

MSCI、世界最大の年金基金からスチュワードシップと ESG 投資に関する調査研究を受託

東京 – 2014 年 12 月 1 日 – 投資意思決定のサポート・ツールを世界的規模で提供するリーディング・カンパニーである MSCI 社 (NYSE: MSCI) は、日本の年金積立金管理運用独立行政法人 (GPIF) より、スチュワードシップ・コードと ESG (環境／社会／ガバナンス) 投資に関するベストプラクティスに関する調査研究を受託したと発表した。

MSCI は、スチュワードシップ・コードやコーポレート・ガバナンス基準、ESG 要因の投資プロセスへの統合から発生するポートフォリオへのインパクトに関して基盤となる調査分析を GPIF に対して提供する。本分析は、GPIF が日本版スチュワードシップ・コードー責任ある機関投資家としての行動原則ーに対応することをサポートする。英国のスチュワードシップ・コードにならない、日本版コードは、ポートフォリオ内の企業に対して財務及び非財務要因に基づいてモニタリングとエンゲージメントを求めている、非財務要因としてコーポレート・ガバナンス基準や ESG リスク／機会が含むよう促している。

今回の調査委託研究は、昨年度に GPIF が行ったファクター指数に関する調査委託研究に続いて MSCI に委託された。

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The company's flagship product offerings are: the MSCI indexes with over USD 9.5 trillion estimated to be benchmarked to them on a worldwide basis¹; Barra multi-asset class factor models, portfolio risk and performance analytics; RiskMetrics multi-asset class market and credit risk analytics; IPD real estate information, indexes and analytics; MSCI ESG (environmental, social and governance) Research screening, analysis and ratings; and FEA valuation models and risk management software for the energy and commodities markets. MSCI is headquartered in New York, with research and commercial offices around the world.

¹ As of June 30, 2014, as reported on September 30 2014 by eVestment, Morningstar and Bloomberg

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