FTSE アドバンスト気候リスク調整世界国債インデックス (除く日本、国内投信用)

ソブリン | 多通貨

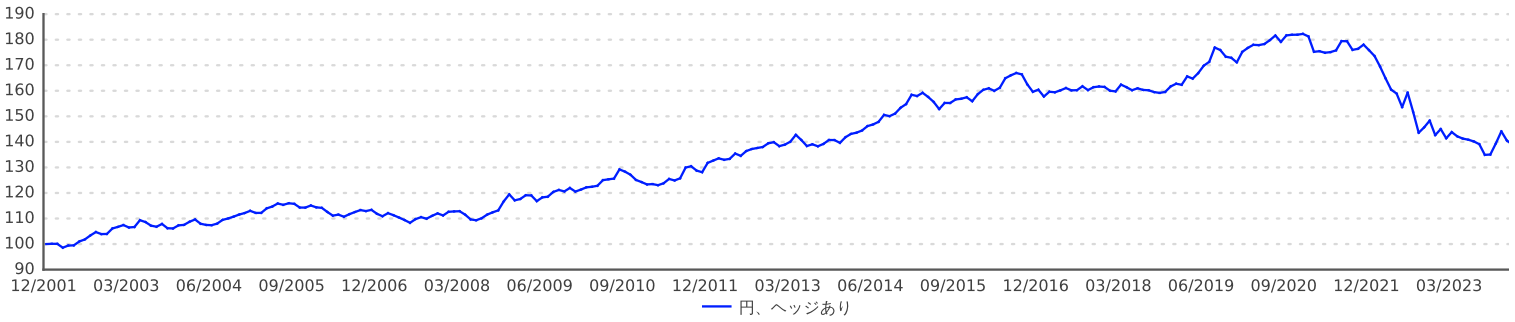
FTSE アドバンスト気候世界国債インデックス (除く日本、国内投信用) (アドバンスト気候 WGBI ex 日本 JIT) は、FTSE 世界国債インデックス (国内投信用) (WGBI-JIT) に含まれる日本以外のセグメントの債券のパフォーマンスを測定します。その際に個別の定量的気候関連ピラー 3 本 (移行リスク・物理的リスク・耐性) を測定した各国の相対的な気候リスクパフォーマンスに応じてインデックスのウェイト調整を行うティルト手法を採用します。

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
アドバンスト気候 WGBI ex 日本 JIT	998	3,747,193.14	3,419,280.09	100.00	2.31	10.24	3.64	7.22

* 単位は 10 億円

過去のインデックス値 (円、ヘッジあり)



年率リターン (%)

	JPY
	ヘッジあり
YTD*	-3.62
1 年	-1.78
2 年	-9.47
3 年	-7.46
5 年	-3.07

* 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:	固定利付
最低残存期間:	1 年
ウェイト:	代替加重 インデックスの国別ウェイトは、気候スコアとピラーにより決定されます。
国別気候スコア:	毎年更新され、5 月末のリバランス時から適用される入力データのカットオフ日は毎年 5 月 1 日です。
国別気候スコア評価の範囲:	WGBI 適格の現地通貨建てソブリン市場
気候ピラーとティルト:	幾何学的ティルト - 移行リスク: 1 - 物理的リスク: 1 - 耐性: 1
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:	現地市場の前日終値
為替レート:	午前 10 時における三菱 UFJ 銀行の対顧客直物電信売買相場の仲値 (TTM)(日本時間) [1]
算出の頻度:	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
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に掲載
基準日 :	2002年1月1日

[1] 三菱 UFJ 銀行が為替レートを公表していない期間については、WM/リフィニティブを使用。

ベンダーコード

CFIIAXJC	FTSE アドバンスト気候リスク調整世界国債インデックス (除く日本 - 国内投信用、円ヘッジ・円ベース)

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