



# FTSE日本国債インデックス (JPGBI)

ソブリン | 日本円

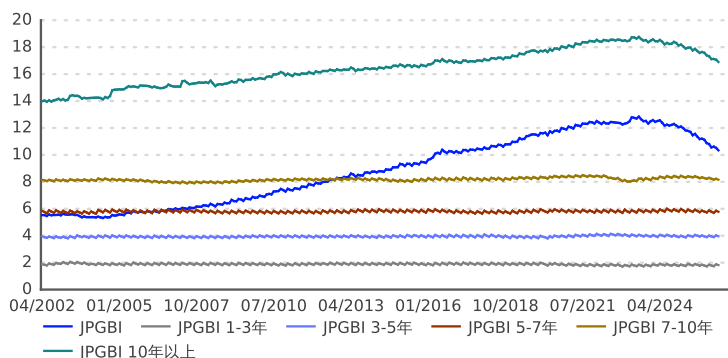
FTSE日本国債インデックス (JPGBI) は、日本で発行される固定利付国債のパフォーマンスを測定するインデックスです。

## インデックス・プロフィール

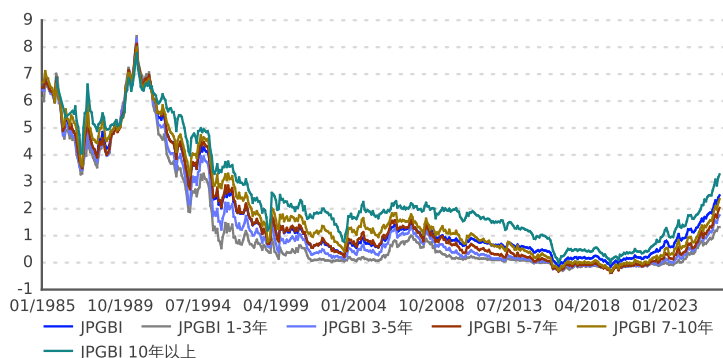
セクター	銘柄数	額面総額*	時価総額*	ウェイト (%)	平均クーポン (%)	平均残存年限 (年)	最終利回り (%)	実効デュレーション
JPGBI	280	560,279.46	465,584.72	100.00	1.26	13.37	2.50	10.34
1-3年	53	73,630.86	73,239.04	15.73	0.93	1.85	1.32	1.82
3-5年	40	67,506.52	66,310.75	14.24	1.22	4.08	1.76	3.96
5-7年	27	32,027.13	30,530.91	6.56	1.15	6.00	2.03	5.78
7-10年	34	92,774.81	86,267.75	18.53	1.40	8.66	2.36	8.16
10年以上	126	294,340.16	209,236.27	44.94	1.31	20.67	3.28	16.90

\* 単位は 10 億円

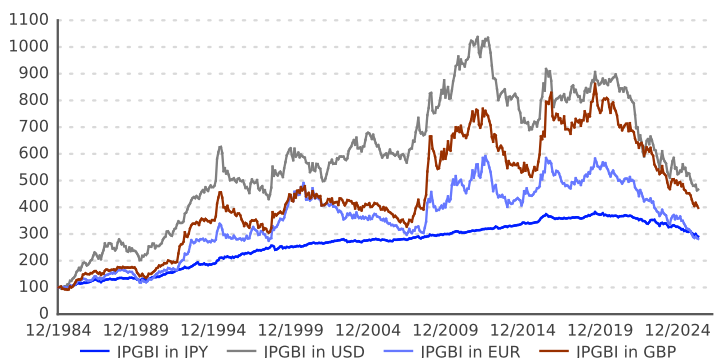
## 修正デュレーションの推移



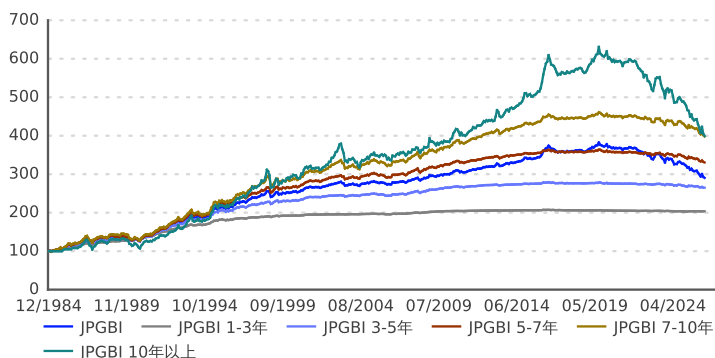
## 利回りの推移



## 過去のインデックス値 (通貨別)



## 過去のインデックス値 (満期別、日本円ベース)



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*	-2.99	-2.96	-1.98	-2.85	-2.55	-3.95	-1.92
1年	-8.67	-16.86	-5.11	-19.44	-7.11	-18.28	-5.16
3年	-6.27	-10.56	-1.54	-12.35	-3.37	-12.86	-1.75
5年	-4.57	-11.20	-0.92	-10.74	-2.66	-10.87	-1.23
開始来	2.61	3.80	5.25	2.53	5.08	3.40	6.55

\* 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

バンダーコード

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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)
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