

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 -

For further information:

Media contacts

Oliver Mann/ Lucie Holloway
Tina Wang

+44 (0)20 7797 1222
tina.wang@lseg.com
newsroom@lseg.com

Notes to editors:

About FTSE Russell:

FTSE Russell is a global index leader that provides innovative benchmarking, analytics and data solutions for investors worldwide. FTSE Russell calculates thousands of indexes that measure and benchmark markets and asset classes in more than 70 countries, covering 98% of the investable market globally.

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

About Nomura:

Nomura is a global financial services group with an integrated network spanning over 30 countries. By connecting markets East & West, Nomura services the needs of individuals, institutions, corporates and governments through its four business divisions: Retail, Asset Management, Wholesale (Global Markets and Investment Banking), and Merchant Banking. Founded in 1925, the firm is built on a tradition of disciplined entrepreneurship, serving clients with creative solutions and considered thought leadership.

For further information about Nomura, visit <https://www.nomura.com>

© 2021 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc ("YB") and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "The Yield Book®", "Beyond Ratings®" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index. This document may contain forward-looking assessments. These are based upon a number of assumptions concerning future conditions that ultimately may prove to be inaccurate. Such forward-looking assessments are subject to risks and uncertainties and may be affected by various factors that may cause actual results to differ materially. No member of the LSE Group nor their licensors assume any duty to and do not undertake to update forward-looking assessments. No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR and/or their respective licensors.