

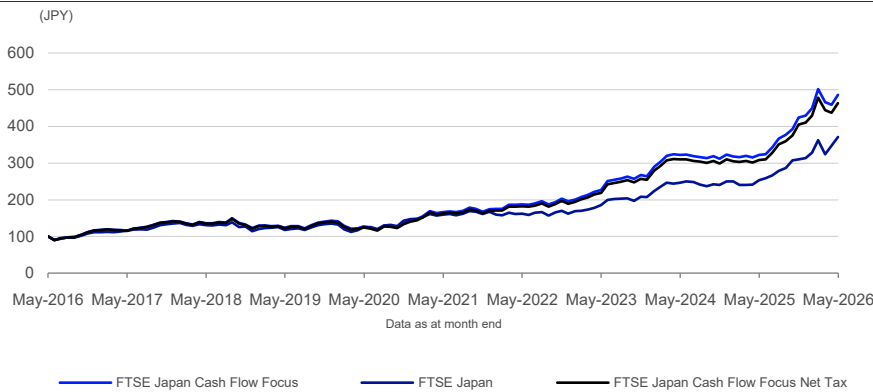
FTSE Japan Cash Flow Focus Index (Japanese)

Data as at: 29 May 2026

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ー - 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	-3.0	14.7	13.2	50.7	114.7	191.7	29.0	23.9	17.2	18.7	12.4
FTSE Japan	2.4	19.6	18.3	46.5	100.4	132.9	26.1	18.4	18.6	18.6	13.2
FTSE Japan Cash Flow Focus Net Tax	-3.2	14.4	13.0	50.0	111.6	184.3	28.4	23.2	17.2	18.8	12.4

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Japan Cash Flow Focus	8.7	21.8	-13.7	16.4	0.7	21.6	12.1	35.0	22.4	32.9
FTSE Japan	-0.3	21.0	-15.3	18.3	8.9	13.2	-3.1	28.2	20.6	25.4
FTSE Japan Cash Flow Focus Net Tax	8.3	21.4	-14.0	15.8	0.1	20.9	11.5	34.4	21.8	32.2

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自由に入手できます。

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	2.8	1.5	1.9	1.2	-10.6	-21.8	-21.8	-30.0
FTSE Japan	2.4	1.4	1.4	1.0	-11.5	-24.2	-24.2	-31.3
FTSE Japan Cash Flow Focus Net Tax	2.8	1.5	1.9	1.2	-10.6	-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 %
Sumitomo Corp	Japan	Industrial Support Services	2,914,281	6.15
Toyota Tsusho	Japan	General Industrials	2,514,563	5.31
KDDI Corp	Japan	Telecommunications Service Providers	2,379,974	5.02
Mitsubishi Corp	Japan	General Industrials	2,223,329	4.69
Eneos Holdings	Japan	Oil Gas and Coal	2,189,313	4.62
Nippon Steel	Japan	Industrial Metals and Mining	2,184,846	4.61
Takeda Pharmaceutical	Japan	Pharmaceuticals and Biotechnology	2,063,635	4.35
Niterra	Japan	Automobiles and Parts	1,965,029	4.15
Tokyo Gas	Japan	Gas Water and Multi-utilities	1,924,278	4.06
INPEX CORPORATION	Japan	Oil Gas and Coal	1,880,870	3.97
Totals			22,240,119	46.92

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	3	5.20	55	14.82	-9.62
15	Telecommunications	1	5.02	7	4.99	0.03
20	Health Care	2	6.32	24	5.27	1.05
30	Financials	1	0.83	43	15.75	-14.93
35	Real Estate	1	1.28	36	2.68	-1.40
40	Consumer Discretionary	17	20.86	99	17.28	3.58
45	Consumer Staples	1	1.07	44	4.24	-3.17
50	Industrials	8	24.86	115	27.72	-2.86
55	Basic Materials	8	15.28	36	5.12	10.16
60	Energy	4	11.76	5	0.87	10.89
65	Utilities	4	7.52	12	1.27	6.25
Totals		50	100.00	476	100.00	

インデックス特性

Attributes	FTSE Japan Cash Flow Focus	FTSE Japan
Number of constituents	50	476
Net MCap (JPYm)	47,396,717	975,404,836
Dividend Yield %	2.73	1.91
Constituent Sizes (Net MCap JPYm)		
Average	947,934	2,049,170
Largest	2,914,281	32,924,261
Smallest	158,368	68,266
Median	631,397	632,116
Weight of Largest Constituent (%)	6.15	3.38
Top 10 Holdings (% Index MCap)	46.92	24.08

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

© 2026 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. "FTSE Canada", (4) FTSE Fixed Income LLC ("FTSE FI"), (5) FTSE (Beijing) Consulting Limited ("WOFE"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" 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 LSEG or their respective licensors.

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 LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG 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 LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG 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 inaccuracy (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 LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG 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 LSEG 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. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate 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 or rate 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.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate 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 or rate 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 or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

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 LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
 email info@ftserussell.com; or
 call your regional Client Services 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