



F T S E 米国債1-3年セレクト・ インデックス (国内投信用)

ソブリン | 米ドル

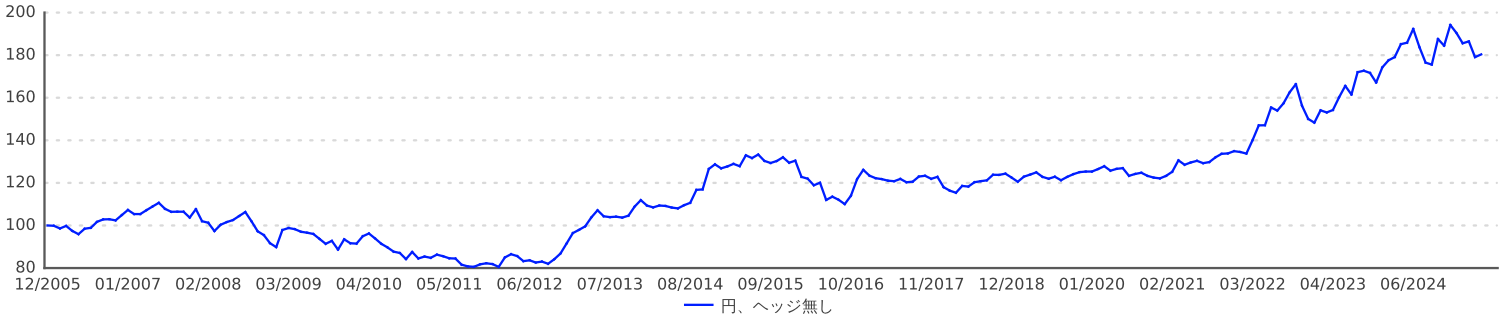
F T S E 米国債1-3年セレクト・ インデックス (国内投信用) は、FTSE 世界国債インデックス(国内投信用) (WGBI-JIT) に含まれる残存 3 年未満の米国債から、各銘柄の収益率を時価総額にて加重平均した債券インデックスです。

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
米国債1-3年セレクト (国内投信用)	92	4,562.00	4,499.64	100.00	2.91	1.94	4.01	1.84

* 単位は 10 億円

過去のインデックス値



年率リターン (%)

	JPY ヘッジなし
年初来*	-7.12
1 年	-2.96
3 年	7.03
5 年	7.34
開始来	3.08

* 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
満期:	1 年以上から 3 年未満
最低残存金額:	50億米ドル (FRB保有分を除く)
ウェイト:	時価総額
リバランス:	月次更新 (月末時点)
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:	前日のニューヨーク時間 午後3時の リフィニティブ価格
為替レート:	日本時間午前10 時における三菱東京UFJ 銀行の対顧客直物電信売相場場の仲値(TTM) ¹
計算の頻度:	日次
受渡日:	月次: 暦上の月末 日次: 当日受渡、ただし、月の最終営業日だけは暦上の月末とする
採用銘柄決定日:	翌月の採用銘柄は採用銘柄決定日に固定。各年の採用銘柄決定日はウェブサイトなどに掲載
基準日:	2005年12月31日

¹ 三菱UFJ 銀行のTTMレートがない場合には、WM/Reutersレートを我们用す

ベンダーコード

CFIIUJ13

F T S E 米国債1-3年セレクト・ インデックス (国内投信用 円ベース)

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