



革新的なリスクアナリティクスにより、リスク管理のプロセスを転換

文字起こし

リスク管理は進化を続けています。

今日、リスク管理責任者は、従来の管理中心の機能から、アドバイザリー的な機能に変化しようとしています。リスク分析に関する知見を投資プロセスに組み入れることにより、運用チームがより強靱なポートフォリオを構築し、競争優位性を高めることができるよう支援しているのです。

MSCI は、新たなテクノロジーの提供を通じて、投資判断にリスクを取り入れることができるよう支援しています。

AI Portfolio Insights、Macro Finance Analyzer、RiskManager のファクターリスクなど、私たちの革新的なソリューションは、リスク管理機能の進化を支援することを目的としています。

MSCI AI Portfolio Insights は、自動化と最新の配信機能を備え、リスク管理のスピードと効率性の向上を目指しています。

AI Portfolio Insights は、リスク管理責任者がポートフォリオについて知る必要がある情報をすばやく評価できるよう支援します。

まず、前日から大きな変動があったポートフォリオを検知し、過去の結果を用いて異常値を特定します。次に、当社のリスクモデルおよび発行体固有のニュースイベントの観点から、そうした変動を引き起こした要因について、テキスト形式のサマリーを提供します。

これにより、お客様はエクスポージャーを迅速に把握し、さらに調査すべき領域を特定することができます。

最後に、MSCI の AI Agent を活用することで、クライアントは自身のポートフォリオ内のポジションをより深く分析できるようになります。AI Agent を使えば、クライアントはポートフォリオ内、または複数のポートフォリオを横断して、エクスポージャーやリスク・リターンのドライバーについて、質問することが可能です。

AI Portfolio Insights は、チャートとテキストを通じて結果を提示し、コミュニケーションを改善するとともに、これまで数時間かかっていたプロセスを数秒へと大幅に短縮します。

生成 AI を活用した自動化を支援するため、AI Portfolio Insights は Snowflake を基盤としたヒストリカルデータ・ウェアハウスををお客様に提供します。

Snowflake の強力なツール——直接クエリを実行できる ODBC コネクターや、プログラムによるアクセスを可能にする REST API——を活用することで、既存システムへリスクおよびパフォーマンス分析を統合したり、Excel でカスタマイズしたレポートやダッシュボードを作成したり、アドホック分析を実行することができます。

さらに、AI Portfolio Insights には MSCI ONE を通して利用できる標準的なポートフォリオ・ダッシュボードも備わっており、分析の可視化や投資チームとの協働を支援します。

これらのダッシュボードを活用することで、集中度分析を行ったり、ポートフォリオの変動要因を分析したり、時系列でどのようにポートフォリオが変化してきたかを確認することができます。

ダイナミックな市場環境において、Macro Finance Analyzer を活用し、ポートフォリオ全体の結果を評価することで、資産配分の判断を支援します。常時存在するマクロ経済環境の不確実性から生じるリスクを、どのように管理していますか。

Macro Finance Analyzer では、選択したマクロモデルに対して、将来のマクロ経済の推移やリターンのシナリオを可視化することができます。

また、ベースラインシナリオを自らの経済見通しに合わせてカスタマイズし、選択したモデルとの比較も行えます。

前提条件に納得したら、一つまたは複数の変数にショックを与え、その結果を可視化し、ベースラインシナリオと比較することもできます。

これらのシナリオは、詳細なレベルでのストレステストに利用できます。アプリケーション内で分析を行うため、BarraOne Factor ストレステストや RiskManager ストレステストをダウンロードし、予測シナリオの下でポートフォリオがどのようなパフォーマンスを示すかをシミュレーションできます。

RiskManager にファクターリスク分析が新たに加わり、リスクを多次元かつ複数ホライズンの視点で捉えることができるようになりました。

お客様は、MSCI のマルチアセットクラス・ファクターモデルにアクセスすることで、RiskManager の中でそのままファクターリスク分析を実行できます。

標準的なレポートिंगテンプレートを使うことも、自分専用のファクターリスクレポートを作成することも可能です。

マルチアセットクラス共分散行列は、変化の速い環境下でも堅牢なリスク推定を提供します。

これは、リスクの一貫した全体像を示し、木を見て森を見ずにならないようにしながらシステムティックな戦略を構築する際に役立ちます。

このツールを使用することにより、さまざまなリスクレポートを作成し、必要に応じてカスタマイズし、ポートフォリオの分析を行い、その結果をすべて RiskManager や AI Portfolio Insights から取得することができます。

リスク管理を進化させましょう。お気軽にお問い合わせください。

問合せ先

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