



# FTSE Blossom Japan債券インデックス

社債 | 日本円

FTSE Blossom Japan 債券インデックス (BJFI) は、ESG、すなわち、環境、社会、ガバナンスの慣行を実践している日本の上場企業が発行する日本円建て社債のパフォーマンスを測定するように設計されています。FTSE Blossom Japan 債券インデックスは、ベースとなる FTSE 日本ブロード債券インデックス (JPBBI) に含まれている日本の上場企業が発行する社債をユニバースとして、FTSE Blossom Japan Sector Relativeインデックスに採用されている企業およびその子会社が発行した債券を組み入れています。

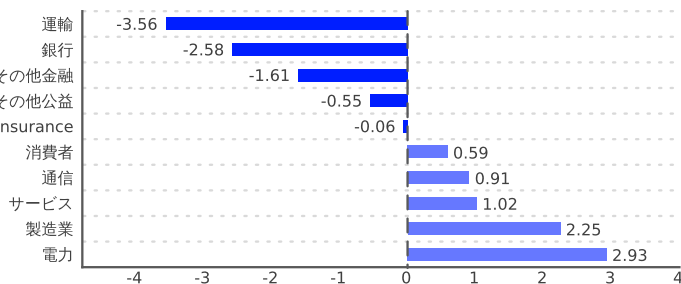
## インデックス・プロフィール

セクター	銘柄数	額面総額*	時価総額*	ウェイト (%)	平均クーポン (%)	平均残存年限 (年)	最終利回り (%)	実効デュレーション	OAS (bps)
<b>Blossom Japan 債券インデックス</b>	<b>907</b>	<b>34,043.00</b>	<b>32,046.02</b>	<b>100.00</b>	<b>1.13</b>	<b>4.81</b>	<b>2.35</b>	<b>4.30</b>	<b>57</b>
投資適格債**	179	5,889.20	5,517.22	17.22	0.89	4.81	2.18	4.36	39
無格付け	728	28,153.80	26,528.80	82.78	1.18	4.81	2.38	4.28	61
1-3 年	311	11,403.80	11,211.07	34.98	0.80	1.93	1.80	1.90	47
3-5 年	283	11,482.70	11,047.48	34.47	1.20	3.87	2.32	3.75	61
5-7 年	112	4,057.50	3,713.07	11.59	1.01	5.84	2.66	5.64	60
7-10 年	137	5,244.00	4,746.72	14.81	1.66	8.30	3.04	7.72	63
10年超	64	1,855.00	1,327.68	4.14	1.42	16.24	3.88	13.11	80
金融	199	9,288.00	8,952.82	27.94	1.13	3.73	2.18	3.54	53
産業	453	15,566.50	14,606.45	45.58	1.09	4.86	2.35	4.27	58
公益	255	9,188.50	8,486.76	26.48	1.19	5.83	2.52	5.14	59
<b>JPBBI (ベースインデックス)</b>	<b>1,168</b>	<b>42,725.20</b>	<b>40,072.93</b>	<b>100.00</b>	<b>1.17</b>	<b>5.11</b>	<b>2.34</b>	<b>4.33</b>	<b>57</b>

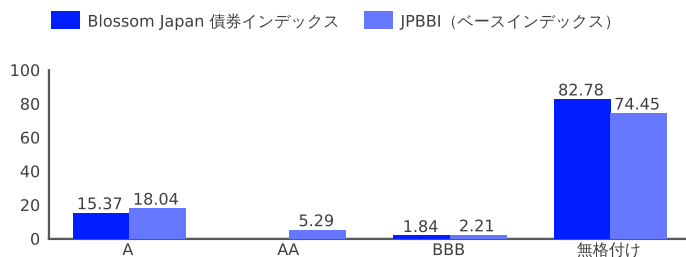
\* 単位：10億円 \*\* S&P/Moody's による投資適格格付け

## 時価総額比較 (単位%)

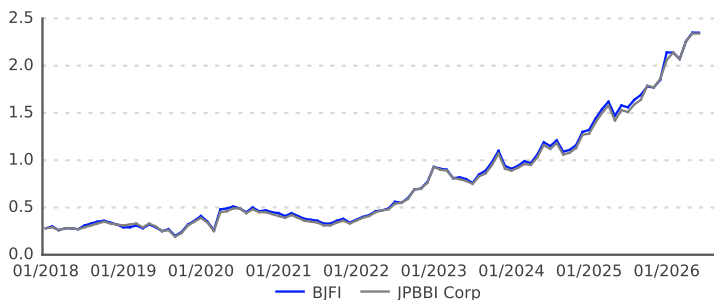
### 上位オーバーウェイトおよびアンダーウェイト (BJFI) - (JPBBI社債)



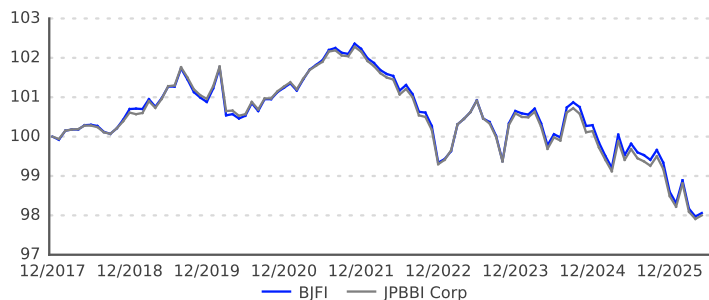
### 信用格付 (単位%, S&P/Moody's による投資適格格付け)



## 最終利回りの推移



## 指数値の履歴 (日本円ベース)



発行体上位10社 (BJFIの時価総額基準)

企業	銘柄数	時価総額ウェイト比 (単位 %)		
		BJFI	JPBBI Corp	差
TOKYO ELECTRIC POWER CO INC	71	9.62	7.69	1.93
NIPPON TELEG & TEL CORP	21	6.31	5.05	1.26
MITSUBISHI UFJ FINANCIAL GROUP	24	4.24	3.39	0.85
TOHOKU ELECTRIC POWER CO INC	38	3.22	2.58	0.64
KDDI CORP	15	2.75	2.20	0.55
SOFTBANK CORP	21	2.70	2.16	0.54
TOYOTA MOTOR CORP	23	2.55	2.04	0.51
KANSAI ELECTRIC POWER CO INC	25	2.48	1.98	0.50
MIZUHO FINANCIAL GROUP INC	13	2.39	1.91	0.48
PANASONIC CORP	13	2.34	1.87	0.47

年率リターン (%)

	BJFI								JPBBI Corp							
	米ドル		ユーロ		英ポンド		日本円		米ドル		ユーロ		英ポンド		日本円	
	ヘッジ 無	ヘッジ 有	ヘッジ 無	ヘッジ 有	ヘッジ 無	ヘッジ 有	ヘッジ 無	ヘッジ 有	ヘッジ 無	ヘッジ 有	ヘッジ 無	ヘッジ 有	ヘッジ 無	ヘッジ 有	ヘッジ 無	ヘッジ 有
年初来*	-2.08	0.76	-1.45	0.03	-2.29	0.77	-0.55	-0.55	-2.02	0.81	-1.39	0.08	-2.23	0.83	-0.49	-0.49
1年	-10.70	2.18	-13.12	0.11	-10.66	2.09	-1.48	-1.48	-10.64	2.24	-13.07	0.17	-10.60	2.15	-1.41	-1.41
3年	-5.07	3.97	-7.89	2.09	-7.69	3.80	-0.85	-0.85	-5.09	3.95	-7.91	2.07	-7.71	3.78	-0.87	-0.87
5年	-7.92	3.02	-7.06	1.22	-6.94	2.73	-0.75	-0.75	-7.93	3.01	-7.07	1.22	-6.95	2.72	-0.76	-0.76
設定来	-4.25	2.78	-3.92	0.84	-4.21	2.13	-0.23	-0.23	-4.26	2.77	-3.93	0.84	-4.21	2.13	-0.24	-0.24

\*年率換算はしていません

組入基準と計算の前提

ベースインデックス:	FTSE 日本ブロード債券インデックス (社債セクター)
最低残存期間:	1年 ただし、固定-変動債は変換日の1年前に除外
最低信用格付け:	S&PのBBB-格、ムーディーズのBaa3格、またはR&IのBBB-格
最低残存金額:	200億円
ウェイト:	時価総額加重
リバランス:	月次更新 (月末時点)
キャッシュフローの再投資:	利子と元本償還による月間のキャッシュフローは、月間のインデックス総合収益率の計算において再投資されることはありません。
価格付け:	LSEG Pricing Service (東京午後6時)
算出の頻度:	日次
決済日:	月次: 暦上の月末 日次: 当日受渡し。ただし、月の最終営業日だけは暦上の月末とする
基準日:	2017年12月31日

© 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"), (6) FTSE EU SAS ("FTSE EU"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, FTSE EU and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "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 as a Benchmark Administrator and regulated in the United Kingdom (UK) by the Financial Conduct Authority ("FCA") according to the UK Benchmark Regulation, FCA Reference Number 796803. FTSE EU SAS is authorised as Benchmark Administrator and regulated in the European Union (EU) by the Autorité des Marchés Financiers ("AMF") according to the EU Benchmark Regulation.

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.

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

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.