



# TOPIX Chemicals

TOPIX Chemicals is an index composed of stocks that are classified as Chemicals based on the 33 industry sectors defined by the Securities Identification Code Committee (SICC) among TOPIX constituents.

## Index Values (Price Return)



## Basic Information

Formula Market capitalization weighting (free-float weight)

Weight Cap —

Periodic Review (SICC may review the classification of sectors on every April and October.)

Base value / Base date PR: 1,000 (1992/1/6), TR: 921.09 (1993/7/5)

Calculation Frequency PR: real-time (every 15 seconds), TR: only closing values

Series Factsheet <https://www.jpx.co.jp/english/markets/indices/line-up/index.html>

## Vendor Code

QUICK		Bloomberg		Refinitiv	
PR	TR	PR	TR	PR	TR
N327/T	S327/TSX	TPNCHM INDEX	TPXDNCHM INDEX	.ICHEM.T	.ICHEMDV.T

**Number of Constituents**

123

**Constituent Weight**

Largest	20.26%
Smallest	0.01%
Median	0.19%

**Market Capitalization (JPY 100 million)**

Total	540,767
Largest	101,810
Smallest	88
Average	4,396
Median	1,095

**Fundamentals**

Dividend Yield	2.21%
ROE	7.74%
PER	19.39
PBR	1.50

**Constituents (Top Weight)**

	Code	Name	Sector	Weight
1	4063	Shin-Etsu Chemical Co.,Ltd.	Chemicals	20.26%
2	4901	FUJIFILM Holdings Corporation	Chemicals	8.28%
3	4452	Kao Corporation	Chemicals	6.51%
4	6988	NITTO DENKO CORPORATION	Chemicals	4.63%
5	3407	ASAHI KASEI CORPORATION	Chemicals	4.41%
6	4004	Resonac Holdings Corporation	Chemicals	3.84%
7	4188	Mitsubishi Chemical Group Corporation	Chemicals	3.17%
8	8113	UNICHARM CORPORATION	Chemicals	2.61%
9	4204	Sekisui Chemical Co.,Ltd.	Chemicals	2.54%
10	4612	NIPPON PAINT HOLDINGS CO.,LTD.	Chemicals	2.42%
		Total		58.67%

## Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
Chemicals	4.21%	7.05%	14.34%	16.84%	37.92%	34.27%	134.12%	11.31%	6.07%	8.88%
(TOPIX)	4.62%	7.21%	22.54%	31.07%	94.19%	122.49%	214.88%	24.76%	17.34%	12.15%

	Risk (Annualized)				Return (Annualized) / Risk (Annualized)			
	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
Chemicals	9.37%	9.97%	11.27%	14.46%	1.80	1.13	0.54	0.61
(TOPIX)	9.47%	9.78%	10.87%	13.56%	3.28	2.53	1.60	0.90

	Max Drawdown							
	1Y		3Y		5Y		10Y	
Chemicals	17.16%		28.96%		28.96%		32.43%	
Term	2025/1/31	- 2025/4/7	2024/7/17	- 2025/4/7	2024/7/17	- 2025/4/7	2018/10/2	- 2020/3/16
(TOPIX)	17.82%		23.96%		23.96%		32.17%	
(Term)	2025/3/27	- 2025/4/7	2024/7/11	- 2024/8/5	2024/7/11	- 2024/8/5	2018/1/23	- 2020/3/16

	Relative Stats (vs. TOPIX)			
	1Y	3Y	5Y	10Y
Tracking Error	4.18%	4.11%	4.57%	5.55%
Beta	0.90	0.91	0.95	0.99
Information Ratio	-3.40	-13.69	-19.30	-14.55

### Calculation Method

<https://www.jpx.co.jp/english/markets/indices/line-up/index.html>

### Related ETFs

<https://www.jpx.co.jp/english/equities/products/etfs/issues/01.html>

### Contact

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