

# 富时世界国债指数 (WGBI)

主权债 | 多币种

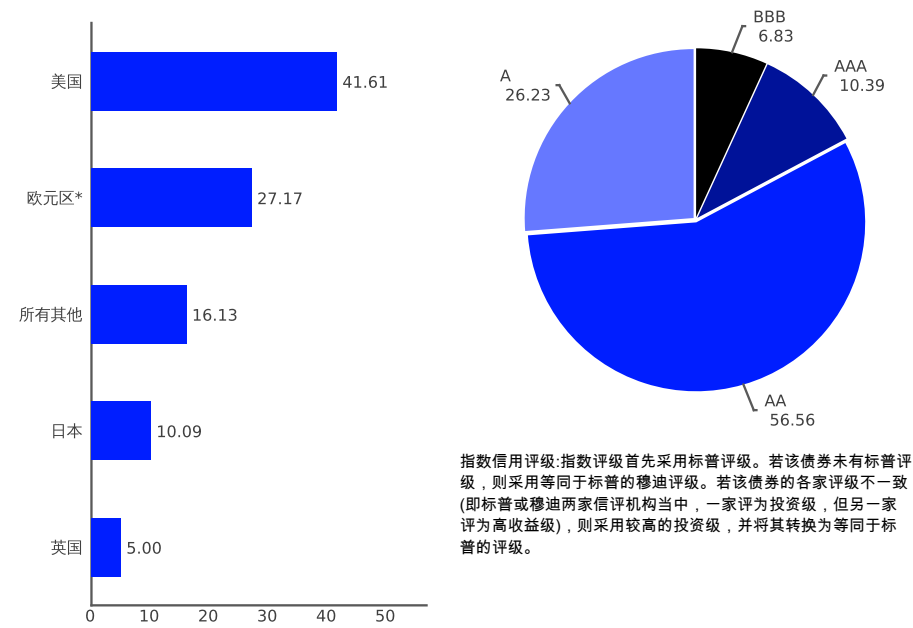
富时世界国债指数 (WGBI)是富时的旗舰指数产品，用于衡量固息本币投资级主权债券的表现。该指数为投资业界所广泛采用，目前覆盖超过20个国家，多币种组合。指数本身自1986年起编制，迄今已有逾30年的历史。我们也提供由不同货币，年期或信用评级所组成的子指数系列。

## 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	1,324	33,640.28	31,880.45	100.00	2.58	9.51	3.12	7.01	6
1-3 年	293	8,548.88	8,553.05	26.83	2.47	1.93	2.85	1.85	1
3-5 年	234	6,435.90	6,454.63	20.25	2.71	3.96	2.86	3.71	4
5-7 年	152	4,234.84	4,076.99	12.79	2.21	5.96	3.00	5.51	7
7-10 年	169	4,530.86	4,575.08	14.35	3.03	8.50	3.05	7.45	9
10 年以上	476	9,889.79	8,220.70	25.79	2.54	21.65	3.71	15.48	10
北美洲	326	14,688.04	13,828.71	43.38	3.07	8.38	3.89	5.89	-0
拉丁美洲	16	232.42	221.05	0.69	7.81	9.43	9.03	4.97	-1
亚太区	455	7,282.18	7,141.93	22.40	1.86	10.41	1.74	8.57	-0
欧洲、中东及非洲	527	11,437.63	10,688.76	33.53	2.30	10.39	2.92	7.47	18

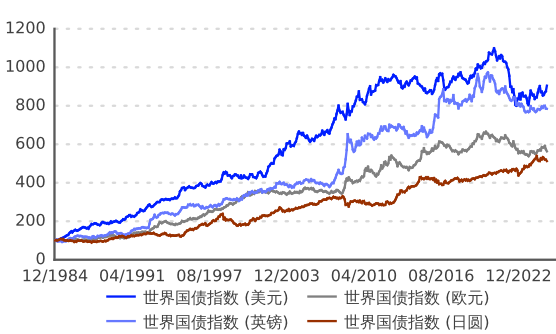
\* 以十亿美元为单位

## 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, 葡萄牙和西班牙。

## 历史指数值 (非对冲)



	回报*	标准差*
世界国债指数 (美元)	5.61	7.00
世界国债指数 (欧元)	4.38	6.84
世界国债指数 (日元)	4.14	7.52
世界国债指数 (英镑)	5.24	8.60

\* 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*	5.99	2.10	-3.45	1.52	-3.80	0.66	-0.62	2.14
1 年	8.32	6.60	1.88	4.78	-1.82	1.15	1.54	6.38
3 年	0.18	1.53	-2.28	-0.55	3.44	-3.60	-1.87	0.85
5 年	-2.56	-0.86	-3.28	-2.46	3.22	-4.15	-3.67	-1.35

\* 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 <a href="#">富时罗素固定收益国家分类</a>
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

© 2025 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc. ("YB"), and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

The FTSE Fixed Income Indices are calculated by or on behalf of FTSE Fixed Income LLC or its affiliate, agent or partner. FTSE International Limited is authorized and regulated by the Financial Conduct Authority as a benchmark administrator. FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "WorldBIG®", "USBIG®", "EuroBIG®", "AusBIG®", "The Yield Book®", Beyond Ratings®, and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under license, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB, or BR.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analyzing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained in this document or accessible through FTSE Russell Indices, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analyzing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained in this document or accessible through FTSE Russell Indices, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a license from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR, and/or their respective licensors.

指数信息发布途径

彭博		路透社	
世界国债指数 (美元)	SBWGU <INDEX>	世界国债指数 (美元)	0#.SBWGMUS
世界国债指数 (欧元)	SBWGEU <INDEX>	世界国债指数 (欧元)	0#.SBWGMEU
世界国债指数 (日圆)	SBWGJYU <INDEX>	世界国债指数 (日圆)	0#.SBWGMJU
世界国债指数 (英镑)	SBWGUKU <INDEX>	世界国债指数 (英镑)	0#.SBWGMKU

© 2025 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc. ("YB"), and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

The FTSE Fixed Income Indices are calculated by or on behalf of FTSE Fixed Income LLC or its affiliate, agent or partner. FTSE International Limited is authorized and regulated by the Financial Conduct Authority as a benchmark administrator. FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "WorldBIG®", "USBIG®", "EuroBIG®", "AusBIG®", "The Yield Book®", Beyond Ratings®, and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under license, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB, or BR.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of the FTSE Russell Indices or the fitness or suitability of the FTSE Russell Indices for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell Indices is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analyzing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained in this document or accessible through FTSE Russell Indices, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a license from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR, and/or their respective licensors.