.70	5.31	0.60	6.48	0.51	6.02	42
無格付け	914	30,649.50	30,730.70	5.31	0.60	6.48	0.51	6.02	42
1-3年	695	86,481.80	87,379.50	15.09	0.49	1.84	0.00	1.84	7
3-5年	571	66,844.71	68,320.14	11.80	0.58	4.07	0.07	4.02	9
5-7年	434	43,044.14	45,657.26	7.89	1.16	6.04	0.19	5.88	9
7-10年	526	99,045.89	104,120.29	17.98	0.85	8.56	0.26	8.35	4
10+年	548	257,592.17	273,510.82	47.24	1.15	20.52	0.68	18.47	1
政府債	1,444	494,960.11	520,710.84	89.93	0.96	13.09	0.38	12.08	1
日本国債	259	463,839.68	488,264.89	84.33	0.97	13.39	0.39	12.34	0
外国政府債	22	830.40	842.01	0.15	1.06	4.44	0.89	4.20	87
政府関連債	1,163	30,290.03	31,603.93	5.46	0.83	8.71	0.29	8.30	9
担保付証券	144	13,750.50	13,782.39	2.38	0.59	7.16	0.52	7.50	5
社債	1,186	44,298.09	44,494.78	7.68	0.58	5.54	0.47	5.22	42
金融	282	12,818.10	12,873.64	2.22	0.61	4.12	0.52	3.84	53
産業	595	21,564.00	21,625.64	3.74	0.52	6.02	0.43	5.63	36
公益	309	9,915.99	9,995.51	1.73	0.66	6.34	0.48	6.10	39

* 単位：億円

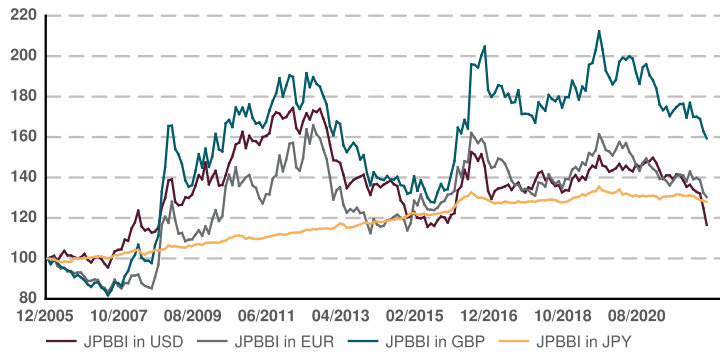
修正デュレーションの推移



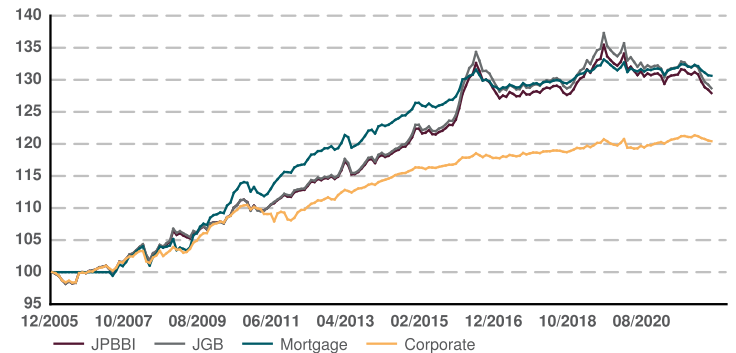
利回りの推移



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*
JPBBI in USD	0.94	10.06
JPBBI in EUR	1.63	12.77
JPBBI in GBP	2.89	14.25
JPBBI in JPY	1.52	1.99

*Annualized Since Inception (in %)

	リターン*	標準偏差*
JPBBI	1.52	1.99
JGB	1.56	2.14
Mortgage	1.81	1.75
Corporate	1.14	1.23

*in JPY, Annualized Since Inception (in %)

年率リターン (%)

	JPY	USD		EUR		GBP	
		Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-2.24	-13.11	-2.03	-6.33	-2.39	-6.26	-2.05
1 Year	-2.09	-17.40	-1.64	-5.74	-2.54	-8.91	-1.77
3 Years	-0.82	-5.69	0.34	-3.77	-1.10	-4.50	-0.24
5 Years	-0.02	-2.98	1.60	-2.37	-0.28	-2.40	0.65

*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 : 200 億円
最低格付け :	S&P のBBB- 格、ムーディーズのBaa3 格、またはR&IのBBB-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

SBJBBI FTSE日本ブロード債券インデックス (円ベース)

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