

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(除く日本)

ソブリン | 多通貨

FTSE野村気候リスク調整CaRD世界国債インデックス(除く日本、FTSE Nomura Climate Risk-Adjusted Carry and Roll Down World Government Bond Index ex Japan、以下本インデックス)は、代表的なグローバル国債のベンチマークであるFTSE世界国債インデックス(除く日本)を基本ユニバースとして、定量的に観測された気候関連の3つの指標(移行リスク、物理的リスクおよび耐性)により気候リスクの低減を目的として時価総額ウェイトをティルトさせたFTSE気候リスク調整世界国債インデックス(除く日本)がベースラインとなります。

さらに、本インデックスでは、各市場(国)毎の満期別セクターのウェイトにおいてキャリー・ロールダウンが最適、すなわち気候リスク調整後の時価総額ウェイトの制約と金利リスクの制約を同時に満たしつつ、キャリー(利回り)とロールダウン(債券の残存期間の短縮とイールドカーブの傾きから予想される利回り低下によって得られるキャピタルリターン)の合計が最大となるよう満期セクターが選択されています。

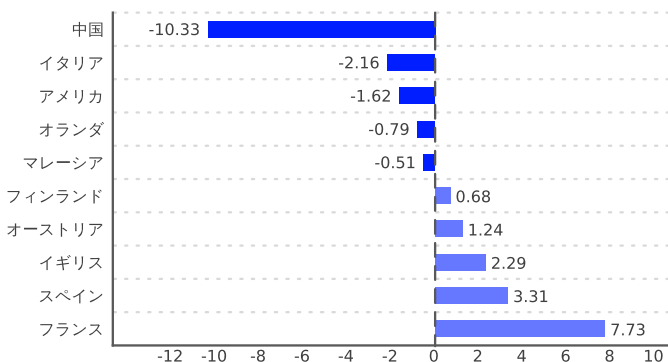
インデックス・プロフィール

セクター	銘柄数	額面総額*	時価総額*	ウェイト (%)	平均クーポン (%)	平均残存年限 (年)	最終利回り (%)	実効デュレーション
Climate CaRD WGBI ex Japan	384	34022.49	31717.89	100.00	2.89	7.93	3.88	6.44
1-3年	125	8831.28	8756.64	27.61	2.95	1.93	3.81	1.84
3-5年	25	284.58	279.25	0.88	3.63	4.00	4.58	3.57
5-7年	56	2910.41	2819.41	8.89	2.28	5.93	3.02	5.44
7-10年	96	12859.70	12488.53	39.37	3.05	8.43	3.60	7.25
10+年	82	9136.52	7374.07	23.25	2.78	13.77	4.74	11.03

* In USD billions

時価総額比較 (単位 %)

アンダーウェイトおよびオーバーウェイト、各上位5カ国 (Climate CaRD WGBI ex Japan) - (WGBI ex Japan)



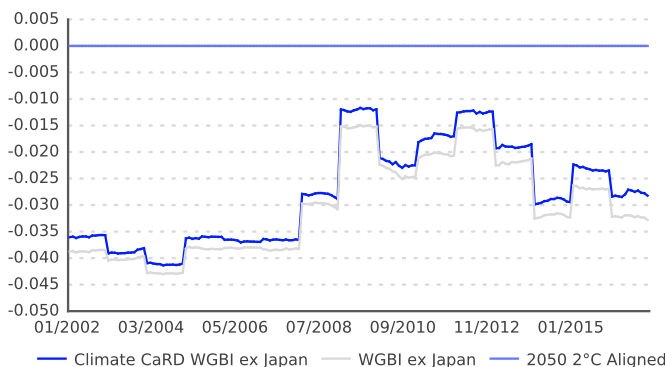
利回りの推移



過去のインデックス値 (ハッジなし、日本円ベース)



2度シナリオGHG排出量目標 (2050年時点) との整合性



年率リターン (%)

	Climate CaRD WGBI ex Japan		Climate WGBI ex Japan	
	JPY		JPY	
	ヘッジなし	ヘッジあり	ヘッジなし	ヘッジあり
YTD	-0.13	-1.13	-0.08	-1.08
1 Year	13.48	-1.44	13.13	-1.74
3 Years	8.62	-1.61	8.38	-1.82
5 Years	5.60	-4.45	5.52	-4.51
Climate CaRD WGBI ex Japan 開始来	3.97	1.33	3.55	0.94

組み入れ基準と計算の前提

利率：	固定利付き
最低残存期間：	1年
最低信用格付：	採用規準：S&Pの「A-」、ムーディーズの「A3」 除外規準：S&Pの「BBB-」未満、ムーディーズの「Baa3」未満
ウェイト：	代替加重 ベース・ユニバースの国別ウェイトは、気候スコアとピラーにより決定されます。シリーズ中各インデックスの最終的なウェイトは、最適化プロセスにより決定されます。詳細は基本ルールの最適化メソッドロジーの項を参照のこと。
各国気候リスク：	年次で更新され、9月末時点のリバランスに適用されます。なお、入力データの締め切りは毎年9月1日となっています。
国別気候リスク評価：	WGBI (除く日本) 適格の現地通貨建てソブリン市場
気候関連指標とテイル調整：	移行リスク指標：0.25、物理的リスク指標：1、耐性指標：1
キャッシュフローの再投資：	月次のインデックス・トータルリターン計算において、月中に発生した利子と元本償還によるキャッシュフローの再投資は行いません。
リバランス：	月次更新 (月末時点)
価格付け：	以下を除きLSEG Pricing Service: - イギリス国債 – Tradeweb FTSE UK Gilt Benchmark Closing Prices - EMU国債 – Tradeweb FTSE Euro Government Benchmark Closing Prices - アメリカ国債 – Tradeweb FTSE US Treasury Benchmark Closing Prices - イスラエル – テルアビブ証券取引所16 - メキシコ – Proveedor Integral de Precios S.A. de C.V. - ポーランド – BondSpot - シンガポール – シンガポール金融管理局 - 韓国 – Korea Asset Pricing
算出の頻度：	日次
受渡日：	月次：暦上の月末 日次：当日受渡し。ただし、月の最終営業日だけは暦上の月末とする
採用銘柄決定日：	毎月、ベース・ユニバースにおける翌月のインデックス構成銘柄を採用銘柄決定日に「決定」する。インデックスは採用銘柄決定日翌日に決定。
基準日：	2006年12月31日

バンダーコード

CFIICXJJ	FTSE野村気候リスク調整CaRD世界国債インデックス (除く日本、円ベース)
CFIICXJC	FTSE野村気候リスク調整CaRD世界国債インデックス (除く日本、円ヘッジ・円ベース)

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