

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。

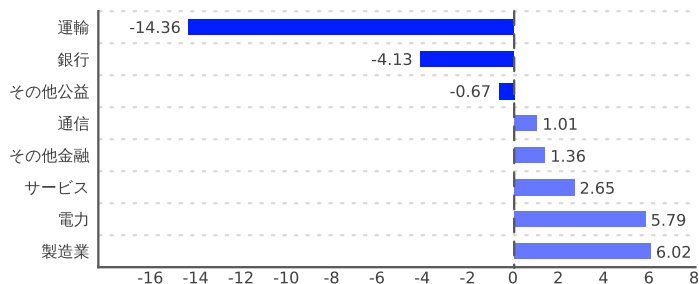
インデックス・プロファイル

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)
Blossom Japan 債券インデックス	924	34,858.60	33,615.11	100.00	0.87	4.97	1.58	4.56	59
投資適格債**	200	6,616.20	6,388.99	19.01	0.67	4.69	1.35	4.38	38
無格付け	724	28,242.40	27,226.12	80.99	0.92	5.03	1.63	4.60	63
1-3 年	310	11,342.30	11,225.52	33.39	0.57	1.90	1.20	1.88	48
3-5 年	291	11,329.70	11,114.52	33.06	0.93	3.99	1.50	3.89	57
5-7 年	127	5,149.00	4,860.19	14.46	0.81	5.91	1.84	5.74	75
7-10 年	128	5,047.60	4,819.63	14.34	1.35	8.53	1.99	8.05	64
10年超	68	1,990.00	1,595.25	4.75	1.26	16.51	2.77	13.88	76
金融	195	9,302.50	9,117.81	27.12	0.85	3.82	1.43	3.67	53
産業	449	15,736.20	15,099.35	44.92	0.84	5.06	1.62	4.58	63
公益	280	9,819.90	9,397.94	27.96	0.96	5.90	1.65	5.38	57
JPBBI (ベースインデックス)	1,261	48,478.39	46,702.69	100.00	0.87	4.97	1.53	4.40	55

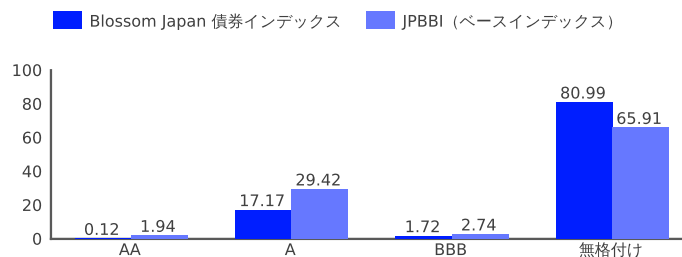
* 単位：10億円 ** S&P/Moody's による投資適格格付け

時価総額比較 (単位%)

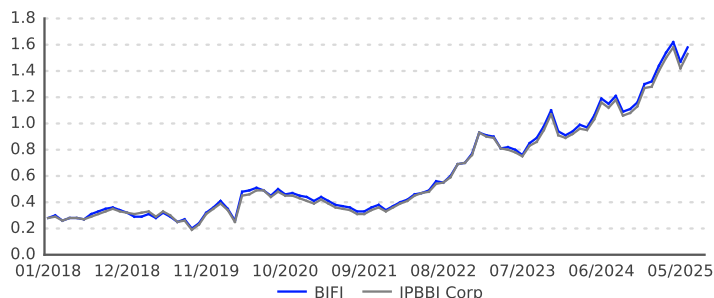
上位オーバーウェイトおよびアンダーウェイト (BJFI) - (JPBBI社債)



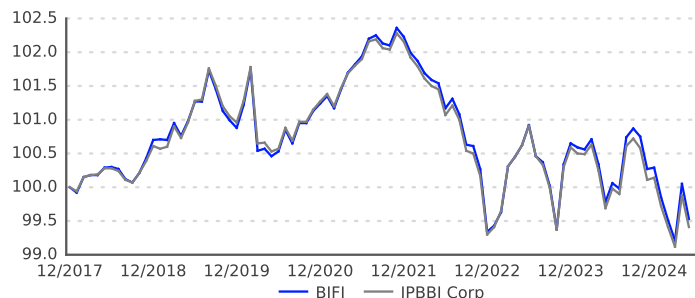
信用格付 (単位%, S&P/Moody's による投資適格格付け)



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）

時価総額ウェイト比(単位 %)				
企業	銘柄数	BJFI	JPBBI Corp	差
TOKYO ELECTRIC POWER CO INC	67	9.15	6.58	2.57
NIPPON TELEG & TEL CORP	19	5.66	4.07	1.59
MITSUBISHI UFJ FINANCIAL GROUP	29	5.08	3.65	1.43
KANSAI ELECTRIC POWER CO INC	33	3.39	2.44	0.95
TOHOKU ELECTRIC POWER CO INC	39	3.32	2.39	0.93
MIZUHO FINANCIAL GROUP INC	19	3.32	2.39	0.93
PANASONIC CORP	13	2.92	2.10	0.82
SOFTBANK CORP	22	2.83	2.03	0.80
KYUSHU ELECTRIC POWER CO INC	30	2.41	1.74	0.67
TOYOTA MOTOR CORP	18	2.17	1.56	0.61

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*	8.10	1.00	-1.40	0.22	0.39	1.03	-0.75	-0.75	8.12	1.02	-1.38	0.24	0.41	1.05	-0.73	-0.73
1 年	8.64	4.68	3.89	2.86	2.57	4.60	-0.24	-0.24	8.59	4.63	3.84	2.81	2.52	4.55	-0.29	-0.29
3 年	-4.39	4.26	-6.22	2.26	-6.53	3.83	-0.66	-0.66	-4.40	4.24	-6.24	2.25	-6.54	3.82	-0.68	-0.68
5 年	-5.85	2.95	-6.23	1.40	-7.47	2.62	-0.18	-0.18	-5.89	2.91	-6.27	1.36	-7.51	2.58	-0.22	-0.22
設定来	-3.34	2.86	-2.61	0.94	-3.30	2.14	-0.06	-0.06	-3.36	2.84	-2.63	0.93	-3.32	2.12	-0.08	-0.08

* 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

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