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

2018年1月

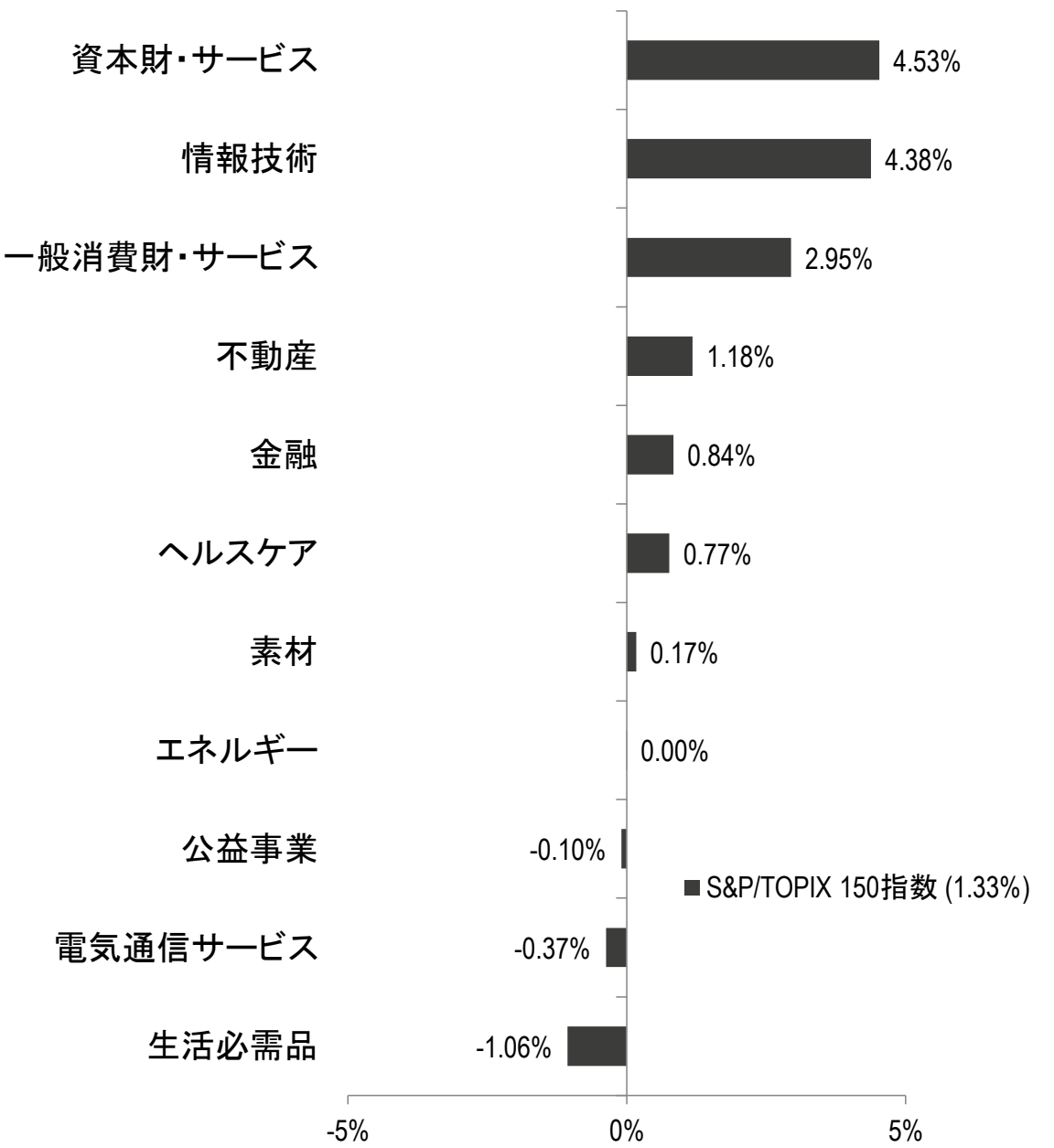
指数	年初来	3ケ月	１年
日本株式			
S&P 日本 500指数 (1,665)	1.13%	4.19%	22.68%
S&P/TOPIX 150指数	1.33%	3.85%	21.45%
S&P日本中型株100指数	1.22%	5.16%	22.91%
S&P日本小型株250指数	0.97%	5.44%	30.56%
S&P日本中小型指数	1.31%	4.29%	21.68%
S&P 日本新興株100指数	5.77%	14.14%	50.00%
S&P日本地域別指数 ー 東海	1.06%	4.85%	24.96%
S&P日本500セクター			
不動産	4.37%	6.48%	22.52%
情報技術	3.25%	3.44%	39.63%
資本財・サービス	2.11%	6.16%	28.09%
ヘルスケア	0.92%	4.01%	19.07%
一般消費財・サービス	0.91%	5.67%	22.70%
金融	0.61%	4.77%	12.03%
素材	-0.19%	2.48%	25.16%
電気通信サービス	-0.58%	-7.05%	2.25%
公益事業	-0.58%	-6.32%	2.12%
エネルギー	-1.15%	23.43%	37.36%
生活必需品	-1.50%	3.67%	21.46%
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	1.37%	4.33%	27.43%
S&P 日本低ベータ指数	0.89%	4.15%	22.61%
S&P 日本イントリンジックバリュー加重指数	0.76%	4.00%	20.73%
S&P GIVI ジャパン	0.55%	3.43%	19.97%
S&P/JPX 配当貴族指数	0.46%	5.09%	22.38%
S&P 日本エンハンスト・バリュー中大型株指数	-0.03%	5.74%	22.21%
S&P 日本500低ボラティリティ指数	-0.25%	2.69%	21.18%
S&P 日本クオリティ中大型株指数	-0.56%	1.41%	23.85%
日本株ESG			
JPX/S&P 設備・人材投資指数	0.17%	4.25%	22.75%
S&P/TOPIX 150カーボン・エフィシェント指数	1.20%	3.25%	21.75%
S&P/TOPIX 150 ESG ファクター・ウェイト指数	0.60%	3.36%	20.87%
ダウ・ジョーンズ・サステナビリティ日本40インデックス	4.26%	7.72%	25.63%

指数		年初来	3ケ月	１年
不動産				
ダウ・ジョーンズ米国不動産指数		-2.85%	-0.44%	6.46%
S&P/ASX 200 Ａリート指数（豪ドル建て）		-3.28%	2.06%	7.46%
S&P グローバルREIT指数		-4.61%	-1.36%	3.57%
S&P 先進国 REIT指数		-4.69%	-1.63%	3.25%
リスク／ボラティリティ				
S&P 500 VIX (13.54)		22.64%	33.01%	12.93%
S&P 500 VIX短期先物指数		5.85%	-11.98%	-61.31%
S&P 500ダイナミック VEQTOR指数		5.79%	9.58%	21.69%
S&P/JPX 日本国債 VIX (1.58)		6.76%	12.86%	-34.98%
CBOE/CME FX Yen Volatility (9.06)		30.92%	7.09%	-33.72%
S&P/JPX リスク・コントロール5%指数（トータル		0.66%	2.40%	11.46%
S&P/JPX リスク・コントロール10%指数（トータル		1.21%	4.32%	21.97%
S&P/JPX リスク・コントロール15%指数（トータル		1.06%	4.17%	23.35%
国内債券	**利回り**			
S&P日本社債指数	0.32%	-0.05%	0.06%	0.65%
S&P 10年物価連動国債指数	-0.55%	-0.12%	0.78%	0.44%
S&P 日本国債指数	0.11%	-0.19%	0.12%	0.44%
S&P 10年国債先物指数		-0.32%	-0.09%	0.66%
グローバル　（円建て）				
S&P 500 (円建て)		2.45%	5.84%	22.57%
S&P 500 (円建て、円ヘッジ)		5.41%	9.47%	24.19%
ダウ・ジョーンズ工業株価平均		2.59%	8.06%	30.71%
S&Pグローバル総合指数		2.13%	5.00%	24.03%
S&P 先進国指数（除く日本）		1.82%	4.59%	22.72%
S&P 新興国指数		5.22%	8.61%	35.82%
S&P GSCI商品指数		0.21%	5.16%	7.58%
S&P GSCI エネルギー指数		1.79%	10.51%	13.66%
S&P GSCI 貴金属指数		-1.00%	0.95%	5.14%
S&P GSCI 工業用金属指数		-2.99%	0.63%	15.58%
S&P GSCI 農業指数		-1.67%	-2.77%	-16.22%
ダウ・ジョーンズ・コモディティ指数		-0.55%	1.61%	3.16%
S&P 米国債7-10年指数（TTM、円建て、円ヘッジ）		-2.12%	-2.79%	-1.27%
S&P 米国債7-10年指数（TTM、円建て）		-5.64%	-6.09%	-3.91%

サマリー

- 日本の株式市場は1月に概して堅調な展開となり、S&P日本500指数は1月末にかけて終値ベースでこの10年間で最も高い水準を記録しました。その後やや反落したものの、同指数は1月に1.13%の上昇となりました。
- また、S&P/TOPIX 150指数も1月に1.33%の上昇となりました。
- S&P日本500指数のセクター別パフォーマンスを見ると、上昇セクターと下落セクターがほぼ半々となりました。不動産セクターが4.37%上昇し、最大の上げ幅を記録しました。同セクターは、2番目に大きな上げ幅を記録した情報技術セクターの上昇幅を1%以上上回りました。一方、生活必需品セクターは1.50%下落し、最大の下げ幅を記録しました。
- S&P モメンタム日本中大型株指数は1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。S&P 低ベータ日本指数及びS&Pイントリンシック・バリュー加重日本指数はそれぞれ2番目及び3番目に大きな上げ幅を記録しました。
- 日銀が金融緩和縮小観測を牽制したにもかかわらず、世界の債券市場が下落したため、当社の全ての国内債券指数も1月に下落しました。
- 1月はボラティリティ予想が上昇しました。CBOE/CME FX Yenボラティリティ指数、S&P/JPX 日本国債 VIX 指数、及びCBOEボラティリティ指数の全てが上昇しました。

S&P/TOPIX 150 セクター別パフォーマンス寄与度2018年01月



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Another limitation of using back-tested information is that the back-tested calculation is generally prepared with the benefit of hindsight. Back-tested data and/or information reflects the application of the index methodology and selection of index constituents in hindsight. No hypothetical record can completely account for the impact of financial risk in actual trading. For example, there are numerous factors related to the equities, fixed income, or commodities markets in general which cannot be, and have not been accounted for in the preparation of the index information set forth, all of which can affect actual performance.

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