



富时世界国债指数 (WGBI)

主权债 | 多币种

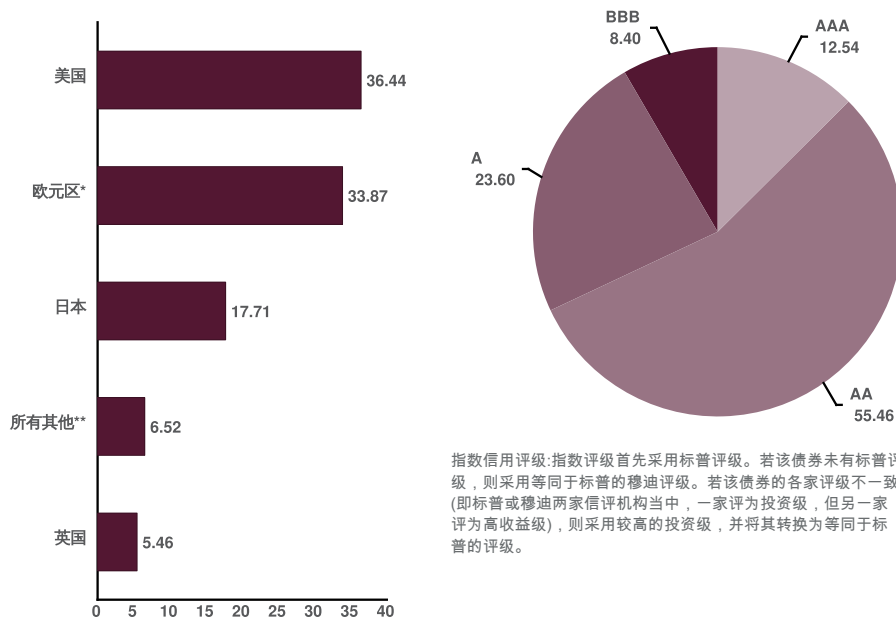
富时世界国债指数 (WGBI)是富时的旗舰指数产品，用于衡量固息本币投资级主权债券的表现。该指数为投资业界所广泛采用，目前覆盖超过20个国家，多币种组合。指数本身自1986年起编制，迄今已有逾30年的历史。我们也提供由不同货币，年期或信用评级所组成的子指数系列。

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	1,062	21,288.51	24,809.68	100.00	2.04	9.44	0.24	8.95	14
1-3 年	253	5,589.50	5,798.63	23.37	1.67	1.94	-0.03	1.91	7
3-5 年	178	3,933.25	4,250.17	17.13	1.93	4.00	0.02	3.87	12
5-7 年	131	2,630.86	2,919.96	11.77	1.88	5.96	0.10	5.68	13
7-10 年	142	2,970.60	3,454.74	13.92	2.05	8.51	0.16	7.92	20
10 年以上	358	6,164.30	8,386.18	33.80	2.50	21.66	0.63	17.97	17
北美洲	281	8,366.36	9,424.91	37.99	2.04	7.67	0.41	7.25	0
拉丁美洲	15	134.08	152.23	0.61	7.80	8.56	5.44	5.65	1
亚太区	340	4,518.35	5,057.61	20.39	1.37	11.92	0.23	11.20	0
欧洲、中东及非洲	426	8,269.72	10,174.94	41.01	2.30	9.90	0.02	9.47	33

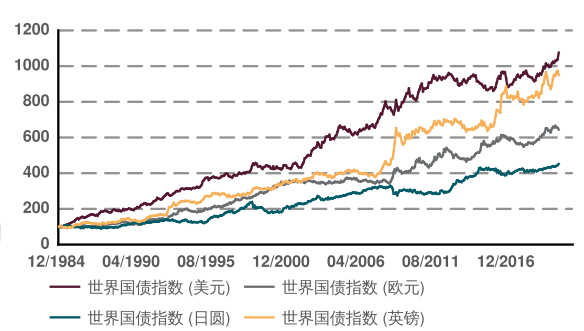
* 以十亿美元为单位

市场及评级分布 (市值权重 %)



* 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。

历史指数数值 (非对冲)



	回报*	标准差*
世界国债指数 (美元)	6.91	6.76
世界国债指数 (欧元)	5.37	6.93
世界国债指数 (日圆)	4.33	7.73
世界国债指数 (英镑)	6.53	8.86

* 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*	7.86	6.12	2.39	5.21	4.94	5.29	8.87	5.72
1 年	8.91	6.98	2.55	4.88	6.06	4.92	1.60	5.96
3 年	4.59	5.81	4.48	3.25	3.06	3.39	4.74	4.40
5 年	4.34	4.57	2.93	2.49	1.09	2.56	8.02	3.58

* 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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