ＦＴＳＥ米国債20年超セレクト・インデックス（国内投信用）

ソブリン | 米ドル

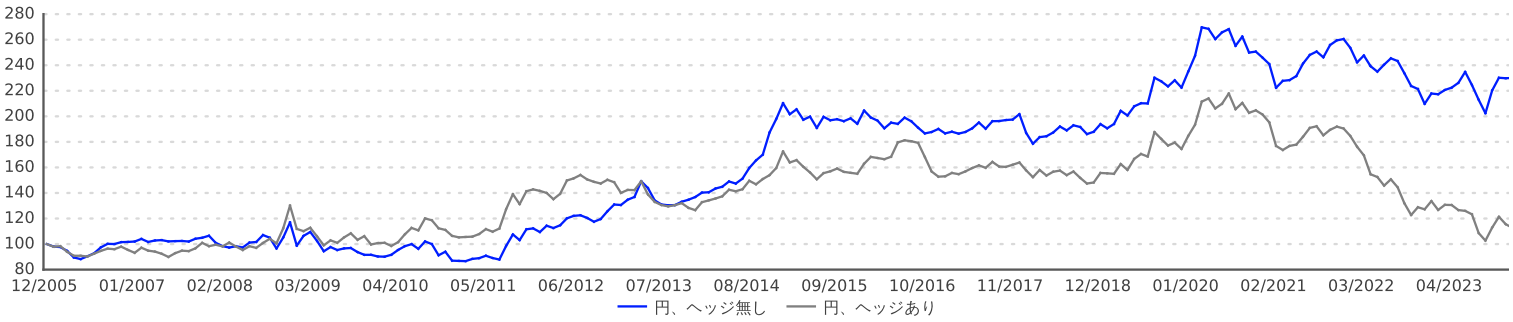
ＦＴＳＥ米国債20年超セレクト・インデックス（国内投信用）は、FTSE 世界国債インデックス(国内投信用)（WGBI-JIT）に含まれる残存 20 年以上の米国債から20年指標銘柄（オン・ザ・ラン銘柄）を除外し、各銘柄の収益率を時価総額にて加重平均した債券インデックスです。

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
米国債20年超セレクト（国内投信用）	40	1,762.94	1,300.49	100.00	2.73	26.03	4.50	16.88

* 単位は 10 億円

過去のインデックス値



年率リターン (%)

	JPY	
	ヘッジなし	ヘッジあり
YTD*	-0.06	-7.14
1 年	5.87	-11.07
3 年	1.14	-13.94
5 年	3.47	-6.18
開始来	4.69	0.66

* 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
満期:	20年以上。ただし20年指標銘柄（オン・ザ・ラン銘柄）を除く
最低残存金額:	50億米ドル（FRB保有分を除く）
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:	前日のニューヨーク時間 午後3時の リフィニティブ価格
為替レート:	日本時間午前10 時における三菱東京UFJ 銀行の対顧客直物電信売買相場の仲値(TTM)[1]
計算の頻度:	日次
受渡日:	月次：暦上の月末 日次：当日受渡、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などに掲載
基準日：	2005年12月31日

[1] 三菱UFJ 銀行のTTMレートがない場合には、WM/Reutersレートを用います

出所：FTSE Russell。2024年2月29日のデータ。過去のパフォーマンスは将来の結果を保証するものではありません。
インデックス開始日より前に表示されるリターンは仮定の過去データです。
重要な法的開示事項については巻末をご参照ください。

ベンダーコード

CFIIUJ20	FTSE米国債20年超セレクト・インデックス(国内投信用) (円ベース)
CFIIUJ2C	FTSE米国債20年超セレクト・インデックス(国内投信用) (円ヘッジ・円ベース)

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