



# TOPIX Securities and Commodities Futures

TOPIX Securities and Commodities Futures is an index composed of stocks that are classified as Securities and Commodities Futures 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: 1,103.24 (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
N349/T	S349/TSX	TPSECR INDEX	TPXDSECR INDEX	.ISECU.T	.ISECUDV.T

**Number of Constituents**

18

**Constituent Weight**

Largest	44.61%
Smallest	0.28%
Median	0.93%

**Market Capitalization (JPY 100 million)**

Total	108,631
Largest	44,701
Smallest	395
Average	6,035
Median	1,340

**Fundamentals**

Dividend Yield	3.41%
ROE	9.98%
PER	14.29
PBR	1.43

**Constituents (Top Weight)**

	Code	Name	Sector	Weight
1	8604	Nomura Holdings, Inc.	Securities & Commodity Futures	44.61%
2	8473	SBI Holdings, Inc.	Securities & Commodity Futures	22.97%
3	8601	Daiwa Securities Group Inc.	Securities & Commodity Futures	20.18%
4	8616	Tokai Tokyo Financial Holdings, Inc.	Securities & Commodity Futures	1.65%
5	8698	Monex Group, Inc.	Securities & Commodity Futures	1.41%
6	8609	OKASAN SECURITIES GROUP INC.	Securities & Commodity Futures	1.31%
7	8595	JAFCO Group Co., Ltd.	Securities & Commodity Futures	1.23%
8	7148	Financial Partners Group Co., Ltd.	Securities & Commodity Futures	1.21%
9	8628	MATSUI SECURITIES CO., LTD.	Securities & Commodity Futures	1.18%
10	8707	IwaiCosmo Holdings, Inc.	Securities & Commodity Futures	0.68%
		Total		96.43%

## Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
Securities and Commodities Futures	7.22%	18.73%	35.09%	43.24%	181.89%	221.95%	235.52%	41.26%	26.34%	12.87%
(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
Securities and Commodities Futures	20.67%	21.14%	19.16%	22.86%	2.09	1.95	1.37	0.56
(TOPIX)	9.47%	9.78%	10.87%	13.56%	3.28	2.53	1.60	0.90

	Max Drawdown							
	1Y		3Y		5Y		10Y	
Securities and Commodities Futures	27.41%		32.94%		32.94%		46.67%	
Term	2025/1/31	- 2025/4/7	2024/7/17	- 2024/8/5	2024/7/17	- 2024/8/5	2018/1/23	- 2020/3/13
(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	12.86%	13.43%	11.86%	13.77%
Beta	1.30	1.31	1.17	1.22
Information Ratio	0.95	6.53	8.39	1.50

### 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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