



# 富时世界国债指数 (WGBI)

主权债 | 多币种

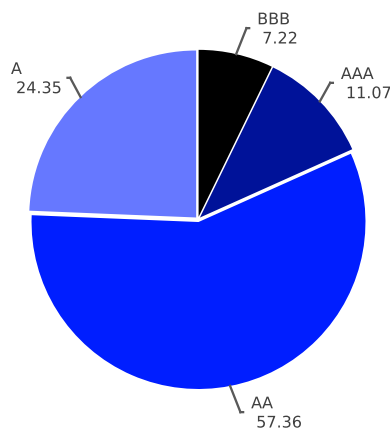
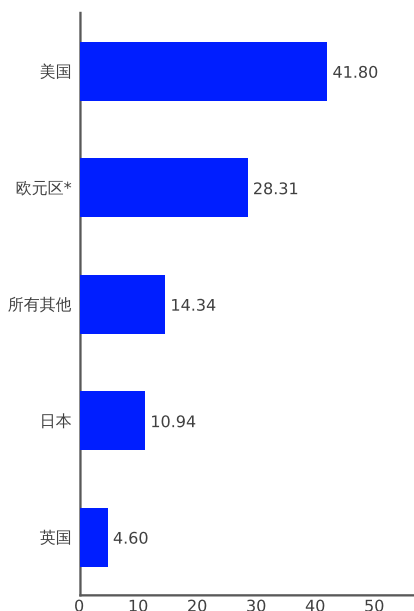
富时世界国债指数 (WGBI) 是富时的旗舰指数产品，用于衡量固息本币投资级主权债券的表现。该指数为投资业界所广泛采用，目前覆盖超过20个国家，多币种组合。指数本身自1986年起编制，迄今已有逾30年的历史。我们也提供由不同货币，年期或信用评级所组成的子指数系列。

## 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)
<b>富时世界国债指数</b>	<b>1,263</b>	<b>28,658.75</b>	<b>26,772.11</b>	<b>100.00</b>	<b>2.33</b>	<b>9.67</b>	<b>3.44</b>	<b>7.31</b>	<b>8</b>
1-3 年	286	7,209.98	7,047.27	26.32	2.20	1.94	3.79	1.85	2
3-5 年	218	5,612.33	5,413.04	20.22	2.26	4.02	3.41	3.76	5
5-7 年	149	3,462.70	3,300.39	12.33	2.33	6.00	3.30	5.48	10
7-10 年	162	3,857.14	3,678.91	13.74	2.42	8.45	3.20	7.51	14
10 年以上	448	8,516.61	7,332.50	27.39	2.44	21.98	3.31	15.92	13
北美洲	319	12,859.72	11,678.75	43.62	2.63	8.50	4.42	6.05	-0
拉丁美洲	15	226.20	210.94	0.79	7.43	9.67	9.46	5.23	-0
亚太区	433	5,726.21	5,709.16	21.33	1.86	11.00	1.72	9.37	-1
欧洲、中东及非洲	496	9,846.62	9,173.27	34.26	2.09	10.42	3.13	7.69	25

\* 以十亿美元为单位

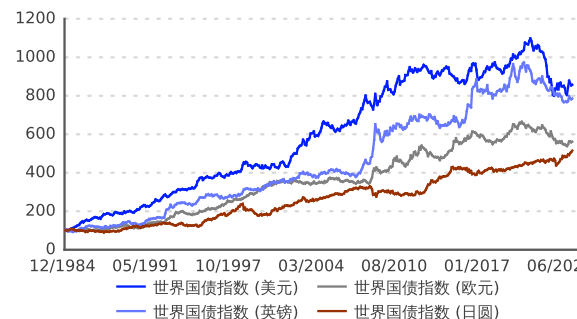
## 市场及评级分布 (市值权重 %)



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用评级机构当中, 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。

\* 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。

## 历史指数数值 (非对冲)



	回报*	标准差*
世界国债指数 (美元)	5.63	7.00
世界国债指数 (欧元)	4.50	6.87
世界国债指数 (日圆)	4.27	7.55
世界国债指数 (英镑)	5.39	8.69

\* 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*	-2.42	-0.30	-0.19	-0.68	4.76	-1.77	-1.53	-0.37
1 年	-0.84	2.67	-0.25	0.70	12.76	-3.37	-2.95	2.05
3 年	-6.12	-2.32	-3.43	-4.08	4.26	-5.69	-3.32	-2.98
5 年	-2.21	0.08	-1.44	-1.72	4.11	-2.66	-1.60	-0.65

\* 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:	Refinitiv, 除 - 以色列 (由Tel Aviv Stock Exchange提供) - 墨西哥 (由Provedor 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

\* 中国政府债券自2021年11月起, 于36个月内分阶段纳入指数

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#.SBWGM EU
世界国债指数 (日圆)	SBWGYU <INDEX>	世界国债指数 (日圆)	0#.SBWGMJU
世界国债指数 (英镑)	SBWGUUKU <INDEX>	世界国债指数 (英镑)	0#.SBWGMKU

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