

STOXX® GLOBAL COPPER AND METALS MINING INDEX

Index description

The STOXX Global Copper and Metals Mining Index is comprised of companies with significant exposure to the copper mining industry either through revenue percentage or market share.

Key facts

- »Index provides targeted exposure to the copper mining industry
- »Based on Factset Revere (RBICS) Focus and Revenue data sets
- »Inclusion of size and liquidity filters to ensure replicability of the index

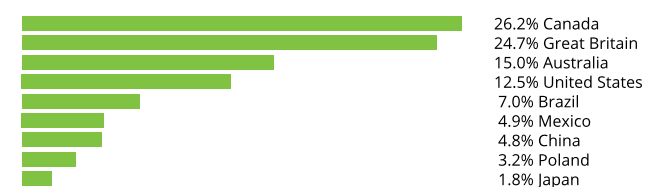
Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|---|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Global Copper and Metals Mining Index | N/A | 904.6 | 26.6 | 16.3 | 75.8 | 1.4 | 8.4 | 0.2 | N/A |
| STOXX Global Copper Universe Index | 1,132.8 | 915.0 | 6.1 | 0.1 | 135.5 | 0.0 | 14.8 | 0.0 | N/A |

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|---|---------------------------|------|------|-------|-------|--------------------------------------|-----|------|------|------|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX Global Copper and Metals Mining Index | -1.6 | 2.7 | -3.1 | 146.2 | 108.5 | N/A | N/A | -3.1 | 35.0 | 15.8 |
| STOXX Global Copper Universe Index | -5.2 | -4.6 | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Global Copper and Metals Mining Index | 23.6 | 22.9 | 28.8 | 27.6 | 28.4 | N/A | N/A | -0.1 | 1.0 | 0.5 |
| STOXX Global Copper Universe Index | 21.6 | 20.2 | 23.8 | 23.8 | 23.8 | N/A | N/A | 0.4 | 0.4 | 0.4 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Global Copper and Metals Mining Index | 1.0 | 0.9 | 0.9 | 0.9 | 0.9 | 7.4 | 8.7 | 8.3 | 8.3 | 8.3 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Global Copper and Metals Mining Index | 1.1 | 1.0 | 1.0 | 1.0 | 1.0 | 6.7 | 2.6 | 1.5 | 1.5 | 1.5 |

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

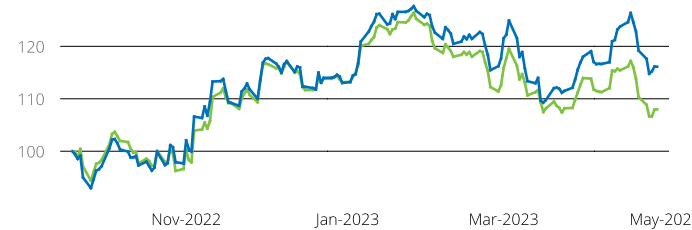
(EUR, net return), all data as of Apr. 28, 2023

STOXX INDICES

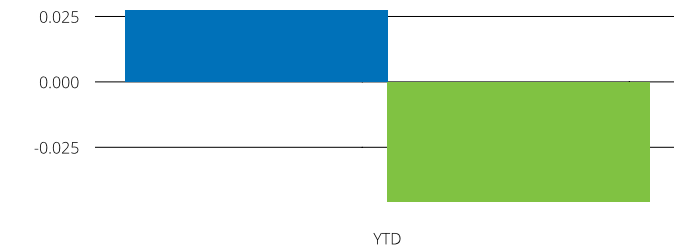
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Fundamentals (for last 12 months)

| Index | Price/earnings incl. negative | | Price/earnings excl. negative | | Price/ book | Dividend yield (%) ³ | Price/ sales | Price/ cash flow |
|---|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
| | Trailing | Projected | Trailing | Projected | Trailing | Trailing | Trailing | Trailing |
| STOXX Global Copper and Metals Mining Index | 10.4 | 15.7 | 9.5 | 14.9 | 1.9 | 3.9 | 1.1 | -26.2 |
| STOXX Global Copper Universe Index | 5.8 | 11.8 | 5.4 | 11.5 | 1.7 | N/A | 0.9 | 8.8 |

Performance and annual returns⁴

— STOXX® Global Copper and Metals Mining Index
— STOXX® Global Copper Universe Index



■ STOXX® Global Copper and Metals Mining Index
■ STOXX® Global Copper Universe Index

Methodology

The STOXX Global Copper and Metals Mining Index is comprised of companies with significant exposure to the copper mining industry either through revenue percentage or market share.

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH1213354736 | STXCOPRG | | .STXCOPRG |
| Net Return EUR | CH1213354744 | STXCOPRR | | .STXCOPRR |
| Price EUR | CH1213354728 | STXCOPRP | | .STXCOPRP |
| Gross Return USD | CH1213354769 | STXCOPRZ | STXCOPRZ INDEX | .STXCOPRZ |
| Net Return USD | CH1213354777 | STXCOPRV | STXCOPRV INDEX | .STXCOPRV |
| Price USD | CH1213354751 | STXCOPRL | STXCOPRL INDEX | .STXCOPRL |

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

| | |
|--------------------------|--------------------------------|
| Weighting | Price weighted |
| Cap factor | N/A |
| No. of components | Variable |
| Review frequency | Annually |
| Calculation/distribution | Realtime 15 sec |
| Calculation hours | 00:00:00 22:15:00 |
| Base value/base date | 1000 as of September. 18, 2017 |
| History | Available from Sep. 18, 2017 |
| Inception date | February. 14, 2023 |

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

CONTACT DETAILS

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BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Sep. 19, 2022 to Apr. 28, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-----------------------------|--------------------|----------------|-------------------|
| GLENCORE PLC | Basic Resources | Great Britain | 8.37 |
| Freeport-McMoRan | Basic Resources | United States | 7.75 |
| BHP GROUP LTD. | Basic Resources | Australia | 7.63 |
| RIO TINTO | Basic Resources | Great Britain | 7.50 |
| Vale SA | Basic Resources | Brazil | 7.02 |
| Newcrest Mining Ltd. | Basic Resources | Australia | 5.59 |
| Teck Resources Ltd. CI B | Basic Resources | Canada | 5.51 |
| First Quantum Minerals Ltd. | Basic Resources | Canada | 5.48 |
| Grupo Mexico SAB de CV | Basic Resources | Mexico | 4.90 |
| Southern Copper Corp. | Basic Resources | United States | 4.72 |

⁵ Based on the composition as of Apr. 28, 2023
