

FTSE日本国債インデックス

ソブリン | 日本円

FTSE日本国債インデックスは現地通貨建ての投資適格固定利付日本国債のパフォーマンスを測定する指数です。

組み入れ基準と計算の前提

通貨：	日本円
クーポンの種類：	固定利付
最低残存期間：	1年
最低残存金額：	5,000億円、ただし、20年および30年国債：4,500億円(日銀保有分および財務省償却分を除く)
構成銘柄：	現地通貨建国債 組入対象：固定利付ノン・コーラブル債およびコーラブル債 組入対象外：個人向け国債、割引国債、変動債、変動利付債、固定-変動債、インデックス・リンク債、個人向け債、短期証券、ストリップス・ゼロ・クーポン債、転換債、貯蓄債、私募債
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：	ユーロ預金金利の1ヵ月金利の日々平均で計算。実際のキャッシュフロー支払日から期末まで計算
価格付け：	リフィニティブ
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
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 ¹ 。各年の採用銘柄決定日は弊社ウェブサイト www.yieldbook.com/m/indices/ に掲載
基準日：	1984年12月31日

出所：FTSE Russell。¹インデックスの採用銘柄決定日は、インデックスのユーザーに対して事前に翌月のインデックス構成銘柄の変化を周知させるための明確な基準点となります。各月のインデックスの採用銘柄決定日においては、公的に取得可能な銘柄情報がインデックス構成銘柄への採用か否かに用いられ、翌月のインデックス・プロファイルで用いられる属性情報となります。

インデックスの構成銘柄

2020年1月のインデックス・プロファイル-プライシング：2019年12月31日

発行体	利率 (%)	年限 (YYYYMMDD)	ウェイト (%)
JGB #1 40YRS BND	2.400	20480320	0.2624
JGB #10 30YRS BND	1.100	20330320	0.1359
JGB #10 40YRS BND	0.900	20570320	0.5646
JGB #100 20YRS BND	2.200	20280320	0.4613
JGB #101 20YRS BND	2.400	20280320	0.2096
JGB #102 20YRS BND	2.400	20280620	0.3044
JGB #103 20YRS BND	2.300	20280620	0.2185
JGB #104 20YRS BND	2.100	20280620	0.2008
JGB #105 20YRS BND	2.100	20280920	0.3780
JGB #106 20YRS BND	2.200	20280920	0.1986
JGB #107 20YRS BND	2.100	20281220	0.1987
JGB #108 20YRS BND	1.900	20281220	0.3308
JGB #109 20YRS BND	1.900	20290320	0.3369
JGB #11 30YRS BND	1.700	20330620	0.1507
JGB #11 40YRS BND	0.800	20580320	0.5249
JGB #110 20YRS BND	2.100	20290320	0.3992
JGB #111 20YRS BND	2.200	20290620	0.2300
JGB #112 20YRS BND	2.100	20290620	0.4300
JGB #113 20YRS BND	2.100	20290920	0.4269
JGB #114 20YRS BND	2.100	20291220	0.4477
JGB #115 20YRS BND	2.200	20291220	0.2559
JGB #116 20YRS BND	2.200	20300320	0.3276
JGB #117 20YRS BND	2.100	20300320	0.5781
JGB #118 20YRS BND	2.000	20300620	0.2960
JGB #119 20YRS BND	1.800	20300620	0.2644
JGB #12 30YRS BND	2.100	20330920	0.1597
JGB #12 40YRS BND	0.500	20590320	0.3611
JGB #120 20YRS BND	1.600	20300620	0.3248
JGB #121 20YRS BND	1.900	20300920	0.3752
JGB #122 20YRS BND	1.800	20300920	0.2776
JGB #123 20YRS BND	2.100	20301220	0.5894
JGB #124 20YRS BND	2.000	20301220	0.3216
JGB #125 20YRS BND	2.200	20310320	0.3639
JGB #126 20YRS BND	2.000	20310320	0.3355
JGB #127 20YRS BND	1.900	20310320	0.2940
JGB #127 5YRS BND	0.100	20210320	0.2749
JGB #128 20YRS BND	1.900	20310620	0.5225
JGB #128 5YRS BND	0.100	20210620	0.3047
JGB #129 20YRS BND	1.800	20310620	0.2590
JGB #129 5YRS BND	0.100	20210920	0.4015
JGB #13 30YRS BND	2.000	20331220	0.2047
JGB #130 20YRS BND	1.800	20310920	0.5049

インデックスの構成銘柄 (CONTINUED)

2020年1月のインデックス・プロファイル-プライシング：2019年12月31日

発行体	利率 (%)	年限 (YYYYMMDD)	ウェイト (%)
JGB #130 5YRS BND	0.100	20211220	0.2445
JGB #131 20YRS BND	1.700	20310920	0.2692
JGB #131 5YRS BND	0.100	20220320	0.2841
JGB #132 20YRS BND	1.700	20311220	0.3785
JGB #132 5YRS BND	0.100	20220620	0.3330
JGB #133 20YRS BND	1.800	20311220	0.4613
JGB #133 5YRS BND	0.100	20220920	0.3417
JGB #134 20YRS BND	1.800	20320320	0.4085
JGB #134 5YRS BND	0.100	20221220	0.2939
JGB #135 20YRS BND	1.700	20320320	0.2168
JGB #135 5YRS BND	0.100	20230320	0.4808
JGB #136 20YRS BND	1.600	20320320	0.2639
JGB #136 5YRS BND	0.100	20230620	0.2430
JGB #137 20YRS BND	1.700	20320620	0.2314
JGB #137 5YRS BND	0.100	20230920	0.3391
JGB #138 20YRS BND	1.500	20320620	0.2647
JGB #138 5YRS BND	0.100	20231220	0.5060
JGB #139 20YRS BND	1.600	20320620	0.2632
JGB #139 5YRS BND	0.100	20240320	0.3811
JGB #14 30YRS BND	2.400	20340320	0.2798
JGB #140 20YRS BND	1.700	20320920	0.7435
JGB #140 5YRS BND	0.100	20240620	0.7052
JGB #141 20YRS BND	1.700	20321220	0.5747
JGB #141 5YRS BND	0.100	20240920	0.9591
JGB #142 20YRS BND	1.800	20321220	0.3233
JGB #143 20YRS BND	1.600	20330320	0.4484
JGB #144 20YRS BND	1.500	20330320	0.3435
JGB #145 20YRS BND	1.700	20330620	0.5972
JGB #146 20YRS BND	1.700	20330920	0.5474
JGB #147 20YRS BND	1.600	20331220	0.5180
JGB #148 20YRS BND	1.500	20340320	0.5251
JGB #149 20YRS BND	1.500	20340620	0.5573
JGB #15 30YRS BND	2.500	20340620	0.3120
JGB #150 20YRS BND	1.400	20340920	0.7106
JGB #151 20YRS BND	1.200	20341220	0.5270
JGB #152 20YRS BND	1.200	20350320	0.5377
JGB #153 20YRS BND	1.300	20350620	0.4338
JGB #154 20YRS BND	1.200	20350920	0.4355
JGB #155 20YRS BND	1.000	20351220	0.5598
JGB #156 20YRS BND	0.400	20360320	0.3029
JGB #157 20YRS BND	0.200	20360620	0.3796
JGB #158 20YRS BND	0.500	20360920	0.3428

インデックスの構成銘柄 (CONTINUED)

2020年1月 のインデックス・プロファイル-プライシング : 2019年12月31日

発行体	利率 (%)	年限 (YYYYMMDD)	ウェイト (%)
JGB #159 20YRS BND	0.600	20361220	0.5213
JGB #16 30YRS BND	2.500	20340920	0.2285
JGB #160 20YRS BND	0.700	20370320	0.4422
JGB #161 20YRS BND	0.600	20370620	0.3939
JGB #162 20YRS BND	0.600	20370920	0.5168
JGB #163 20YRS BND	0.600	20371220	0.4428
JGB #164 20YRS BND	0.500	20380320	0.5051
JGB #165 20YRS BND	0.500	20380620	0.6415
JGB #166 20YRS BND	0.700	20380920	0.5549
JGB #167 20YRS BND	0.500	20381220	0.6588
JGB #168 20YRS BND	0.400	20390320	0.5905
JGB #169 20YRS BND	0.300	20390620	0.5951
JGB #17 30YRS BND	2.400	20341220	0.2441
JGB #170 20YRS BND	0.300	20390920	0.6396
JGB #18 30YRS BND	2.300	20350320	0.3278
JGB #19 30YRS BND	2.300	20350620	0.2302
JGB #2 40YRS BND	2.200	20490320	0.4084
JGB #20 30YRS BND	2.500	20350920	0.2130
JGB #21 30YRS BND	2.300	20351220	0.2810
JGB #22 30YRS BND	2.500	20360320	0.3129
JGB #23 30YRS BND	2.500	20360620	0.3154
JGB #24 30YRS BND	2.500	20360920	0.2158
JGB #25 30YRS BND	2.300	20361220	0.2816
JGB #26 30YRS BND	2.400	20370320	0.5398
JGB #27 30YRS BND	2.500	20370920	0.5115
JGB #28 30YRS BND	2.500	20380320	0.6804
JGB #29 30YRS BND	2.400	20380920	0.6733
JGB #3 40YRS BND	2.200	20500320	0.3785
JGB #30 30YRS BND	2.300	20390320	0.7447
JGB #31 30YRS BND	2.200	20390920	0.6564
JGB #313 10YRS BND	1.300	20210320	0.8070
JGB #314 10YRS BND	1.100	20210320	0.4103
JGB #315 10YRS BND	1.200	20210620	0.5950
JGB #316 10YRS BND	1.100	20210620	0.3958
JGB #317 10YRS BND	1.100	20210920	0.4284
JGB #318 10YRS BND	1.000	20210920	0.8237
JGB #319 10YRS BND	1.100	20211220	0.5333
JGB #32 30YRS BND	2.300	20400320	0.8342
JGB #320 10YRS BND	1.000	20211220	0.7998
JGB #321 10YRS BND	1.000	20220320	0.8763
JGB #322 10YRS BND	0.900	20220320	0.3581
JGB #323 10YRS BND	0.900	20220620	0.4613

インデックスの構成銘柄 (CONTINUED)

2020年1月のインデックス・プロファイル-プライシング：2019年12月31日

発行体	利率 (%)	年限 (YYYYMMDD)	ウェイト (%)
JGB #324 10YRS BND	0.800	20220620	0.8025
JGB #325 10YRS BND	0.800	20220920	1.3453
JGB #326 10YRS BND	0.700	20221220	0.4595
JGB #327 10YRS BND	0.800	20221220	1.0086
JGB #328 10YRS BND	0.600	20230320	0.9973
JGB #329 10YRS BND	0.800	20230620	1.0224
JGB #33 30YRS BND	2.000	20400920	0.9124
JGB #330 10YRS BND	0.800	20230920	0.4990
JGB #331 10YRS BND	0.600	20230920	0.1452
JGB #332 10YRS BND	0.600	20231220	0.9268
JGB #333 10YRS BND	0.600	20240320	0.3972
JGB #334 10YRS BND	0.600	20240620	0.3836
JGB #335 10YRS BND	0.500	20240920	0.4117
JGB #336 10YRS BND	0.500	20241220	0.2134
JGB #337 10YRS BND	0.300	20241220	0.2052
JGB #338 10YRS BND	0.400	20250320	0.2514
JGB #339 10YRS BND	0.400	20250620	0.4049
JGB #34 30YRS BND	2.200	20410320	0.8391
JGB #340 10YRS BND	0.400	20250920	0.2557
JGB #341 10YRS BND	0.300	20251220	0.2048
JGB #342 10YRS BND	0.100	20260320	0.1889
JGB #343 10YRS BND	0.100	20260620	0.2017
JGB #344 10YRS BND	0.100	20260920	0.3390
JGB #345 10YRS BND	0.100	20261220	0.4107
JGB #346 10YRS BND	0.100	20270320	0.2592
JGB #347 10YRS BND	0.100	20270620	0.2884
JGB #348 10YRS BND	0.100	20270920	0.2716
JGB #349 10YRS BND	0.100	20271220	0.2354
JGB #35 30YRS BND	2.000	20410920	0.9286
JGB #350 10YRS BND	0.100	20280320	0.2738
JGB #351 10YRS BND	0.100	20280620	0.3315
JGB #352 10YRS BND	0.100	20280920	0.4294
JGB #353 10YRS BND	0.100	20281220	0.3685
JGB #354 10YRS BND	0.100	20290320	0.7095
JGB #355 10YRS BND	0.100	20290620	0.6561
JGB #356 10YRS BND	0.100	20290920	1.1799
JGB #36 30YRS BND	2.000	20420320	0.8714
JGB #37 30YRS BND	1.900	20420920	1.0816
JGB #38 30YRS BND	1.800	20430320	0.5978
JGB #39 30YRS BND	1.900	20430620	0.4961
JGB #396 2YRS BND	0.100	20210101	0.2903
JGB #397 2YRS BND	0.100	20210201	0.1776

インデックスの構成銘柄 (CONTINUED)

2020年1月 のインデックス・プロファイル-プライシング : 2019年12月31日

発行体	利率 (%)	年限 (YYYYMMDD)	ウェイト (%)
JGB #398 2YRS BND	0.100	20210301	0.2130
JGB #399 2YRS BND	0.100	20210401	0.1659
JGB #4 40YRS BND	2.200	20510320	0.5706
JGB #40 30YRS BND	1.800	20430920	0.3956
JGB #400 2YRS BND	0.100	20210501	0.2338
JGB #401 2YRS BND	0.100	20210601	0.2965
JGB #402 2YRS BND	0.100	20210701	0.3750
JGB #403 2YRS BND	0.100	20210801	0.3631
JGB #404 2YRS BND	0.100	20210901	0.4150
JGB #405 2YRS BND	0.100	20211001	0.4007
JGB #406 2YRS BND	0.100	20211101	0.4273
JGB #407 2YRS BND	0.100	20211201	0.3589
JGB #41 30YRS BND	1.700	20431220	0.4056
JGB #42 30YRS BND	1.700	20440320	0.4816
JGB #43 30YRS BND	1.700	20440620	0.3330
JGB #44 30YRS BND	1.700	20440920	0.3599
JGB #45 30YRS BND	1.500	20441220	0.2796
JGB #46 30YRS BND	1.500	20450320	0.4182
JGB #47 30YRS BND	1.600	20450620	0.2261
JGB #48 30YRS BND	1.400	20450920	0.1903
JGB #49 20YRS BND	2.100	20210322	0.1001
JGB #49 30YRS BND	1.400	20451220	0.2622
JGB #5 40YRS BND	2.000	20520320	0.5799
JGB #50 20YRS BND	1.900	20210322	0.1445
JGB #50 30YRS BND	0.800	20460320	0.3476
JGB #51 20YRS BND	2.000	20210621	0.1142
JGB #51 30YRS BND	0.300	20460620	0.2877
JGB #52 20YRS BND	2.100	20210921	0.1018
JGB #52 30YRS BND	0.500	20460920	0.4087
JGB #53 20YRS BND	2.100	20211220	0.1382
JGB #53 30YRS BND	0.600	20461220	0.3039
JGB #54 20YRS BND	2.200	20211220	0.1332
JGB #54 30YRS BND	0.800	20470320	0.3023
JGB #55 20YRS BND	2.000	20220321	0.1627
JGB #55 30YRS BND	0.800	20470620	0.3397
JGB #56 20YRS BND	2.000	20220620	0.1237
JGB #56 30YRS BND	0.800	20470920	0.3567
JGB #57 20YRS BND	1.900	20220620	0.1403
JGB #57 30YRS BND	0.800	20471220	0.4136
JGB #58 20YRS BND	1.900	20220920	0.1362
JGB #58 30YRS BND	0.800	20480320	0.5343
JGB #59 20YRS BND	1.700	20221220	0.1413

インデックスの構成銘柄 (CONTINUED)

2020年1月のインデックス・プロファイル-プライシング : 2019年12月31日

発行体	利率 (%)	年限 (YYYYMMDD)	ウェイト (%)
JGB #59 30YRS BND	0.700	20480620	0.5254
JGB #6 30YRS BND	2.400	20311120	0.1256
JGB #6 40YRS BND	1.900	20530320	0.3362
JGB #60 20YRS BND	1.400	20221220	0.1210
JGB #60 30YRS BND	0.900	20480920	0.4011
JGB #61 20YRS BND	1.000	20230320	0.1482
JGB #61 30YRS BND	0.700	20481220	0.4773
JGB #62 20YRS BND	0.800	20230620	0.1475
JGB #62 30YRS BND	0.500	20490320	0.4509
JGB #63 20YRS BND	1.800	20230620	0.1576
JGB #63 30YRS BND	0.400	20490620	0.4788
JGB #64 20YRS BND	1.900	20230920	0.1772
JGB #64 30YRS BND	0.400	20490920	0.4926
JGB #65 20YRS BND	1.900	20231220	0.1652
JGB #66 20YRS BND	1.800	20231220	0.1041
JGB #67 20YRS BND	1.900	20240320	0.1454
JGB #68 20YRS BND	2.200	20240320	0.1301
JGB #69 20YRS BND	2.100	20240320	0.2352
JGB #7 30YRS BND	2.300	20320520	0.1542
JGB #7 40YRS BND	1.700	20540320	0.3344
JGB #70 20YRS BND	2.400	20240620	0.2666
JGB #71 20YRS BND	2.200	20240620	0.1136
JGB #72 20YRS BND	2.100	20240920	0.3545
JGB #73 20YRS BND	2.000	20241220	0.2618
JGB #75 20YRS BND	2.100	20250320	0.1227
JGB #76 20YRS BND	1.900	20250320	0.1847
JGB #78 20YRS BND	1.900	20250620	0.1619
JGB #8 30YRS BND	1.800	20321122	0.1409
JGB #8 40YRS BND	1.400	20550320	0.3006
JGB #81 20YRS BND	2.000	20250920	0.1825
JGB #82 20YRS BND	2.100	20250920	0.1577
JGB #83 20YRS BND	2.100	20251220	0.1644
JGB #84 20YRS BND	2.000	20251220	0.2783
JGB #85 20YRS BND	2.100	20260320	0.2385
JGB #86 20YRS BND	2.300	20260320	0.1701
JGB #87 20YRS BND	2.200	20260320	0.1685
JGB #88 20YRS BND	2.300	20260620	0.2843
JGB #89 20YRS BND	2.200	20260620	0.1519
JGB #9 40YRS BND	0.400	20560320	0.4274
JGB #90 20YRS BND	2.200	20260920	0.3160
JGB #91 20YRS BND	2.300	20260920	0.1257
JGB #92 20YRS BND	2.100	20261220	0.4547

インデックスの構成銘柄 (CONTINUED)

2020年1月のインデックス・プロファイル-プライシング : 2019年12月31日

発行体	利率 (%)	年限 (YYYYMMDD)	ウェイト (%)
JGB #93 20YRS BND	2.000	20270320	0.2045
JGB #94 20YRS BND	2.100	20270320	0.3257
JGB #95 20YRS BND	2.300	20270620	0.2600
JGB #96 20YRS BND	2.100	20270620	0.1652
JGB #97 20YRS BND	2.200	20270920	0.2772
JGB #98 20YRS BND	2.100	20270920	0.2040
JGB #99 20YRS BND	2.100	20271220	0.5278

出所: FTSE Russell and Refinitiv

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