



# 富时世界国债指数 (WGBI)

主权债 | 多币种

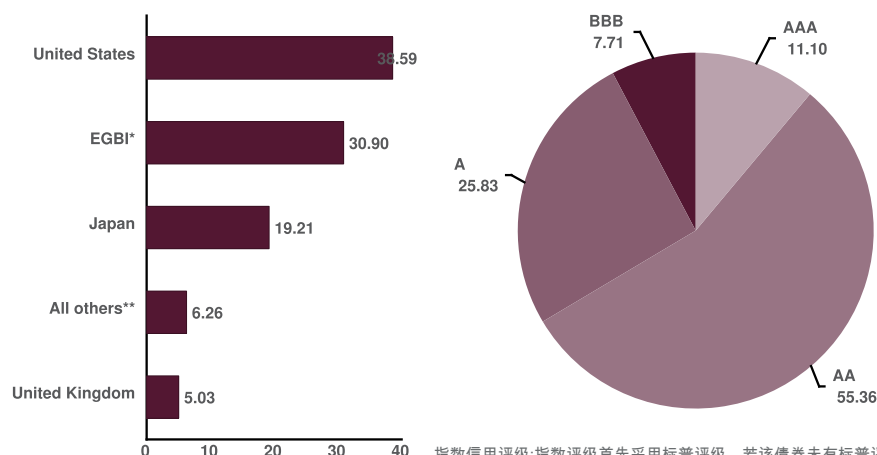
富时世界国债指数 (WGBI)是富时的旗舰指数产品，用于衡量固息本币投资级主权债券的表现。该指数为投资业界所广泛采用，目前由22个国家，14种货币所组合而成。指数本身自1986年起编制，迄今已有逾30年的历史。我们也提供由不同货币，年期或信用评级所组成的子指数系列。

## 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)
<b>富时世界国债指数</b>	<b>1,035</b>	<b>20,500.29</b>	<b>23,670.73</b>	<b>100.00</b>	<b>2.31</b>	<b>9.24</b>	<b>0.71</b>	<b>8.60</b>	<b>14</b>
1-3 年	243	5,543.42	5,699.63	24.08	1.96	1.92	0.78	1.87	7
3-5 年	178	3,983.17	4,235.89	17.90	2.07	3.97	0.59	3.80	11
5-7 年	128	2,609.15	2,868.00	12.12	2.25	6.01	0.65	5.64	17
7-10 年	138	2,625.48	3,049.27	12.88	2.35	8.55	0.50	7.85	19
10 年以上	348	5,739.07	7,817.95	33.03	2.82	21.75	0.83	17.49	19
北美洲	276	8,850.84	9,502.66	40.15	2.36	7.59	1.57	6.70	0
拉丁美洲	15	137.51	146.42	0.62	7.75	9.00	7.07	5.61	0
亚太区	341	4,366.43	5,091.59	21.51	1.45	11.43	0.00	11.03	1
欧洲、中东及非洲	403	7,145.50	8,930.06	37.73	2.66	9.94	0.09	9.30	38

\* 以十亿美元为单位

## 市场及评级分布 (市值权重 %)

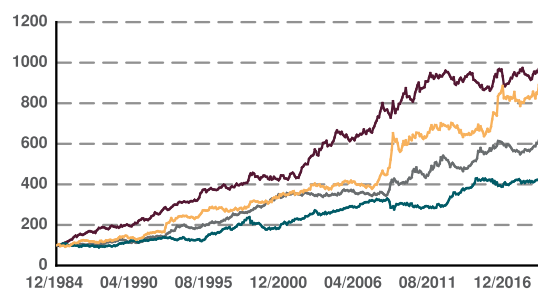


\* 欧元区是由参与欧元且符合WGBI标准的国家所组成:奥地利, 比利时, 芬兰, 法国, 德国, 爱尔兰, 意大利, 荷兰和西班牙。

\*\* 所有其他市场包括澳大利亚, 加拿大, 丹麦, 马来西亚, 墨西哥, 挪威, 波兰, 新加坡, 南非, 瑞典。

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)	6.91	6.81
世界国债指数 (欧元)	5.56	6.96
世界国债指数 (日元)	4.28	7.82
世界国债指数 (英镑)	6.76	8.86

\* 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*	7.67	9.82	11.77	7.68	4.17	7.64	12.60	8.59
1 年	8.44	11.93	14.57	8.62	3.81	8.58	15.74	10.03
3 年	1.85	3.81	2.24	1.33	2.73	1.45	4.35	2.39
5 年	1.38	4.39	5.08	2.66	1.82	2.65	7.87	3.67

\*非年化。

编制标准与计算方法

币种:	澳元, 加元, 丹麦克朗, 欧元, 英镑, 日圆, 墨西哥比索, 马币, 挪威克朗, 波兰兹罗提, 瑞典克朗, 新加坡元, 美元, 南非兰特
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:	指数仅纳入对境外投资者开放的债券市场
权重:	市值加权
调整频率:	每月底调整一次
现金再投资利率:	由实际付款日至期末的一个月期境外存款利率(Eurodeposit Rate)的日平均。
价格来源:	Refinitiv, 除 • 马来西亚 (由Amanah Butler and Affin提供) • 墨西哥 (由Provedor Integral de Precios S.A.de C.V.提供) • 波兰 (由BondSpot提供) • 南非 (由Johannesburg Stock Exchange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

指数信息发布途径

- 彭博 SBI <GO>; SBI <GO>
- 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) – SBWJYU <INDEX>
- 世界国债指数 (英镑) – SBWGUU <INDEX>
- 路透社
- 世界国债指数 (美元) – 0#.SBWGMUS
- 世界国债指数 (欧元) – 0#.SBWGMU
- 世界国债指数 (日圆) – 0#.SBWGMJU
- 世界国债指数 (英镑) – 0#.SBWGMKU

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