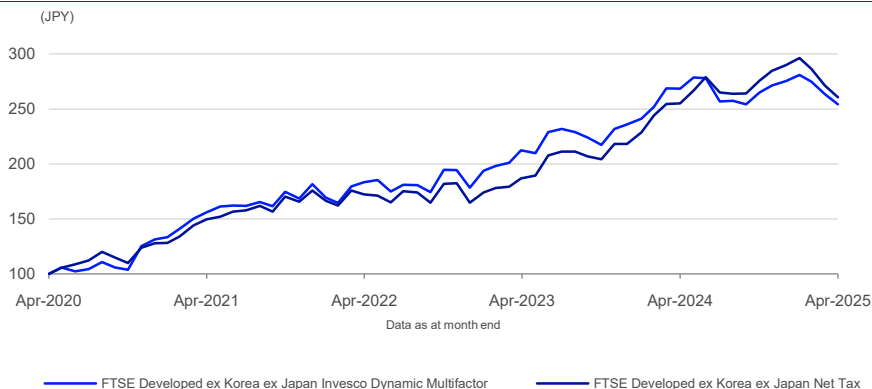


FTSE Developed ex Korea ex Japan Invesco Dynamic MultiFactor Net Tax Index (Japanese)

Data as at: 30 April 2025

FTSE Developed ex Korea ex Japan Invesco Dynamic Multifactor Index は、FTSE Developed ex Korea ex Japan Index の構成銘柄の動的なファクター・エクスポージャーの組み合わせを反映します。ファクターには、低ボラティリティ、モメンタム、クオリティ、サイズ、バリューが含まれます。各ファクターへ置く重点の度合いは、経済環境と市況全般により定められる Invesco のレジーム・モデルによって決まります。ファクター・インデックスの選定とウェイト付けの後、単一の株式へのウェイトの集中を避けるため、すべての構成銘柄に 5% の上限が設定されます。

過去 5 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 Developed ex Korea ex Japan Invesco Dynamic Multifactor	-9.5	-4.0	-7.6	-5.3	38.8	154.3	11.5	20.5	18.6	16.7	17.0
FTSE Developed ex Korea ex Japan Net Tax	-12.1	-5.5	-10.2	2.1	51.2	160.6	14.8	21.1	20.6	18.0	15.5

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Developed ex Korea ex Japan Invesco Dynamic Multifactor	1.0	5.6	17.9	-4.9	33.1	13.0	38.2	-1.7	32.4	16.6
FTSE Developed ex Korea ex Japan Net Tax	-1.5	4.8	18.4	-10.8	27.2	10.0	37.5	-6.2	32.4	32.8

FEATURES

目的

本インデックスは、インデックス・ファンドやデリバティブの組成、パフォーマンスのベンチマーク用途を目的として算出されています。

投資可能性

インデックスの投資可能性を確保するよう、構成銘柄を選定、ウェイト付けしています。

流動性

インデックスの取引可能性を確保するよう、構成銘柄をスクリーニングしています。

キャップ適用

国へのエクスポージャーの上限は、対ベンチマーク比のアクティブ・ウェイトの 5% です。

透明性

透明性の高いルールベースの組成プロセスを採用しています。FTSE Russell のウェブサイトからインデックスの算出方法を無料で確認できます。

計算頻度

リアルタイムおよび終値ベースで、価格とトータル・リターン・メソドロジーに基づいて算出されます。

業種分類 Benchmark (ICB)

構成銘柄は、セクター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。

リターン/リスク・レシオ及びドローダウン - トータル・リターン

Index (JPY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed ex Korea ex Japan Invesco Dynamic Multifactor	-0.3	0.6	1.2	0.8	-17.8	-17.8	-17.8	-31.1
FTSE Developed ex Korea ex Japan Net Tax	0.1	0.8	1.4	0.7	-20.3	-20.3	-20.3	-35.0

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	ICB Sector	Net MCap (JPYm)	Wgt %
Apple Inc.	Technology Hardware and Equipment	519,597,618	5.57
Microsoft Corp	Software and Computer Services	333,559,555	3.58
Nvidia	Technology Hardware and Equipment	282,006,964	3.02
Amazon.Com	Retailers	246,909,732	2.65
Visa	Industrial Support Services	174,119,859	1.87
Alphabet Class A	Software and Computer Services	173,847,505	1.86
Berkshire Hathaway B	Investment Banking and Brokerage Services	172,804,323	1.85
Mastercard CL A	Industrial Support Services	157,187,641	1.69
Walmart	Retailers	153,041,086	1.64
Alphabet Class C	Software and Computer Services	150,184,417	1.61
Totals		2,363,258,700	25.34

ICB スーパーセクター別構成比

ICB Code	ICB Supersector	No. of Cons	Net MCap (JPYm)	Wgt %
1010	Technology	33	2,013,244,050	21.59
1510	Telecommunications	16	523,433,857	5.61
2010	Health Care	33	1,282,266,741	13.75
3010	Banks	6	47,825,512	0.51
3020	Financial Services	18	708,715,310	7.60
3030	Insurance	11	227,258,676	2.44
3510	Real Estate	5	39,817,340	0.43
4010	Automobiles and Parts	3	58,312,415	0.63
4020	Consumer Products and Services	12	210,916,851	2.26
4030	Media	3	55,368,946	0.59
4040	Retailers	14	801,069,352	8.59
4050	Travel and Leisure	8	204,729,776	2.20
4510	Food Beverage and Tobacco	18	611,418,775	6.56
4520	Personal Care Drug and Grocery Stores	18	478,396,628	5.13
5010	Construction and Materials	6	91,927,859	0.99
5020	Industrial Goods and Services	67	1,406,005,479	15.08
5510	Basic Resources	6	72,493,023	0.78
5520	Chemicals	4	44,194,473	0.47
6010	Energy	6	85,704,337	0.92
6510	Utilities	30	361,887,221	3.88
Totals		317	9,324,986,620	100.00

INFORMATION

インデックスユニバース

FTSE Developed ex Korea ex Japan Index

設定日

2022 年 3 月 9 日

基準日

2003 年 9 月 19 日

基準値

1000

投資可能性スクリーニング

浮動株の適応および流動性をスクリーニング

計算頻度

Real-time, end-of-day

End-of-Day 配信方法

FTP および電子メール

通貨

米ドル、ポンド、ユーロ、日本円、豪ドル、人民元、香港ドル、カナダドル

見直し頻度

インベスコシグナルに基づく月次。コンポーネントインデックスは、ベースとなるグローバル・ファクターの基本ルールに定められたスケジュールに従う。

国別ウェイト

Country/Market	No. of Cons	Net MCap (JPYm)	Wgt %
Australia	18	255,059,740	2.74
Belgium	1	17,591,229	0.19
Canada	7	63,374,578	0.68
Denmark	2	10,847,291	0.12
Finland	3	49,817,400	0.53
France	17	345,554,582	3.71
Germany	13	368,600,602	3.95
Hong Kong	5	38,752,453	0.42
Ireland	1	4,862,459	0.05
Israel	2	12,435,336	0.13
Italy	1	35,986,027	0.39
Netherlands	3	68,058,306	0.73
New Zealand	1	10,063,434	0.11
Norway	3	36,227,536	0.39
Portugal	1	5,184,499	0.06
Singapore	5	54,454,357	0.58
Spain	4	61,117,776	0.66
Sweden	9	138,626,931	1.49
Switzerland	12	374,572,280	4.02
UK	28	776,460,225	8.33
USA	181	6,597,339,577	70.75
Totals	317	9,324,986,620	100.00

インデックス特性

Attributes	FTSE Developed ex Korea ex Japan Invesco Dynamic Multifactor
Number of constituents	317
Dividend Yield %	1.34
Constituent (Wgt %)	
Average	0.32
Largest	5.57
Median	0.11
Top 10 Holdings (Wgt %)	25.34

© 2025 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. 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) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) 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, WOFE, RBSL, RL, and BR. "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 and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) 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