

## FTSE日本国債インデックス (JPGBI)

ソブリン | 日本円

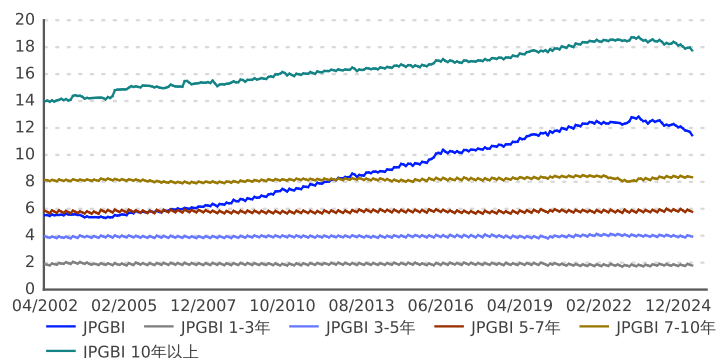
FTSE日本国債インデックス (JPGBI) は、日本で発行される固定利付国債のパフォーマンスを測定するインデックスです。

## インデックス・プロファイル

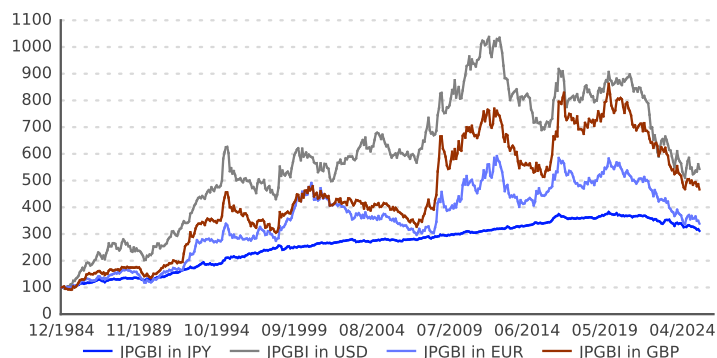
セクター	銘柄数	額面総額*	時価総額*	ウェイト (%)	平均クーポン (%)	平均残存年限 (年)	最終利回り (%)	実効デュレーション
JPGBI	277	510,278.04	454,208.75	100.00	1.11	13.96	1.69	11.46
1-3年	44	64,052.23	64,196.08	14.13	0.71	1.81	0.72	1.79
3-5年	44	57,569.46	57,854.66	12.74	0.97	4.02	0.93	3.93
5-7年	28	29,228.70	29,594.95	6.52	1.24	6.00	1.09	5.78
7-10年	36	73,149.68	72,395.40	15.94	1.20	8.75	1.37	8.34
10年以上	125	286,277.96	230,167.66	50.67	1.20	20.82	2.34	17.76

\* 単位は 10 億円

## 修正デュレーションの推移



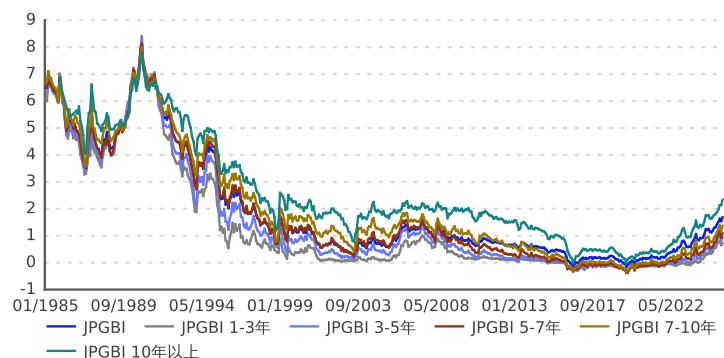
## 過去のインデックス値 (通貨別)



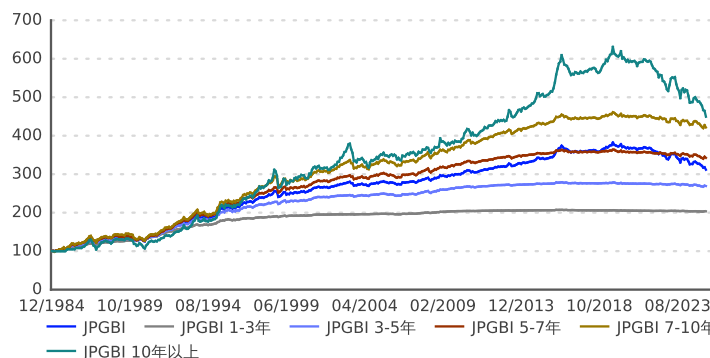
	リターン*	標準偏差*
JPGBI in JPY	2.85	3.59
JPGBI in USD	4.28	12.26
JPGBI in EUR	3.07	12.06
JPGBI in GBP	3.89	13.32

\* 開始来年率(%)

## 利回りの推移



## 過去のインデックス値 (満期別、日本円ベース)



	リターン*	標準偏差*
JPGBI 1-3年	1.77	1.33
JPGBI 3-5年	2.48	2.44
JPGBI 5-7年	3.09	3.50
JPGBI 7-10年	3.62	4.71
JPGBI 10年以上	3.95	7.02

\* 日本円建て開始来年率(%)

年率リターン (%)

	JPY	USD		EUR		GBP	
	ヘッジなし	ヘッジなし	ヘッジあり	ヘッジなし	ヘッジあり	ヘッジなし	ヘッジあり
年初来*	-4.74	3.76	-3.08	-5.36	-3.76	-3.64	-2.98
1 年	-4.35	4.17	0.42	-0.38	-1.31	-1.65	0.36
3 年	-4.46	-8.05	0.36	-9.81	-1.58	-10.10	-0.10
5 年	-3.36	-8.85	-0.27	-9.22	-1.79	-10.42	-0.61
開始来	2.85	4.28	5.47	3.07	5.34	3.89	6.80

\* 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：	固定利付き
通貨：	日本円
最低残存期間：	1年
残存金額：	5,000億円 ( 20年超の国債は4,500億円 )、日銀保有分、財務省買入償却分を除く。
構成銘柄：	含むコーラブル債。除く個人向け国債、割引債。
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：	リフィニティブ・ビッド午後3時00分 ( 東京 )
計算の頻度：	日次
受渡日：	月次：暦上の月末 日次：当日受渡し、ただし、月の最終営業日だけは暦上の月末とする
基準日：	1984年12月31日

ベンダーコード

SBJYL	FTSE日本国債インデックス(円ベース)	SBJYADC	FTSE日本国債インデックス(豪ドルベース、為替ヘッジあり)
SBJYADU	FTSE日本国債インデックス(AUDベース)	SBJYEC	FTSE日本国債インデックス(ユーロベース、為替ヘッジあり)
SBJYEU	FTSE日本国債インデックス(ユーロベース)	SBJYUKC	FTSE日本国債インデックス(ポンドベース、為替ヘッジあり)
SBJYUKU	FTSE日本国債インデックス(ポンドベース)	SBJYC	FTSE日本国債インデックス(ドルベース、為替ヘッジあり)
SBJYU	FTSE日本国債インデックス(ドルベース)		

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