

## FTSE Russell と野村證券、ファクターと気候をベースにした初の国債インデックスを立ち上げ

- 新たな革新的インデックスは、気候リスクへの対応とキャリー・ファクターを世界国債インデックスに統合
- 気候リスクのモデリングと評価に FTSE Russell の透明性の高い定量的アプローチを活用
- 日本の投資家による日本円での投資が可能

インデックス、データおよび分析の世界的なプロバイダーである FTSE Russell は、野村證券と共同で FTSE 世界国債インデックス (WGBI) をベースに、テイルディング手法を用いて気候リスクへの対応と、キャリーとロールダウンの最適化を共に織り込んだインデックス・シリーズを立ち上げました。

FTSE 野村気候リスク調整 Carry and Roll Down (CaRD) 世界国債インデックス・シリーズ (FTSE 野村気候 CaRD WGBI シリーズ) は、FTSE 世界国債インデックス (WGBI) から派生したインデックスです。WGBI は、20 カ国を超える先進諸国の投資適格ソブリン債で構成されるインデックスであり、ベンチマークとして幅広く利用されています。この新たなインデックス・シリーズは 2019 年に立ち上げられた FTSE Russell の気候 WGBI と同じ手法を用いて、各国が直面する気候リスクの将来予測的な評価を実施し、気候変動リスクに対する耐性や準備状況の程度が相対的に進んでいる国債市場についてウェイトを高くします。

また、今回のインデックス・シリーズにおいては、組み入れ債券の「キャリー」と「ロールダウン」ファクターの最大化を目指します。

今回のインデックス・シリーズは、2019年2月に立ち上げられた FTSE 野村 Carry and Roll Down (CaRD) 世界国債インデックス・シリーズ (現在、およそ 27 億米ドルの運用資産のパフォーマンス・ベンチマークとして利用されています) に次ぐものです。

### FTSE Russell の日本代表、多湖 理氏は次のように述べています：

「この新たな革新的インデックスは、野村證券との重要なパートナーシップの成果であり、投資家が先進国市場のソブリン債に投資する際の選択肢の幅を広げるものです。この新たなインデックスを使用することで、投資家は、気候リスクの緩和を目的としたキャリー・ファクターの戦略の強力な組み合わせによる恩恵を受けることができま

す。また、ベースとなっている FTSE 世界国債インデックスよりも炭素排出量の総量を減らすことにより、パリ協定の目標に近づけることができます」

**野村証券ストラクチャード・プロダクト部マネージングディレクター クオンツ・インデックス ストラテジーヘッドの菊川匡氏は次のように述べています：**

「気候リスクの低減と二酸化炭素排出量の削減は環境問題の主要なテーマになっています。我々の FTSE Russell とのパートナーシップは気候リスク調整後の投資を可能にしアセット・オーナーに革新的なソリューションを提供します。グローバル債券市場の半分以上を占める国債市場で ESG 投資の機会を提供することでポートフォリオの ESG 投資比率を高めることを可能にします。」

基本ルールなど、インデックスに関する詳細は<https://www.ftserussell.com/ja/products/indices/climate-card-gbi> から入手することができます。

- 以上 -

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## Notes to editors:

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FTSE Russell index expertise and products are used extensively by institutional and retail investors globally. Approximately \$16 trillion is currently benchmarked to FTSE Russell indexes. For over 30 years, leading asset owners, asset managers, ETF providers and investment banks have chosen FTSE Russell indexes to benchmark their investment performance and create ETFs, structured products and index-based derivatives.

A core set of universal principles guides FTSE Russell index design and management: a transparent rules-based methodology is informed by independent committees of leading market participants. FTSE Russell is focused on applying the highest industry standards in index design and governance and embraces the IOSCO Principles. FTSE Russell is also focused on index innovation and customer partnerships as it seeks to enhance the breadth, depth and reach of its offering.

For more information, visit [www.ftserussell.com](http://www.ftserussell.com)

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