

MSCI 日本株女性活躍指数 (WIN) (JPY)

MSCI日本株女性活躍指数 (WIN) は、MSCIジャパンIMIトップ500指数を親指数とし、職場における高い性別多様性を推奨・維持することにコミットし、また財務的クオリティも高い企業のパフォーマンスを表すものである。本指数は、GICSにおける業種の中から性別多様性スコアを使って、女性活躍を率先するリーダー企業を選抜している。

CUMULATIVE INDEX PERFORMANCE - GROSS RETURNS (JPY) (NOV 2009 – AUG 2018)



ANNUAL PERFORMANCE (%)

Year	MSCI Japan Empowering Women (WIN)	MSCI Japan IMI Top 500
2017	23.27	20.73
2016	-1.72	-0.01
2015	13.31	10.93
2014	13.79	10.37
2013	51.33	54.89
2012	18.71	21.05
2011	-14.44	-17.95
2010	0.32	0.83

INDEX PERFORMANCE — GROSS RETURNS (%) (AUG 31, 2018)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2009
MSCI Japan Empowering Women (WIN)	-0.44	0.04	10.15	-1.59	6.59	12.61	na	11.27
MSCI Japan IMI Top 500	-0.79	-0.09	10.10	-2.85	6.01	11.29	na	10.62

FUNDAMENTALS (AUG 31, 2018)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.22	14.41	13.93	1.48
2.16	13.65	13.11	1.35

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2009 – AUG 31, 2018)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2009	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Japan Empowering Women (WIN)	0.92	2.59	34.23	14.15	13.86	na	0.52	0.93	na	0.76	28.03	2015-08-10—2016-02-12
MSCI Japan IMI Top 500	1.00	0.00	2.57	14.68	14.48	na	0.47	0.81	na	0.69	28.55	2015-08-10—2016-02-12

¹ Last 12 months ² Based on monthly gross returns data ³ Based on ICE LIBOR 1M

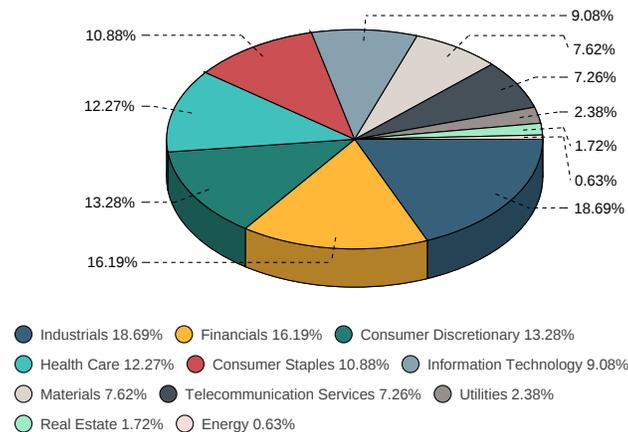
INDEX CHARACTERISTICS

	MSCI Japan Empowering Women (WIN)	MSCI Japan IMI Top 500
Number of Constituents	215	500
	Weight (%)	
Largest	4.52	3.74
Smallest	0.01	0.02
Average	0.47	0.20
Median	0.18	0.09

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
KDDI	4.52	1.26	Telecom Srvc
KAO CORP	3.93	1.01	Cons Staples
TOYOTA MOTOR CORP	3.75	3.74	Cons Discr
RECRUIT HOLDINGS CO	3.66	0.88	Industrials
ASTELLAS PHARMA	3.03	0.87	Health Care
NTT DOCOMO	2.73	0.93	Telecom Srvc
HOYA CORP	2.26	0.59	Health Care
DAIKIN INDUSTRIES	2.04	0.83	Industrials
TOKIO MARINE HOLDINGS	2.02	0.83	Financials
MITSUBISHI UFJ FIN GRP	1.95	1.87	Financials
Total	29.90	12.83	

SECTOR WEIGHTS



指数メソドロジー

本指数はGICS業種の中から性別多様性に優れた企業を選抜し、指数化に際してはそれらの銘柄を時価総額と性別多様性スコア、財務クオリティ・スコアを踏まえて加重平均したものである。なお、クオリティ・スコアは、高いROEと低いレバレッジ、低い利益変動性に基づいて算出される。

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