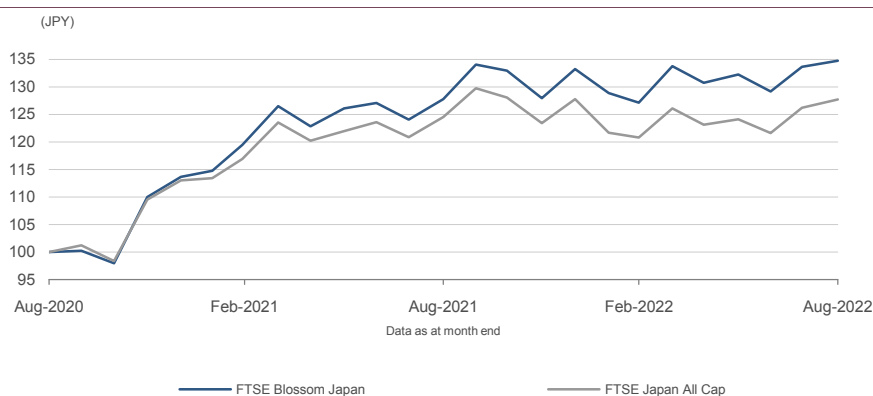


FTSE Blossom Japan Index (Japanese)

Data as at: 31 August 2022

FTSE Blossom Japan Index は、業種配分を FTSE All Cap Japan Index と一致させつつ、環境・社会・ガバナンス(ESG)のグローバル基準を満たす日本企業のパフォーマンスが反映される様に設計されています。

過去 2 年間のパフォーマンス推移 - トータルリターン



パフォーマンス及びボラティリティ - トータルリターン

Index (JPY)	Return %					Return pa %*		Volatility %**			
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Blossom Japan	1.9	5.9	1.1	5.4	46.8	45.1	13.7	7.7	18.3	19.9	15.4
FTSE Japan All Cap	2.9	5.7	0.0	2.6	40.7	38.3	12.1	6.7	17.2	19.0	15.0

* Compound annual returns measured over 3 and 5 years respectively

** Volatility - 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

年度別パフォーマンス - トータルリターン

Index % (JPY)	2017	2018	2019	2020	2021
FTSE Blossom Japan	22.1	-16.7	19.8	7.0	17.2
FTSE Japan All Cap	22.0	-15.8	18.4	8.0	13.1

Return/Risk Ratio (シャープレシオ) 及びドローダウン

Index (JPY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Blossom Japan	0.3	0.7	0.5	-	-14.3	-28.8	-31.1	-
FTSE Japan All Cap	0.1	0.6	0.4	0.8	-16.2	-29.1	-32.0	-32.0

Return/Risk Ratio - based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

FEATURES

透明性

ESG (環境・社会・ガバナンス) 分野に経験豊富な専門家によって構成される独立性の高い委員会、FTSE Russell ESG Advisory Committee によってガバナンスされます。

適合基準

グローバルな ESG 基準を満たした企業が、当インデックスに組み入れられます。適合基準の詳細については、www.ftserussell.com をご覧ください。

目的

インデックス・ファンド、ETP (上場金融商品) 等の投資商品の組成、投資パフォーマンス計測のベンチマークとしての利用を目的として設計されています。

投資可能性

投資可能性を確保するために構成銘柄選定、ウェイト付けがされています。

流動性

取引可能性を確保するために、構成銘柄の全てに流動性スクリーニングがかけられています。

キャップ

投資可能性を確保し、特定業種への過度な偏重を避けるため、キャップが適用されています。

計算頻度

終値ベースで、プライスリターン (配当なし) とトータルリターン (配当込み) が計算されます。

業種分類 Benchmark (ICB)

構成銘柄は、業種分類の国際基準である Industry Classification Benchmark (ICB) に基づいて分類されています。

上位 10 銘柄

Constituent	ICB Sector	FTSE Blossom Japan (Wgt %)	FTSE Japan All Cap (Wgt %)	Diff %
Toyota Motor	Automobiles and Parts	7.13	4.65	2.48
Sony Corp	Leisure Goods	3.84	2.51	1.33
Mitsubishi UFJ Financial	Banks	2.20	1.60	0.60
Daiichi Sankyo	Pharmaceuticals and Biotechnology	2.05	1.44	0.61
Daikin Industries	Construction and Materials	2.03	1.18	0.85
Hitachi	General Industrials	2.03	1.18	0.85
Recruit Holdings	Industrial Support Services	1.94	1.13	0.81
Shin-Etsu Chemical	Chemicals	1.76	1.18	0.58
Mitsubishi Corp	General Industrials	1.71	1.00	0.71
Mitsui Fudosan	Real Estate Investment and Services Development	1.61	0.47	1.14
Totals		26.30	16.34	

業種(ICB インダストリー)別構成比

ICB Code	ICB Industry	FTSE Blossom Japan		FTSE Japan All Cap		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	36	10.85	169	11.03	-0.19
15	Telecommunications	6	4.14	15	4.13	0.01
20	Health Care	16	8.99	68	8.91	0.08
30	Financials	19	9.59	103	9.54	0.04
35	Real Estate	7	4.67	86	4.63	0.05
40	Consumer Discretionary	48	22.89	279	22.93	-0.04
45	Consumer Staples	19	6.00	116	5.86	0.15
50	Industrials	65	25.17	392	25.18	-0.02
55	Basic Materials	27	5.45	129	5.49	-0.04
60	Energy	5	0.85	12	0.85	0.00
65	Utilities	5	1.40	26	1.45	-0.05
Totals		253	100.00	1395	100.00	

特性

Attributes	FTSE Blossom Japan	FTSE Japan All Cap
Number of constituents	253	1395
Dividend Yield %	2.80	2.60
Constituent (Wgt %)		
Average	0.40	0.07
Largest	7.13	4.65
Median	0.18	0.01
Top 10 Holdings (Wgt %)	26.30	18.08

INFORMATION

ユニバース

FTSE All Cap Japan Index

設定日

2017年7月3日

基準日

2014年9月22日

基準値

100

投資可能性スクリーニング

浮動株の適用および流動性のスクリーニング

算出頻度

終値ベースで算出

配信方法

FTP および電子メール

通貨

日本円、米国ドル

見直し頻度

年2回(6月および12月)

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