



TOPIX-17 STEEL & NONFERROUS METALS

TOPIX-17 Series aggregates TOPIX Sector Indices (33 industry sectors) into 17 categories. TOPIX-17 STEEL & NONFERROUS METALS is composed of the combined constituents of "Iron and Steel" and "Nonferrous Metals" of TOPIX Sector Indices.

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/TR: 100 (2002/12/30)

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
N277/T	S277/TSX	TP17STML INDEX	TP17DSTM INDEX	.STEL17.T	.STEL17TR

Number of Constituents

43

Constituent Weight

Largest	19.47%
Smallest	0.06%
Median	0.33%

Market Capitalization (JPY 100 million)

Total	300,782
Largest	57,900
Smallest	226
Average	6,995
Median	1,662

Fundamentals

Dividend Yield	2.25%
ROE	6.76%
PER	20.89
PBR	1.41

Constituents (Top Weight)

	Code	Name	Sector	Weight
1	5803	Fujikura Ltd.	Nonferrous Metals	19.47%
2	5802	Sumitomo Electric Industries,Ltd.	Nonferrous Metals	17.95%
3	5401	NIPPON STEEL CORPORATION	Iron & Steel	13.61%
4	5713	Sumitomo Metal Mining Co.,Ltd.	Nonferrous Metals	9.91%
5	5016	JX Advanced Metals Corporation	Nonferrous Metals	5.44%
6	5411	JFE Holdings,Inc.	Iron & Steel	5.23%
7	5706	Mitsui Kinzoku Company,Limited	Nonferrous Metals	3.93%
8	5801	Furukawa Electric Co.,Ltd.	Nonferrous Metals	3.48%
9	5406	Kobe Steel,Ltd.	Iron & Steel	3.46%
10	5711	Mitsubishi Materials Corporation	Nonferrous Metals	2.29%
		Total		84.77%

Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
STEEL & NONFERROUS METALS	13.09%	16.25%	65.48%	87.98%	186.13%	352.47%	326.32%	41.97%	35.24%	15.60%
(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
STEEL & NONFERROUS METALS	26.35%	19.78%	20.29%	22.98%	3.34	2.12	1.74	0.68
(TOPIX)	9.47%	9.78%	10.87%	13.56%	3.28	2.53	1.60	0.90

	Max Drawdown							
	1Y		3Y		5Y		10Y	
STEEL & NONFERROUS METALS	25.56%		25.56%		25.56%		60.27%	
Term	2025/2/12	- 2025/4/7	2025/2/12	- 2025/4/7	2025/2/12	- 2025/4/7	2018/1/12	- 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	19.70%	13.08%	13.53%	14.35%
Beta	1.17	1.09	1.08	1.16
Information Ratio	2.89	7.03	17.00	7.77

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>

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