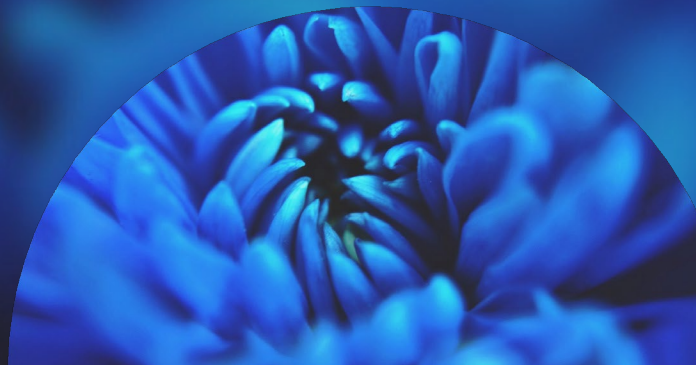


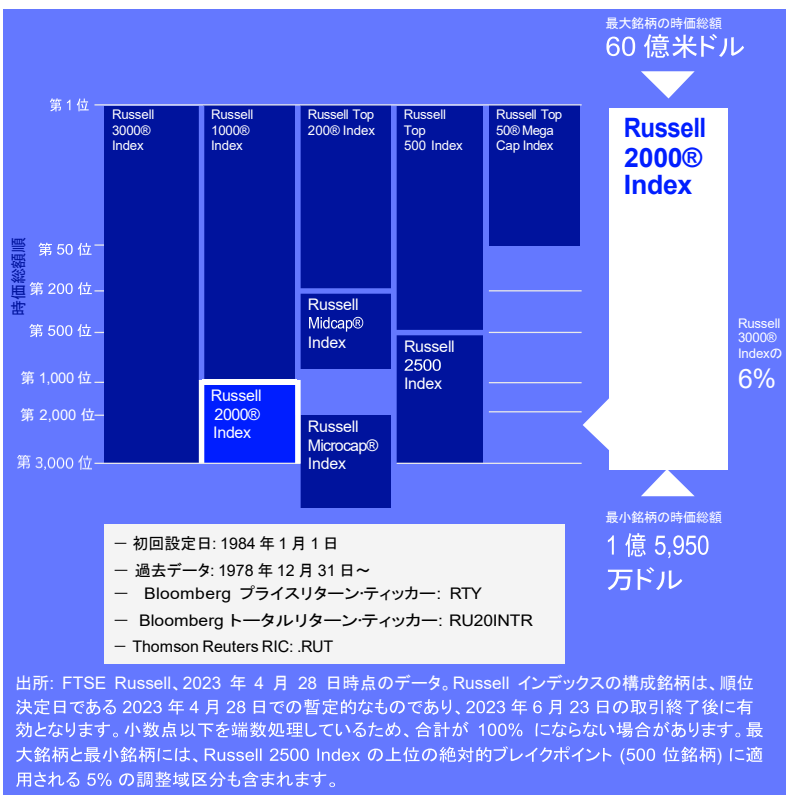
Russell 2000 Index



米国株式市場の小型株セグメントを完全網羅

Russell 2000 Index は、米国株式市場の小型株セグメントに関する包括的で偏りのないバロメーターとなっています。Russell 3000® Index のサブインデックスとして、時価総額と現在のインデックス構成銘柄を考慮したうえで、米国市場の時価総額下位約 2,000 社の銘柄が組み入れられています。

Russell 米国株インデックス



信頼できるパートナー

Russell 米国株インデックス*をベンチマークとして採用する運用資産額は約 12.1 兆ドルにのぼり、米国株式市場とその規模およびスタイル別セグメントを包括的に反映しています。

関連性

Russell 米国株インデックスはモジュール性と柔軟性を備えており、アセット-アロケーションのカスタマイズが可能です。

再現性

Russell 2000 Index は、米国の小型株セグメントについて他の追随を許さないカバレッジを提供しており、アクティブ運用のベンチマークとして利用できるほか、投資信託や ETF などのインデックス連動型商品の原指数として最適な指数です。

信頼性

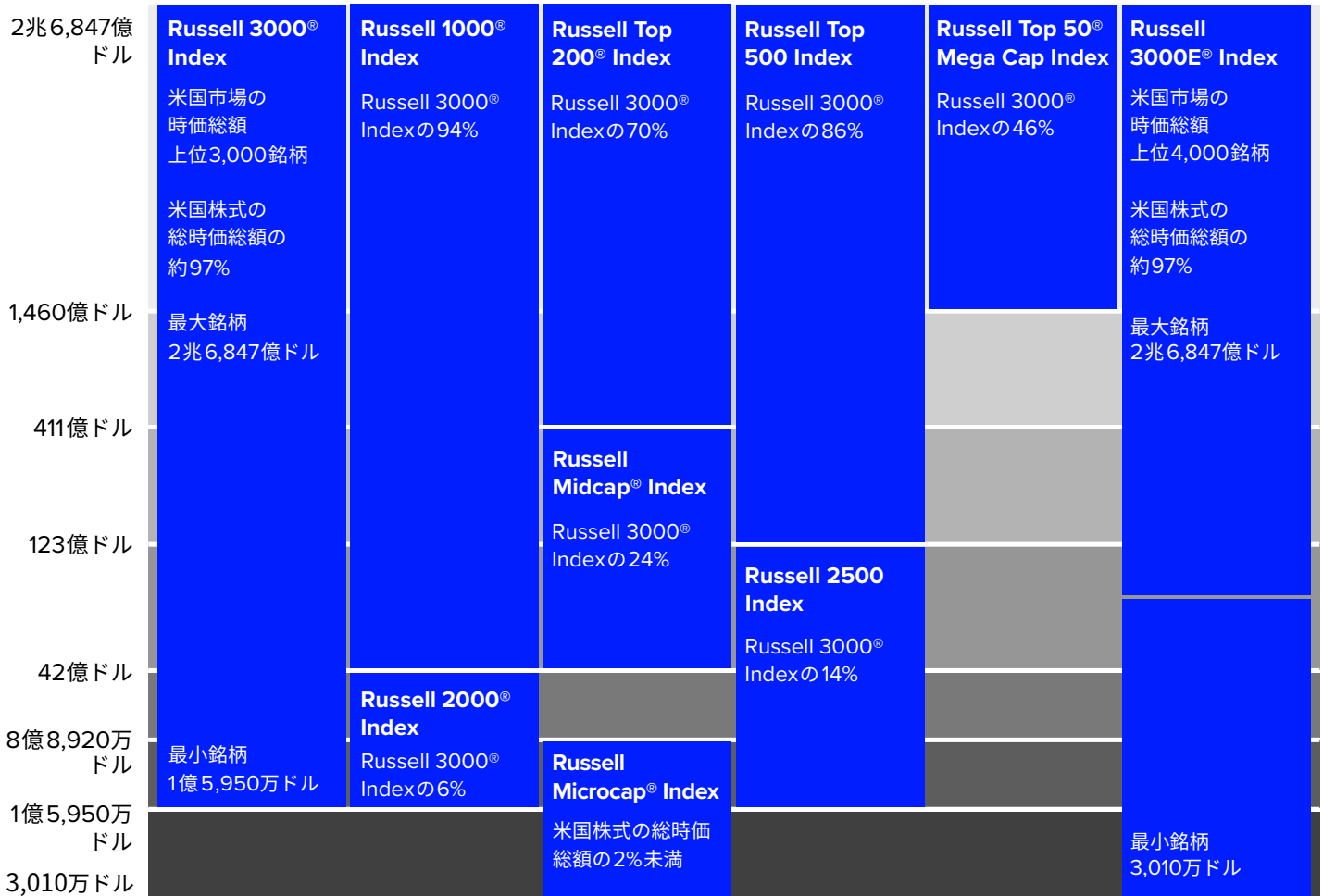
年 1 回の銘柄入れ替え、四半期ごとの IPO 追加、日次のコーポレート・アクション調整など、透明性の高い客観的ルールを用いて、市場を正確に反映したインデックスが維持・構築されています。

* 出所: 2022 年 4 月 1 日に公表された 2021 年 12 月 31 日時点の eVestment (機関投資家向け資産)、Morningstar (個人投資家向け投資信託、保険商品、ETF)、その他 FTSE Russell がとりまとめたパッシブ資産のデータ。運用資産残高のデータには、合成ベンチマークが含まれ、先物やオプションは除外されています。重複を避けるため、FTSE Russell が直接収集したパッシブ資産は第三者データから除外されています。FTSE Russell はデータの正確性について保証するものではありません。



Russell米国株インデックスの銘柄入替

Russell米国株インデックスは、毎年6月の銘柄入替時に完全に再調整(リキャリブレーション)されます。こうしたルールに基づき、時価総額セグメントの境界を規定し、各銘柄のグロース/バリューを決定する形で米国市場を捕捉するアプローチは、米国市場において毎年最も注目されるイベントの一つとなっています。



出所：FTSE Russell、2023年4月28日時点のデータ。Russellインデックスの構成銘柄は、順位決定日である2023年4月28日での暫定的なものであり、2023年6月23日の取引終了後に有効となります。小数点以下を端数処理しているため、合計が100%にならない場合があります。Russellインデックスの時価総額のブレイクポイントは、2023年の銘柄入替時点の新規組入銘柄に基づいています。上記の時価総額レンジは、新規組入銘柄に適用される絶対的なブレイクポイントであり、時価総額の区分調整域は含まれていません。時価総額の区分調整域では、ブレイクポイントの前後に±2.5%の幅が設定されます。詳細はRussell米国株インデックスの構築とメソドロジーに関する文書を参照するか、FTSE Russellのクライアント・サービス担当にお問い合わせください。

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