S&P Dow Jones Indices
A Division of S&P Global

日本市場：インデックス・ダッシュボード

2017年12月

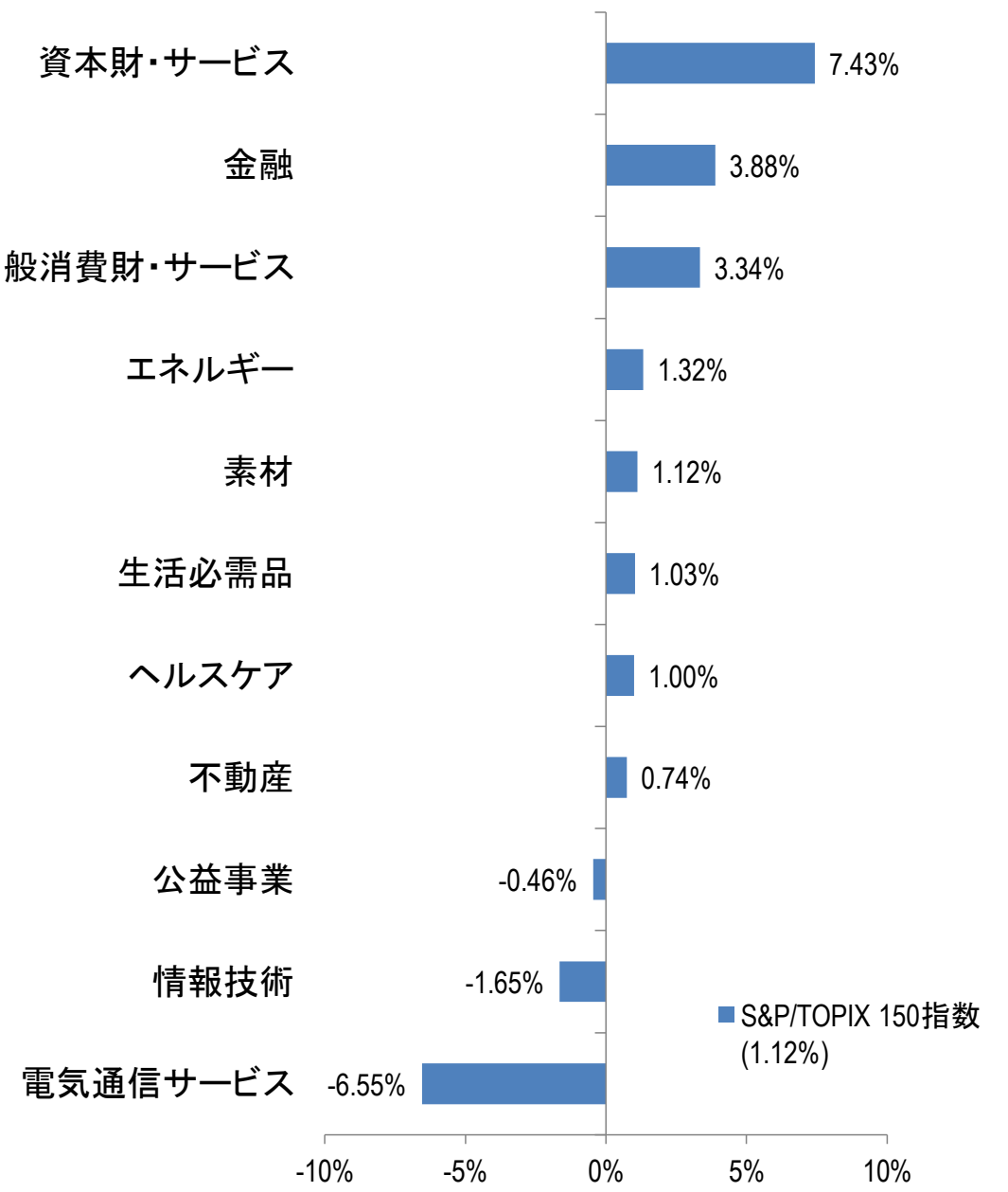
指数	１カ月	近四半	年初来
日本株式			
S&P 日本 500指数 (1,646)	1.40%	8.91%	21.49%
S&P/TOPIX 150指数	1.12%	8.52%	20.13%
S&P日本中型株100指数	1.97%	9.21%	21.66%
S&P日本小型株250指数	2.80%	8.61%	29.78%
S&P日本中小型指数	1.45%	8.71%	20.16%
S&P 日本新興株100指数	1.00%	11.25%	44.78%
S&P日本地域別指数 ー 東海	2.79%	8.86%	21.50%
S&P日本500セクター			
エネルギー	14.79%	26.38%	43.68%
情報技術	-1.06%	8.21%	37.75%
素材	2.27%	9.94%	30.91%
資本財・サービス	3.08%	10.85%	27.61%
生活必需品	1.13%	10.30%	21.95%
一般消費財・サービス	1.96%	8.93%	18.20%
ヘルスケア	1.85%	7.82%	15.19%
不動産	2.16%	7.79%	12.22%
金融	3.46%	9.60%	12.15%
電気通信サービス	-9.06%	-0.56%	7.99%
公益事業	-3.95%	-1.49%	-4.04%
日本株スマートベータ			
S&P 日本モメンタム中大型株指数	1.88%	10.08%	25.48%
S&P 日本クオリティ中大型株指数	0.48%	7.08%	24.75%
S&P 日本エンハンスト・バリュー中大型株	4.38%	10.40%	21.94%
S&P 日本低ベータ指数	1.37%	8.24%	20.84%
S&P/JPX 配当貴族指数	2.60%	7.57%	20.16%
S&P 日本イントリンジックバリュー加重指	2.13%	8.44%	19.97%
S&P 日本500低ボラティリティ指数	1.12%	7.21%	19.78%
S&P GIVI ジャパン	1.56%	7.48%	18.66%
日本株ESG			
JPX/S&P 設備・人材投資指数	1.41%	9.86%	22.21%
S&P/TOPIX 150カーボン・エフィシェント指	0.82%	8.13%	20.33%
S&P/TOPIX 150 ESG ファクター・ウェイト指	1.23%	8.54%	20.02%
ダウ・ジョーンズ・サステナビリティ日本	0.91%	8.66%	24.51%

指数		１カ月	近四半	年初来
不動産				
ダウ・ジョーンズ米国不動産指数		-0.09%	2.57%	9.84%
S&P/ASX 200 Ａリート指数（豪ドル建て）		0.24%	7.90%	5.72%
S&P グローバルREIT指数		1.87%	3.34%	4.92%
S&P 先進国 REIT指数		1.65%	3.23%	4.66%
リスク／ボラティリティ				
S&P 500 VIX (11.04)		-2.13%	16.09%	-21.37%
S&P 500 VIX短期先物指数		-12.48%	-28.08%	-72.11%
S&P 500ダイナミック VEQTOR指数		0.76%	5.09%	16.39%
S&P/JPX 日本国債 VIX (1.48)		-14.45%	-20.43%	-38.59%
CBOE/CME FX Yen Volatility (6.92)		-18.68%	-36.34%	-50.29%
S&P/JPX リスク・コントロール5%指数（トータル		0.85%	4.94%	10.81%
S&P/JPX リスク・コントロール10%指数（トータル		1.57%	8.69%	20.66%
S&P/JPX リスク・コントロール15%指数（トータル		1.57%	8.69%	22.25%
国内債券	**利回り**			
S&P日本社債指数	0.30%	-0.01%	0.22%	0.65%
S&P 10年物価連動国債指数	-0.62%	0.99%	1.79%	0.08%
S&P 日本国債指数	0.08%	0.07%	0.33%	0.06%
S&P 10年国債先物指数		-0.06%	0.30%	0.71%
グローバル　（円建て）				
S&P 500 (円建て)		1.79%	6.73%	17.67%
S&P 500 (円建て、円ヘッジ)		0.94%	6.15%	19.79%
ダウ・ジョーンズ工業株価平均		2.60%	11.04%	23.73%
S&Pグローバル総合指数		2.35%	5.93%	20.43%
S&P 先進国指数（除く日本）		2.14%	5.50%	19.08%
S&P 新興国指数		4.53%	6.91%	30.98%
S&P GSCI商品指数		5.11%	9.98%	2.15%
S&P GSCI 工業用金属指数		8.75%	9.29%	24.68%
S&P GSCI 貴金属指数		3.51%	2.02%	8.16%
S&P GSCI エネルギー指数		6.62%	14.93%	2.75%
S&P GSCI 農業指数		-0.12%	-1.90%	-14.93%
ダウ・ジョーンズ・コモディティ指数		3.66%	5.25%	0.79%
S&P 米国債7-10年指数（TTM、円建て、円ヘッジ）		-0.47%	-1.08%	0.77%
S&P 米国債7-10年指数（TTM、円建て）		0.58%	-0.34%	-0.32%

サマリー

- S&P日本500指数は2017年最後の週において、この10年間で最も高い水準を記録し、2017年全体では21.49%の大幅な上昇となりました。経済見通しの改善や、衆議院選挙における安倍晋三首相率いる自民党の地滑り的勝利による政治的安定を背景に、同指数のリターンが押し上げられました。同様にS&P/TOPIX 150指数も2017年に20.13%の大幅な上昇となりました。
- S&P日本500指数のセクター別パフォーマンスを見ると、エネルギー・セクターが12月、第4四半期、及び2017年に最大の上げ幅を記録しました。コモディティ価格の上昇を背景に、エネルギー・セクターは2017年全体で43.68%のトータル・リターンとなりました。情報技術セクターは37.75%の上昇となり、2番目に大きな上げ幅を記録し、素材セクターは30.91%の上昇となり、3番目に大きな上げ幅を記録しました。一方、公益事業セクターは今年、全てのセクターの中で唯一下落したセクターとなりました。
- 株式市場が堅調に推移する中で、S&P モメンタム日本中大型株指数は2017年に25.48%上昇し、日本株スマートベータ戦略の指数の中で最大の上げ幅を記録しました。また、クオリティ指数及びエンハンスト・バリュー指数も堅調なパフォーマンスとなり、エンハンスト・バリュー指数は12月、日本株スマートベータ戦略の指数の中で最大の上げ幅を記録しました。
- 当社のダッシュボードにおける日本の全ての環境・社会・ガバナンス指数が12月、第4四半期、及び2017年に上昇しました。
- CBOE/CME FX Yenボラティリティ指数は12月に再び下落し、6.92で2017年の取引を終えました。この水準は2016年末から7ポイントの下落となっています。日本で政治的不透明感が払拭されたことや、地政学的緊張が後退したことなどが、この指数の下落要因となりました。
- 市場参加者が日銀による景気刺激策の継続を予想している中で、日本の全ての債券指数は2017年に上昇しました。

S&P/TOPIX 150 セクター別パフォーマンス寄与度
2017年12月



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