



富时世界国债指数 (WGBI)

主权债 | 多币种

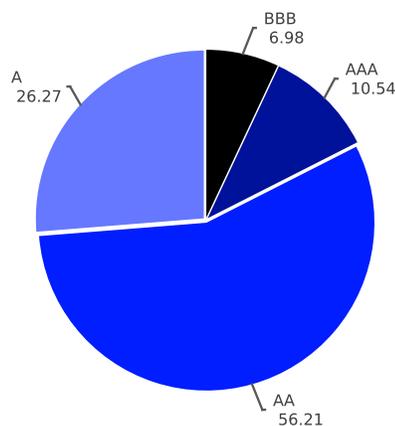
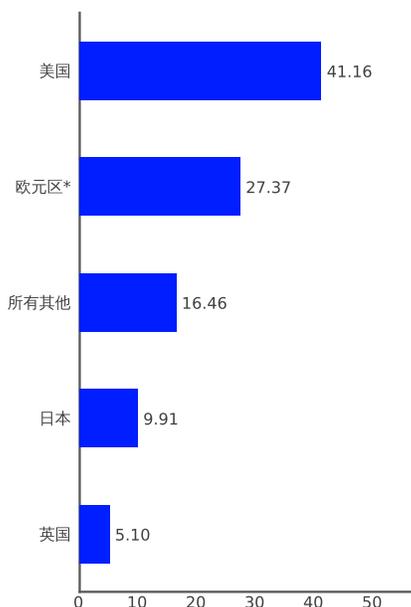
富时世界国债指数 (WGBI) 是富时的旗舰指数产品，用于衡量固息本币投资级主权债券的表现。该指数为投资业界所广泛采用，目前覆盖超过20个国家，多币种组合。指数本身自1986年起编制，迄今已有逾30年的历史。我们也提供由不同货币，年期或信用评级所组成的子指数系列。

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	1,327	33,843.90	31,750.75	100.00	2.60	9.51	3.27	6.95	5
1-3 年	296	8,674.41	8,645.32	27.23	2.46	1.95	3.01	1.87	0
3-5 年	233	6,497.20	6,474.28	20.39	2.74	4.00	3.02	3.73	3
5-7 年	155	4,281.95	4,078.34	12.84	2.22	6.02	3.17	5.55	5
7-10 年	170	4,518.32	4,535.47	14.28	3.09	8.58	3.15	7.50	8
10 年以上	473	9,872.02	8,017.34	25.25	2.56	21.72	3.86	15.42	9
北美洲	326	14,702.18	13,637.06	42.95	3.09	8.42	4.14	5.84	-0
拉丁美洲	16	237.42	227.61	0.72	7.83	9.38	9.01	4.92	-1
亚太区	455	7,343.54	7,127.15	22.45	1.86	10.32	1.83	8.40	-1
欧洲、中东及非洲	530	11,560.77	10,758.94	33.89	2.33	10.38	2.99	7.44	15

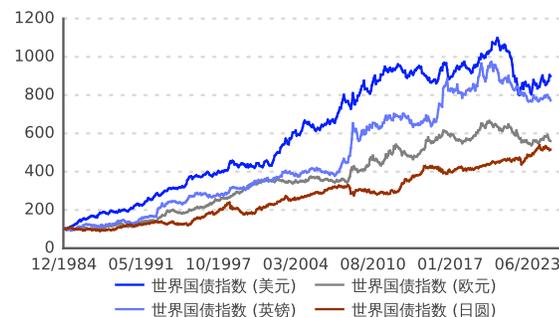
* 以十亿美元为单位

市场及评级分布 (市值权重 %)



指数信用评级: 指数评级首先采用标普评级。若该债券未有标普评级, 则采用等同于标普的穆迪评级。若该债券的各家评级不一致 (即标普或穆迪两家信评机构当中, 一家评为投资级, 但另一家评为高收益级), 则采用较高的投资级, 并将其转换为等同于标普的评级。

历史指数数值 (非对冲)



	回报*	标准差*
世界国债指数 (美元)	5.58	6.99
世界国债指数 (欧元)	4.36	6.84
世界国债指数 (日圆)	4.14	7.51
世界国债指数 (英镑)	5.19	8.59

* 自指数基准日起年化 (%)

* 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, 葡萄牙和西班牙。

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*	5.30	1.51	-3.95	0.74	-3.32	-0.29	-2.20	1.54
1 年	6.47	5.38	1.81	3.51	-2.24	0.09	0.52	5.18
3 年	-0.02	1.56	-1.93	-0.55	3.88	-3.65	-2.25	0.88
5 年	-2.73	-0.94	-3.12	-2.57	3.13	-4.29	-4.40	-1.43

* 非年化

编制标准与计算方法

币种:	澳元, 加元, 人民币*, 丹麦克朗, 欧元, 英镑, 日圆, 墨西哥比索, 马币, 挪威克朗, 新西兰元, 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:	市场准入标准: 第二级 (含) 以上。关于市场准入标准, 请参阅 富时罗素固定收益国家分类
权重:	市值加权
调整频率:	每月底调整一次
现金再投资:	每月之总收益计算不包含月间本息收入的再投资
价格来源:	LSEG Pricing Service, 除 - 英国国债 (Tradeweb FTSE UK Gilt Benchmark Closing Prices) - 欧元区国债 (Tradeweb FTSE Euro Government Benchmark Closing Prices) - 美国国债 (Tradeweb FTSE US Treasury Benchmark Closing Prices) - 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

* 中国国债债券自2021年11月起, 于36个月内分阶段纳入指数

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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)	SBWGYJU <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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