

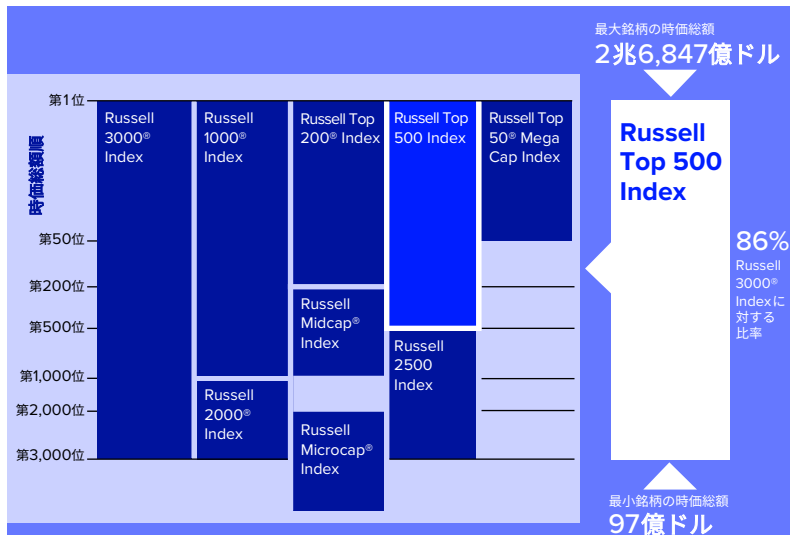
SOLUTION OVERVIEW

Russell Top 500 Index

米国株式市場の上位500銘柄を完全網羅

Russell Top 500 IndexはRussell 1000 Indexのサブインデックスです。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、米国株式市場の時価総額上位約500銘柄が組み入れられています。Russell Top 500 Indexは透明性の高いルールベースのメソドロジーを用いて構築されており、米国株式市場の上位500銘柄を偏りなく反映しています。

Russell Top 500 IndexとRussell米国株インデックス



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。最大銘柄と最小銘柄には、Russell 2500 Indexの上位の絶対的ブレイクポイント（500銘柄）に適用される5%の調整区分も含まれます。

- － 2015年11月18日にインデックス算出開始
- － 2002年7月31日以降のパフォーマンスが利用可能

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

米国株式市場の上位500銘柄を包括的にカバーし、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、四半期ごとの株式調整、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。

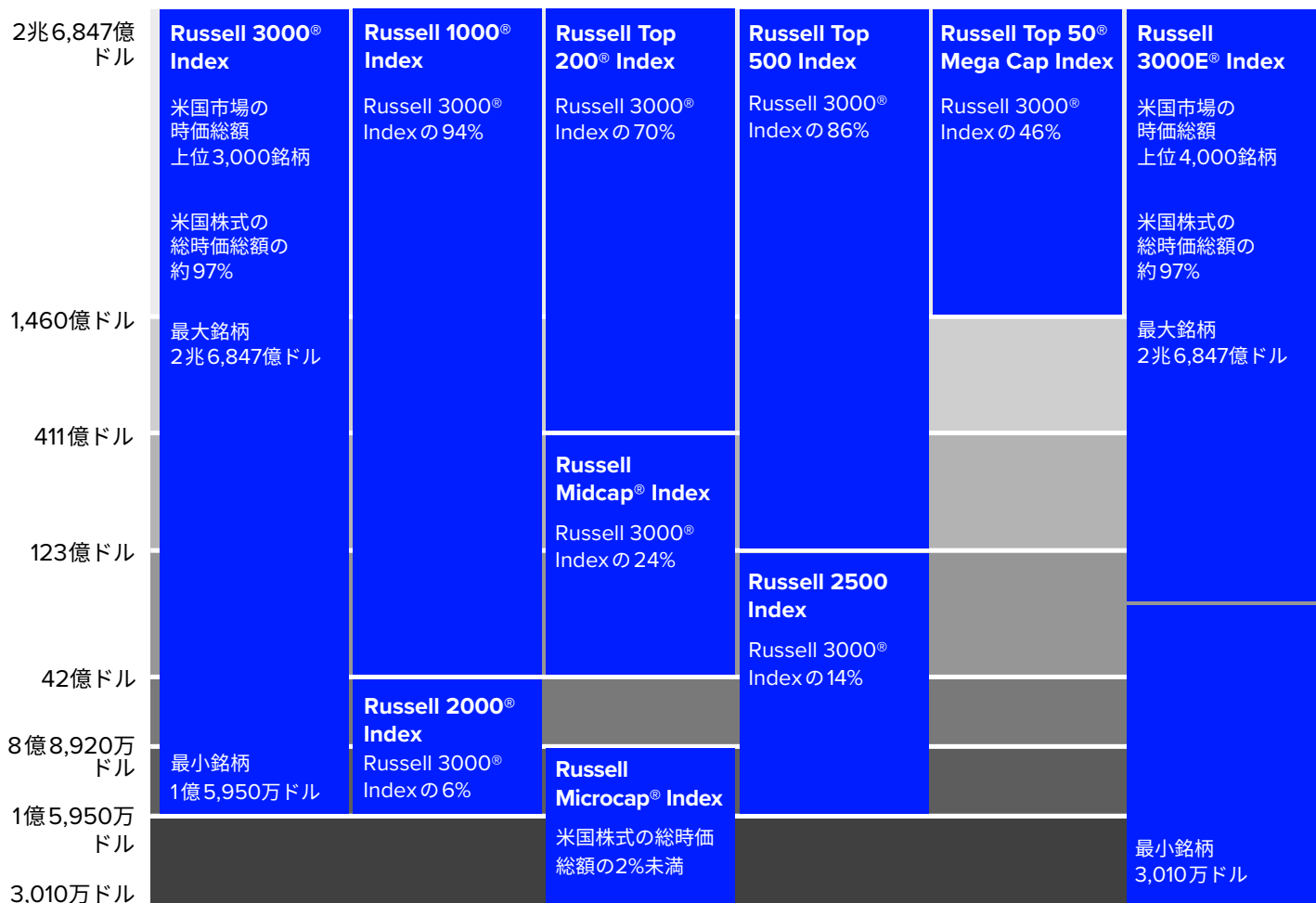
*出所：2022年4月1日に公表された2021年12月31日時点のeVestment（機関投資家向け資産）、Morningstar（個人投資家向け投資信託、保険商品、ETF）、その他FTSE Russellがとりまとめたパッシブ資産のデータ。運用資産残高のデータには、合成ベンチマークが含まれ、先物やオプションは除外されています。重複を避けるため、FTSE Russellが直接収集したパッシブ資産は第三者データから除外されています。FTSE Russellはデータの正確性について保証するものではありません。



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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。



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