

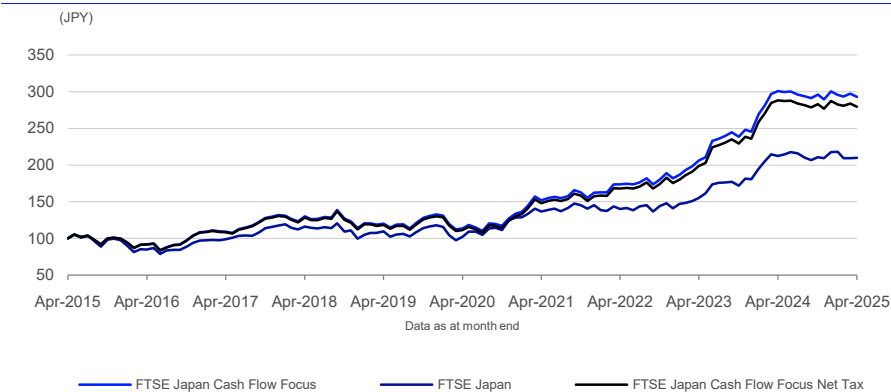
FTSE Japan Cash Flow Focus Index (Japanese)

Data as at: 30 April 2025

FTSE Japan Cash Flow Focus インデックスは、FTSE Cash Flow Focus インデックスシリーズの一部です。これは、FTSE Japan インデックスにおいて高いインデックス・レベルのフリーキャッシュフロー利回りを示す高品質の株式パフォーマンスを表すように設計されています。

FTSE Cash Flow Focus インデックス・シリーズは、基礎となるユニバースに対して一貫して高いインデックス・レベルのフリーキャッシュフロー利回りを全体的に達成するように設計されています。強力なフリーキャッシュフローは、企業がより高い配当を分配し、債務を返済し、事業の拡大に資金を提供することを可能にします。ファクター要素を組み込むことで、このインデックス・シリーズは全体的なインデックス・レベルのフリーキャッシュフローに焦点を当てた高品質の企業を特定することを目的としており、投資家に対して景気後退時にも防御的でありながら高い配当収入を追求する能力を提供します。

過去 10 年間のパフォーマンス推移—トータル・リターン



パフォーマンスおよびボラティリティ — 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 Japan Cash Flow Focus	-0.9	-1.1	-2.5	-2.7	68.7	157.6	19.0	20.8	24.5	18.1	12.3
FTSE Japan	-3.7	-0.4	-3.6	-1.2	49.7	105.7	14.4	15.5	27.3	18.3	12.3
FTSE Japan Cash Flow Focus Net Tax	-1.1	-1.4	-2.8	-3.1	66.1	150.9	18.4	20.2	24.5	18.1	12.3

* 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

前年比パフォーマンス — トータル・リターン

Index % (JPY)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Japan Cash Flow Focus	14.5	8.7	21.8	-13.7	16.4	0.7	21.6	12.1	35.0	22.4
FTSE Japan	11.5	-0.3	21.0	-15.3	18.3	8.9	13.2	-3.1	28.2	20.6
FTSE Japan Cash Flow Focus Net Tax	14.2	8.3	21.4	-14.0	15.8	0.1	20.9	11.5	34.4	21.8

FEATURES

目的

このインデックスは、インデックス・トラッキング・ファンド、デリバティブ、およびパフォーマンス・ベンチマークの組成を目的として設計されています。

投資可能性

インデックスが投資可能であることを確保するために、株式が選択され、ウェイト付けされています。

流動性

インデックスが取引可能であることを確認するために、株式がスクリーニングされます。

キャップ

個別の構成銘柄のウェイトは、特定の銘柄への過度な偏重を避けるため、四半期ごとに 5% にキャップが適用されています。

透明性

このインデックスは、透明でルールに基づいた構築プロセスを使用しています。インデックスのメソドロジーは、FTSE Russell のウェブサイトですべて入手できます。

可用性

インデックスは、価格とトータルリターンの方法論に基づいて計算されます。

業種分類ベンチマーク (ICB)

インデックス構成銘柄は、業種分類ベンチマーク (ICB)、業種分析のグローバル・スタンダードに従って分類されます。

リターン / リスク比率とドローダウン – トータル・リターン

Index (JPY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Japan Cash Flow Focus	-0.1	1.1	1.7	0.8	-21.8	-21.8	-21.8	-30.0
FTSE Japan	0.0	0.8	1.3	0.5	-24.2	-24.2	-24.2	-31.3
FTSE Japan Cash Flow Focus Net Tax	-0.1	1.0	1.6	0.8	-21.8	-21.8	-21.8	-30.3

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

上位 10 銘柄

Constituent	Country/Market	ICB Sector	Net MCap (JPYm)	Wgt %
Toyota Tsusho	Japan	General Industrials	1,654,442	5.70
Itochu Corp	Japan	General Industrials	1,610,009	5.55
KDDI Corp	Japan	Telecommunications Service Providers	1,605,434	5.53
Sumitomo Corp	Japan	Industrial Support Services	1,542,713	5.31
Kansai Elec Power	Japan	Electricity	1,433,757	4.94
Subaru	Japan	Automobiles and Parts	1,393,760	4.80
Panasonic Holdings	Japan	Leisure Goods	1,382,483	4.76
Eneos Holdings	Japan	Oil Gas and Coal	1,262,322	4.35
Idemitsu Kosan	Japan	Oil Gas and Coal	1,025,367	3.53
Makita Corp	Japan	Industrial Engineering	1,008,615	3.47
Totals			13,918,901	47.94

ICB 業種分類

ICB Code	ICB Industry	FTSE Japan Cash Flow Focus		FTSE Japan		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	2	3.92	58	10.04	-6.12
15	Telecommunications	1	5.53	6	3.89	1.64
20	Health Care	3	4.26	27	6.92	-2.66
30	Financials	1	1.17	42	14.39	-13.22
35	Real Estate	-	-	37	3.57	-3.57
40	Consumer Discretionary	19	31.27	100	23.22	8.05
45	Consumer Staples	2	2.50	46	5.98	-3.49
50	Industrials	11	29.19	118	25.77	3.42
55	Basic Materials	6	6.88	37	4.17	2.71
60	Energy	2	7.88	4	0.70	7.18
65	Utilities	3	7.40	12	1.35	6.05
Totals		50	100.00	487	100.00	

インデックス特性

Attributes	FTSE Japan Cash Flow Focus	FTSE Japan
Number of constituents	50	487
Net MCap (JPYm)	29,035,246	669,523,773
Dividend Yield %	3.24	2.42
Constituent Sizes (Net MCap JPYm)		
Average	580,705	1,374,792
Largest	1,654,442	31,576,978
Smallest	129,530	74,983
Median	376,239	472,329
Weight of Largest Constituent (%)	5.70	4.72
Top 10 Holdings (% Index MCap)	47.94	23.48

INFORMATION

インデックス・ユニバース

FTSE Japan Index

設定日

2025 年 1 月 24 日

基準日

2006 年 3 月 31 日

基準値

1000

投資可能性スクリーニング

実際のフリーフロー適用と、流動性スクリーニング

算出方法

終値ベースで算出

配信方法

SFTP および E メール経由

通貨

米ドル、ポンド、ユーロ、円、豪ドル、中国、香港ドル、カナダドル

見直し頻度

3 月、6 月、9 月、12 月の四半期ごと

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