

# 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7月

指数	1 カ月	年初来	1 年
<b>日本株式</b>			
S&P 日本 500指数 (1,590)	1.41%	-2.30%	10.80%
S&P/TOPIX 150指数	1.83%	-1.97%	10.84%
S&P日本中型株100指数	-0.22%	-3.26%	9.07%
S&P日本小型株250指数	0.61%	-3.22%	12.03%
S&P日本中小型指数	1.40%	-1.99%	10.61%
S&P 日本新興株100指数	-4.36%	-14.44%	-1.21%
S&P日本地域別指数 - 東海	1.74%	-2.51%	12.67%
<b>S&amp;P日本500セクター</b>			
エネルギー	9.03%	5.52%	55.66%
電気通信サービス	6.68%	5.33%	5.40%
素材	3.93%	-10.04%	2.91%
金融	3.75%	-7.57%	3.79%
ヘルスケア	2.83%	9.28%	21.33%
情報技術	1.41%	-4.00%	9.76%
不動産	1.34%	-2.18%	6.70%
一般消費財・サービス	0.57%	-2.30%	11.97%
資本財・サービス	0.51%	-4.82%	12.36%
公益事業	0.00%	12.22%	6.77%
生活必需品	-3.63%	3.45%	14.85%
<b>日本株スマートベータ</b>			
S&P 日本エンハンスド・バリュー中大型株指数	2.94%	-2.98%	12.67%
S&P 日本イントリンジックバリュー加重指数	1.84%	-3.17%	9.77%
S&P/JPX 配当貴族指数	1.11%	0.34%	11.94%
S&P GIVI ジャパン	1.11%	-1.39%	11.12%
S&P 日本低ベータ指数	0.55%	-0.29%	13.12%
S&P 日本クオリティ中大型株指数	0.15%	-2.64%	8.85%
S&P 日本500低ボラティリティ指数	0.00%	1.05%	13.07%
S&P 日本モメンタム中大型株指数	-0.61%	-7.92%	6.84%
S&P日本500 均等加重指数	-2.17%	-2.85%	14.76%
<b>日本株ESG</b>			
S&P/TOPIX 150カーボン・エフィシエント指数	1.64%	-0.94%	11.89%
S&P/TOPIX 150 ESG ファクター・ウェイト指数	1.50%	-2.44%	10.17%
JPX/S&P 設備・人材投資指数	0.26%	-0.66%	13.83%
ダウ・ジョーンズ・サステナビリティ日本40イ	0.05%	-1.48%	9.35%

指数	1 カ月	年初来	1 年
<b>不動産</b>			
S&P グローバルREIT指数	1.96%	0.79%	5.64%
S&P 先進国 REIT指数	1.90%	1.17%	5.97%
S&P/ASX 200 A リート指数 (豪ドル建て)	0.96%	3.99%	14.21%
ダウ・ジョーンズ米国不動産指数	0.90%	2.32%	4.86%
<b>リスク/ボラティリティ</b>			
S&P 500 VIX (15.93)	-20.26%	16.21%	25.05%
S&P 500 VIX短期先物指数	-15.95%	10.59%	-29.54%
S&P 500ダイナミック VEQTOR指数	3.39%	7.09%	15.31%
S&P/JPX 日本国債 VIX (1.51)	52.21%	16.22%	22.86%
CBOE/CME FX Yen Volatility (6.11)	-10.01%	-11.71%	-33.66%
S&P/JPX リスク・コントロール5%指数 (トータル・	0.62%	-0.86%	6.49%
S&P/JPX リスク・コントロール10%指数 (トータル	1.23%	-1.95%	11.24%
S&P/JPX リスク・コントロール15%指数 (トータル	1.50%	-2.49%	10.54%
<b>国内債券</b>			
<b>利回り</b>			
S&P日本社債指数	0.33%	-0.06%	0.25%
S&P 10年物価連動国債指数	-0.60%	0.13%	-0.12%
S&P 日本国債指数	0.09%	-0.32%	0.23%
S&P 10年国債先物指数	-0.11%	0.18%	0.72%
<b>グローバル (円建て)</b>			
S&P 500 (円建て)	4.82%	5.80%	17.76%
S&P 500 (円建て、円ヘッジ)	3.55%	5.07%	13.93%
ダウ・ジョーンズ工業株価平均	5.95%	3.42%	20.30%
S&Pグローバル総合指数	3.85%	2.15%	13.08%
S&P 先進国指数 (除く日本)	4.13%	3.46%	14.12%
S&P 新興国指数	3.90%	-4.03%	7.11%
S&P GSCI商品指数	-2.51%	5.80%	21.52%
S&P GSCI 農業指数	4.96%	-0.20%	-7.55%
S&P GSCI 貴金属指数	-1.48%	-7.72%	-3.28%
S&P GSCI エネルギー指数	-3.87%	13.10%	39.79%
S&P GSCI 工業用金属指数	-4.06%	-11.06%	4.67%
ダウ・ジョーンズ・コモディティ指数	-1.31%	-1.23%	7.29%
S&P 米国債7-10年指数 (TTM、円建て、円ヘッジ)	-0.96%	-3.93%	-5.13%
S&P 米国債7-10年指数 (TTM、円建て)	-0.30%	-4.16%	-2.25%

# S&P Dow Jones Indices

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