

STOXX GLOBAL COPPER MINERS

Index description

The STOXX Global Copper Miners Index is comprised of companies with significant exposure to the copper mining industry either through revenue percentage or market share. These companies, or components of their business lines, are expected to benefit from infrastructure developments in major countries and the global trend towards cleaner energy and electric cars, which, in the future, may have a substantial impact on their performance.

Revere (RBICS) Focus and Revenue datasets allow detailed breakdown of the revenue sources of the eligible companies, helping this index to select companies with substantial exposure to the copper industry.

Key facts

»Index provides exposure to the copper mining industry.

»Based on Factset Revere (RBICS) Focus and Revenue data sets.

»The index is price-weighted with weighting factors based on free-float market capitalization with group and individual capping.

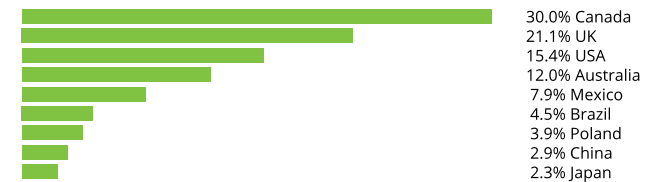
Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|----------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Global Copper Miners | N/A | 1,016.4 | 30.8 | 20.8 | 93.8 | 1.2 | 9.2 | 0.1 | 17.7 |
| STOXX World AC All Cap | 87,342.4 | 73,034.2 | 6.3 | 0.7 | 2,811.7 | 0.0 | 3.8 | 0.0 | 4.6 |

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 Miners | -9.4 | 7.7 | 30.4 | 61.0 | 97.5 | N/A | N/A | 30.2 | 17.1 | 14.5 |
| STOXX World AC All Cap | -2.8 | 22.4 | 13.7 | 23.4 | 42.3 | N/A | N/A | 13.6 | 7.2 | 7.3 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio | | | | |
| STOXX Global Copper Miners | N/A | N/A | 31.6 | 31.6 | 32.3 | N/A | N/A | 0.7 | 0.4 | 0.4 |
| STOXX World AC All Cap | N/A | N/A | 14.7 | 14.9 | 17.5 | N/A | N/A | 0.7 | 0.4 | 0.4 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Global Copper Miners | 0.8 | 0.7 | 0.7 | 0.6 | 0.7 | 16.9 | 22.4 | 24.3 | 25.2 | 23.3 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Global Copper Miners | 1.8 | 1.7 | 1.4 | 1.3 | 1.3 | -4.6 | -0.4 | 0.6 | 0.3 | 0.3 |

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

(USD, gross return), all data as of Aug. 31, 2023

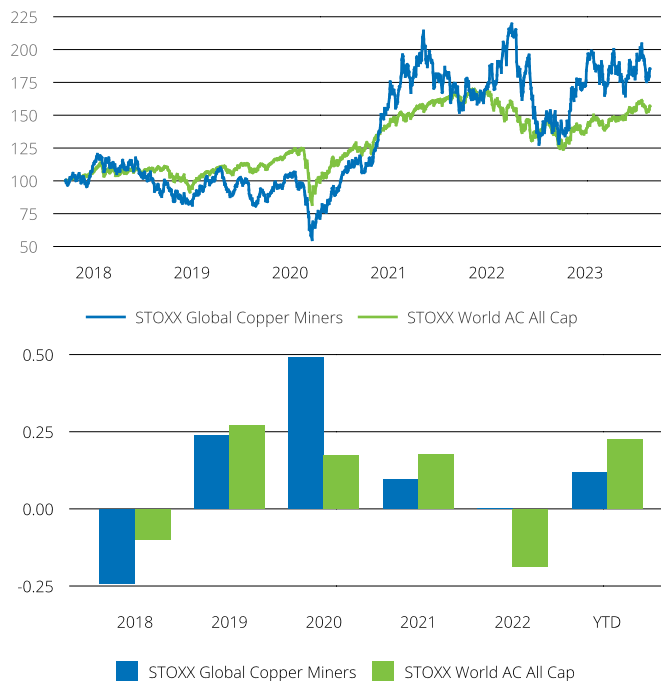
THEME INDICES

STOXX GLOBAL COPPER MINERS

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 Miners | 18.7 | 19.8 | 16.1 | 18.5 | 2.0 | 4.4 | 1.3 | 0.6 |
| STOXX World AC All Cap | 21.0 | 17.4 | 17.3 | 16.4 | 0.2 | 2.5 | 1.5 | 8.3 |

Performance and annual returns⁴



Methodology

The parent index of the STOXX Global Copper Miners Index is the STOXX Global Copper Universe index.

A set of country, size and liquidity screens are applied on the STOXX Global Copper Miners Index to capture liquid companies from developed and emerging countries.

Companies that derive more than 50% of their most recent total annual revenue from sectors linked to copper mining are selected. If there are fewer than 50 companies with revenue exposure equal to or over 25% but less than 50% from relevant sectors are ranked by their revenue exposure and selected from the highest to the lowest revenue exposure until there are 50 stocks in the index. Then, the companies with the top fifty percent in market share from related sectors are selected to ensure that companies with high dollar revenues from copper mining are represented.

The index is price-weighted with weighting factors based on free-float market capitalization with group and individual capping, and its composition

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|---------|---------------|----------|
| Price EUR | CH1213355329 | STXCPRP | | .STXCPRP |
| Gross Return EUR | CH1213355337 | STXCPRG | | .STXCPRG |
| Net Return EUR | CH1213355345 | STXCPRR | | .STXCPRR |
| Price USD | CH1213355352 | STXCPRL | STXCPRL INDEX | .STXCPRL |
| Gross Return USD | CH1213355360 | STXCPRZ | STXCPRZ INDEX | .STXCPRZ |
| Net Return USD | CH1213355378 | STXCPRV | STXCPRV INDEX | .STXCPRV |

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

Quick facts

| | |
|--------------------------|--------------------------------|
| Weighting | Price weighted |
| Cap factor | 8% |
| 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 | April. 06, 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 gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Sep. 18, 2017 to Aug. 31, 2023

(USD, gross return), all data as of Aug. 31, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-----------------------------|--------------------|----------------|-------------------|
| First Quantum Minerals Ltd. | Basic Resources | Canada | 9.23 |
| Freeport-McMoRan | Basic Resources | USA | 8.30 |
| Grupo Mexico SAB de CV | Basic Resources | Mexico | 7.88 |
| BHP GROUP LTD. | Basic Resources | Australia | 7.72 |
| ANTOFAGASTA | Basic Resources | UK | 7.31 |
| Southern Copper Corp. | Basic Resources | USA | 7.11 |
| LUNDIN MINING | Basic Resources | Canada | 5.37 |
| IVANHOE MINES | Basic Resources | Canada | 5.18 |
| GLENCORE PLC | Basic Resources | UK | 4.69 |
| RIO TINTO | Basic Resources | UK | 4.61 |

⁵ Based on the composition as of Aug. 31, 2023
