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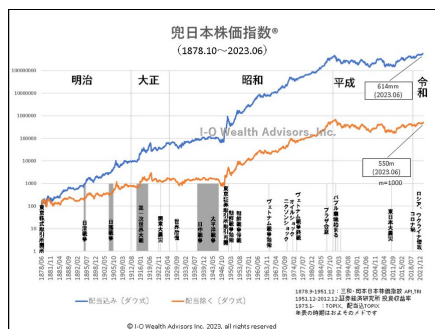
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渋沢栄一が設立した東京株式取引所（1878年）から、戦後再開（1951年）までの株価指数を体系化。TOPIXとの比較も可能に



戦前と戦後をつなぐ、経済の記憶 指数で読み解く、日本の144年

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兜日本株価指数とは ―戦前・戦後をつなぐ、日本初の長期株価インデックス

明治大学株価指数研究所が構築した「兜日本株価指数(正式名称:三和・岡本日本株価指数)」は、1878年の東京株式取引所創設から1951年の戦後再開までの株式市場データを体系化したものです。現行のTOPIXと連結すれば、日本株144年の歴史的趨勢を一貫して可視化する画期的なインデックスです。

これまで戦前期の株式市場は、制度の違いや資料の散逸により、研究・分析の対象として扱いづらい状況が続いていました。明治大学商学部・三和裕美子教授とI-Oウェルス・アドバイザーズ社長・岡本和久氏は、6年にわたる共同研究の末、戦前の個別株価・資本金・配当金・資本異動などの詳細データを収集・補正したことで、米英市場とも比較可能な本格的指数として再構築可能となります。延べ30名の学生が「東株営業報告書」「統計月報」などの希少文献をもとに手作業でデータ化を行いました。

本指数は、配当込み修正株価指数(TRI)も収録しており、長期的なリターン分析や分散投資の有効性を直感的に理解することができます。戦前の日米株価を比較すると、日本株は高リスクながらも高リターンであったことが明らかになりました。

現在、明治大学とI-Oウェルス・アドバイザーズは本指数の商業利用に向けて独占契約を締結。学術研究、金融分析、教育教材、企業IRなど、幅広い分野での活用が期待されています。今後も欠落データの補完や制度的補正を継続し、アカデミアと実務界の架け橋として発展を目指します。

「終戦のカベを越えて、日本株の真の姿を未来へ」

―兜日本株価指数は、歴史と投資をつなぐ新たな知的インフラです。

本データベースの特徴

- 明治11年(1878年)～昭和26年(1951年)の株価指数を収録
- 戦後のTOPIXと連結し、140年以上の株式市場を一貫して分析可能
- 配当込み修正株価指数(TRI)も表示
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- 日本証券新聞(2022年9月6日)「明治大学 株価指数研究所『兜日本株価指数』とは？」
- 週刊エコノミストオンライン(2022年8月25日)「戦前と戦後を結ぶ日本初の株価指数が誕生」



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