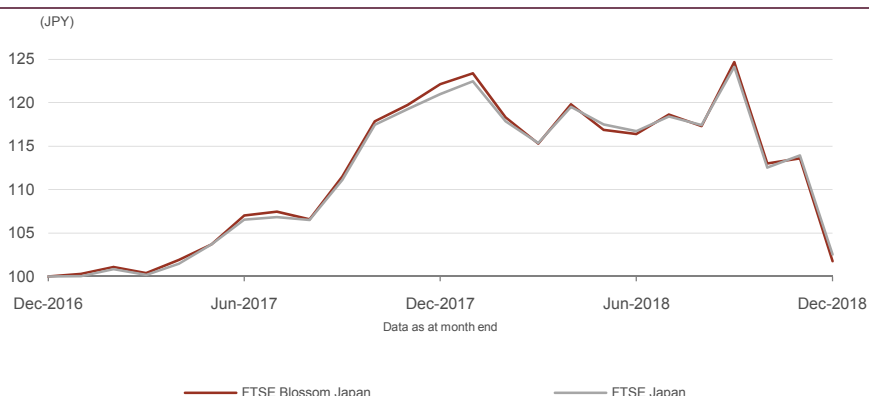


# FTSE Blossom Japan Index (Japanese)

Data as at: 31 December 2018

FTSE Blossom Japan Index は、業種配分を FTSE Japan Index と一致させつつ、環境・社会・ガバナンス(ESG)のグローバル基準を満たす日本企業のパフォーマンスが反映される様に設計されています。

## 過去 2 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 Blossom Japan	-18.4	-12.6	-16.7	-16.7	2.3	-	0.8	-	17.8	19.3	-
FTSE Japan	-17.4	-12.2	-15.3	-15.3	2.3	25.8	0.7	4.7	17.3	19.0	16.0

\* 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)	2014	2015	2016	2017	2018
FTSE Blossom Japan	-	12.4	0.6	22.1	-16.7
FTSE Japan	10.3	11.5	-0.3	21.0	-15.3

## Return/Risk Ratio (シャープレシオ) 及びドローダウン

Index (JPY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Blossom Japan	-1.0	0.0	-	-	-25.0	-25.0	-	-
FTSE Japan	-0.9	0.0	0.3	0.4	-23.9	-23.9	-29.2	-29.2

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

Drawdown - based on daily data

## FEATURES

### 透明性

ESG (環境・社会・ガバナンス) 分野に経験豊富な専門家によって構成される独立性の高い委員会、FTSE Russell ESG Advisory Committee によってガバナンスされます。

### 適合基準

グローバルな ESG 基準を満たした企業が、当インデックスに組み入れられます。適合基準の詳細については、[www.ftserussell.com](http://www.ftserussell.com) をご覧ください。

### 目的

インデックス・ファンド、ETP (上場金融商品) 等の投資商品の組成、投資パフォーマンス計測のベンチマークとしての利用を目的として設計されています。

### 投資可能性

投資可能性を確保するために構成銘柄選定、ウエイト付けがされています。

### 流動性

取引可能性を確保するために、構成銘柄の全てに流動性スクリーニングがかけられています。

### キャップ

投資可能性を確保し、特定業種への過度な偏重を避けるため、キャップが適用されています。

### 計算頻度

終値ベースで、プライスリターン (配当なし) とトータルリターン (配当込み) が計算されます。

### 業種分類 Benchmark (ICB)

構成銘柄は、業種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。

## 上位 10 銘柄

Constituent	ICB Sector	FTSE Blossom Japan (Wgt %)	FTSE Japan (Wgt %)	Diff %
Toyota Motor	Automobiles & Parts	6.83	4.31	2.52
Seven & I Holdings	General Retailers	3.21	0.98	2.23
Mitsubishi UFJ Financial	Banks	2.88	1.81	1.07
Sony Corp	Leisure Goods	2.84	1.79	1.05
Takeda Pharmaceutical	Pharmaceuticals & Biotechnology	2.78	1.49	1.29
Mitsubishi Corp	Support Services	2.53	1.03	1.50
Fast Retailing	General Retailers	2.52	0.77	1.75
KDDI Corp	Mobile Telecommunications	2.15	1.24	0.91
Recruit Holdings	Support Services	2.07	0.85	1.22
Sumitomo Mitsui Financial Group	Banks	2.04	1.28	0.76
<b>Totals</b>		<b>29.85</b>	<b>15.55</b>	

## 業種(ICB セクター)別構成比

ICB Code	ICB Industry	FTSE Blossom Japan		FTSE Japan		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0001	Oil & Gas	4	0.99	6	1.00	-0.01
1000	Basic Materials	14	5.80	44	5.83	-0.03
2000	Industrials	39	21.48	122	21.69	-0.22
3000	Consumer Goods	33	24.27	102	24.41	-0.15
4000	Health Care	12	9.32	36	8.75	0.57
5000	Consumer Services	11	11.93	78	11.86	0.07
6000	Telecommunications	3	4.92	6	5.18	-0.26
7000	Utilities	2	2.30	14	2.26	0.03
8000	Financials	19	14.07	74	14.07	0.00
9000	Technology	18	4.93	36	4.95	-0.01
<b>Totals</b>		<b>155</b>	<b>100.00</b>	<b>518</b>	<b>100.00</b>	

## 特性

Attributes	FTSE Blossom Japan	FTSE Japan
Number of constituents	155	518
Dividend Yield %	-	2.47
Constituent (Wgt %)		
Average	0.65	0.19
Largest	6.83	4.31
Median	0.32	0.09
Top 10 Holdings (Wgt %)	29.85	17.40

## INFORMATION

ユニバース

FTSE Japan Index

設定日

2017年7月3日

基準日

2014年9月22日

基準値

100

投資可能性スクリーニング

浮動株の適用および流動性のスクリーニング

算出頻度

終値ベースで算出

配信方法

FTP および電子メール

通貨

日本円、米国ドル

見直し頻度

年2回(6月および12月)

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Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com);  
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