

インデックスの概要

FTSE Blossom Japan 債券インデックス

サステナブル投資におけるマルチアセット・ソリューション
を促進する日本のクレジット・インデックス



概要

国際的に投資家はESG（環境、社会、ガバナンス）を投資アプローチに組み込むことを目指す戦略を開発しており、その洗練度は高まっています。この世界的な傾向に倣い、近年は日本でもサステナブル投資市場の進展は目覚ましいものがあります。とりわけ、ESGの指標をベンチマーク構築や投資家のパッシブ戦略に組み込む需要が旺盛であり、進展が続いています。

- ESGの基準を取り入れることで、潜在的なESGリスクを軽減し、広く利用されている市場ベンチマークからの乖離を抑えつつ、ポートフォリオのESG指標を改善
- 資本市場における透明性と情報開示を高め、企業の関与と受託者責任の慣行を改善
- ESGの成果の向上と企業の持続可能性パフォーマンスと実践の向上をサポートすることで、日本市場におけるESGインテグレーションを促進

FTSE Blossom Japan 債券インデックスは、日本においてESGの実践を行っている上場企業が発行する円建て社債のパフォーマンスを測定するために設計されています。FTSE Blossom Japan債券インデックスは、FTSE 日本ブロード債券インデックス（JPBBI）をベースインデックスとして、日本の上場企業が発行する債券に焦点を当て、FTSE Blossom Japan Sector Relativeインデックスの構成企業およびその子会社が発行した社債を組み入れます。

FTSE Blossom Japan Sector Relativeインデックスは、FTSE ESGスコアが2.0以上かつ各業種分類ベンチマーク（ICB）セクターの上位50%の銘柄を選定する代表的なESG株式インデックスです。また、企業の気候ガバナンスと気候変動への取り組みをTransition Pathway Initiative（TPI）のManagement Quality（MQ）スコアで評価し、低炭素経済への移行をサポートします。

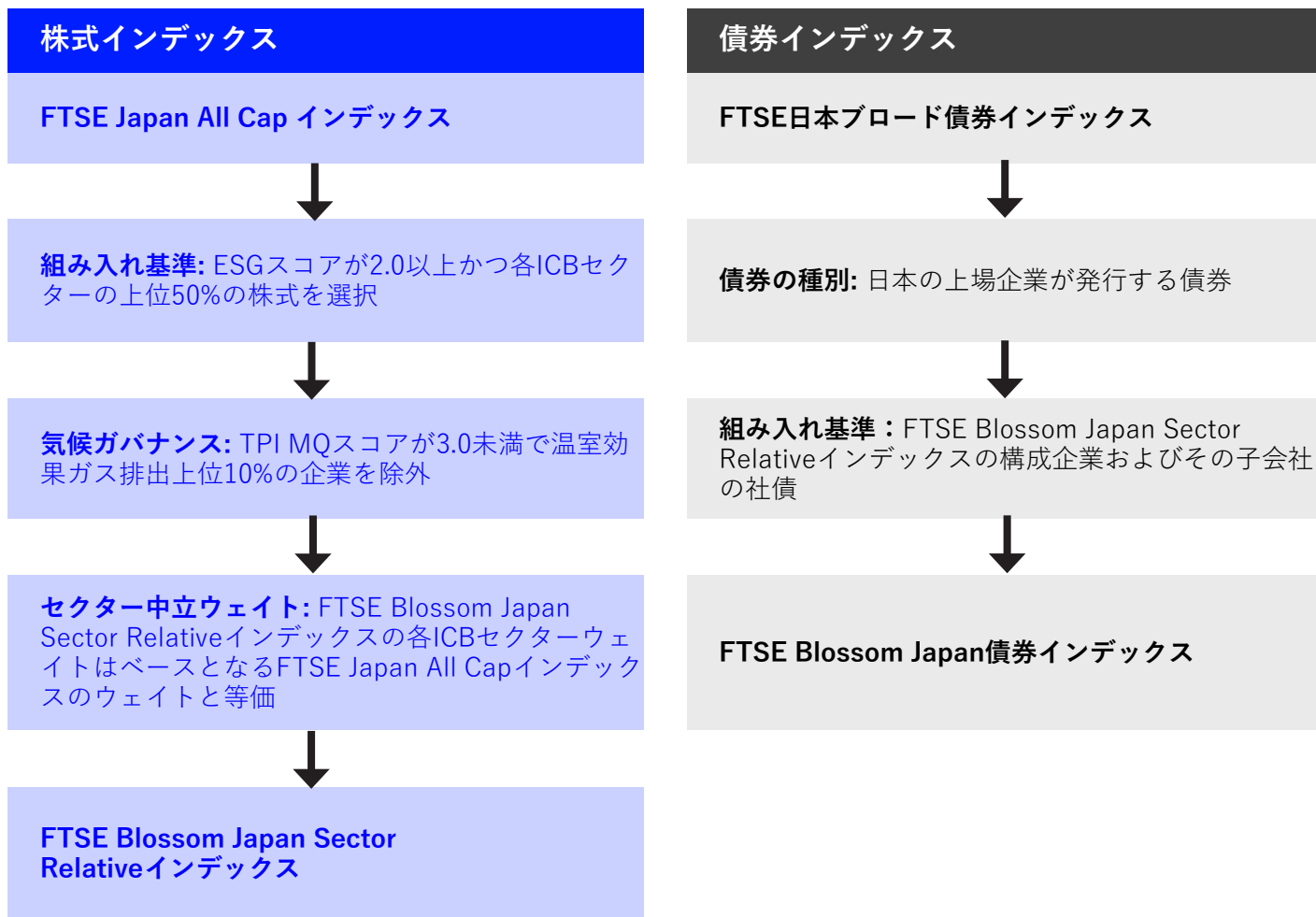
主な概要

- **透明性の高い FTSE ESG スコア:** FTSE Russell は、幅広く世界中の企業の ESG パフォーマンスを評価しています。評価対象には、約 1,300 社の日本企業が含まれています。
- **資産クラス間の一貫性:** 債券インデックスと株式インデックス間の発行体の同一性と業種分類の整合により、マルチアセット戦略とポートフォリオ構築への総合的なアプローチが容易になります。
- **カスタマイズの柔軟性:** FTSE Russell は、各投資家に合わせて特定の投資哲学、や市場の見通し、投資目的を反映してカスタマイズ可能な柔軟なサステナブル投資ソリューションを提供いたします。
- **豊富なデータセット:** インデックスは、堅牢なパフォーマンスおよび分析メトリックのセットを含む、日次および月次、個別銘柄レベルおよびインデックス・レベルの包括的なファイル・セットによって支えられています。価格設定は、信頼できる価格設定ソースとして認められ、金融市場データおよびインフラストラクチャの世界最大手プロバイダーである LSEG Data & Analytics によって提供されます。
- **厳格なガバナンス・フレームワーク:** FTSE Russell は、インデックスのガバナンスで世界のベストプラクティス基準を主導することにコミットしています。インデックスの基本ルールは公開されており、継続的に評価され、インデックスが市場にとって関連性と信頼性のあるパフォーマンス指標であり続けるようにしています。



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インデックス構築アプローチ



FTSE Blossom Japan SRインデックス	FTSE Blossom Japan債券インデックス
各セクターの上位50%以内かつESGスコア2.0以上の日本企業を選定	FTSE Blossom Japan Sector Relativeインデックスに含まれる上場企業およびその子会社が発行する債券を組入れ
TPIマネジメント品質スコアで企業の気候ガバナンスと気候変動への取り組みを評価し、 低炭素経済への移行をサポート	日本の上場企業（およびその子会社）において特定のESG慣行を実証し、マルチアセットESGソリューションをサポート

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