

FTSE債券インデックス 過去データ

リサーチ、予測モデリング、アセットアロケーション、マクロ経済分析、ポートフォリオ構築・運用を支援するため、高品質かつ堅牢な債券インデックス構成銘柄の過去データを提供しています。

インデックス構成銘柄の過去データ

データ主導のシステムティックな投資を支援する用途で、広範な投資ユニバースの過去データの重要性が高くなっています。FTSE Russellでは、債券価格、パフォーマンス、リスク値を含むインデックス構成銘柄の包括的な過去データを提供しています。これらのデータを組み合わせることで、多様な債券を含むグローバルな金融商品について、複数の市場サイクルを横断した投資戦略を検証することができます。

インデックスの構成銘柄および収益率

証券銘柄コード：	ISIN CUSIP SEDOL
証券属性データ：	ティッカー 償還年限 クオリティ 格付け別セクター 国名 通貨 利払頻度 コール日付 起債日
派生データ：	額面 時価総額 経過利子 時価
業種分類：	GLIC COBS
リターン：	月初来総合収益率 日次総合収益率 インデックス値 月初来価格収益率 月初来利金収益率 月初来再投資収益率 月初来元本収益率 年初来総合収益率

構成銘柄のリスク指標

満期利回り | 最悪ケース利回り | 実効デュレーション | OAS | コンベクシティ | マコーレー・デュレーション | 修正デュレーション | 実質利回りデュレーション | 最悪ケース・デュレーション | 修正コンベクシティ | グロス・スプレッド | 最悪ケース・スプレッド | 平均残存年限



主要なFTSE債券インデックスの開始年

パッケージ	略号	インデックス名	月次データ開始年*	日次データ開始年**
グローバル	WGBI	世界国債インデックス	1985	1993
	WorldILSI	世界インフレ連動債券インデックス	2007	2007
	WorldBIG	世界BIG債券インデックス	1999	2000
新興国市場	EMGBI	新興国市場国債インデックス	2008	2008
	EMILSI	新興国インフレ連動債券インデックス	2008	2008
	EMUSDGBI	新興国市場米ドル建ソブリン債券インデックス	1996	2001
	EMUSDBBI	新興国市場ブロード債券インデックス	2013	2013
アメリカ	USBIG	米国BIG債券インデックス	1980	1995
	STRIPS	米国債STRIPSインデックス	1992	1998
	MTG	米国モーゲージ証券インデックス	1980	1995
	MUNITEIG	米国投資適格非課税地方債インデックス	2013	2019
	HYM	米国ハイイールド市場インデックス	1989	2001
EMEA	EGBI	EMU国債インデックス	1999	1999
	EuroBIG	ユーロBIG債券インデックス	1999	1999
	EHYM	ユーロ・ハイイールド債インデックス	2013	2013
APAC	AGBI	アジア国債インデックス	2008	2008
	ABBI	アジア・ブロード債券インデックス	2008	2008
	AusBIG	オーストラリアBIG債券インデックス	2000	2000

* 月次データ開始年：月次データは、この年以降のデータを提供可能です。

** 日次データ開始年：日データはこの年以降のデータを提供可能です。

注：サブ・インデックスの提供開始年は基本的に親インデックスに準拠しています。

Disclaimer

© 2023 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) The Yield Book Inc ("YB") and (7) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB and BR. "FTSE", "Russell", "FTSE Russell", "FTSE4Good", "ICB", "The Yield Book", "Beyond Ratings" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indexes cannot be invested in directly. Inclusion of an asset in an index is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

The information contained in this report should not be considered "research" as defined in recital 28 of the Commission Delegated Directive (EU) 2017/593 of 7 April 2016 supplementing Directive 2014/65/EU of the European Parliament and of the Council ("MiFID II") and is provided for no fee.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

This document may contain forward-looking assessments. These are based upon a number of assumptions concerning future conditions that ultimately may prove to be inaccurate. Such forward-looking assessments are subject to risks and uncertainties and may be affected by various factors that may cause actual results to differ materially. No member of the LSE Group nor their licensors assume any duty to and do not undertake to update forward-looking assessments.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB, BR and/or their respective licensors.

About FTSE Russell

FTSE Russell is a leading global provider of index and benchmark solutions, spanning diverse asset classes and investment objectives. As a trusted investment partner we help investors make better-informed investment decisions, manage risk, and seize opportunities.

Market participants look to us for our expertise in developing and managing global index solutions across asset classes. Asset owners, asset managers, ETF providers and investment banks choose FTSE Russell solutions to benchmark their investment performance and create investment funds, ETFs, structured products, and index-based derivatives. Our clients use our solutions for asset allocation, investment strategy analysis and risk management, and value us for our robust governance process and operational integrity.

For over 35 years we have been at the forefront of driving change for the investor, always innovating to shape the next generation of benchmarks and investment solutions that open up new opportunities for the global investment community.

To learn more, visit lse.com/ftse-russell; email info@ftserussell.com; or call your regional Client Service team office:

EMEA +44 (0) 20 7866 1810

North America +1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 (3) 6441 1430

Sydney +61 (0)2 7228 5659



**FTSE
RUSSELL**
An LSEG Business