

# 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. 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 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.

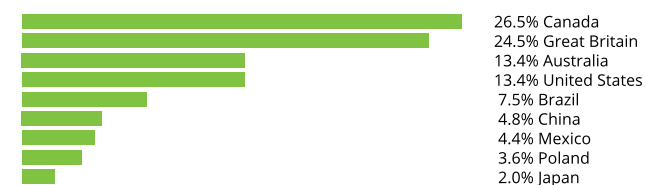
## Descriptive statistics

| Index                                       | Market cap (USD bn.) |            | Components (USD 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                  | 1,113.9    | 33.8                 | 21.1   | 94.4    | 1.2      | 8.5                  | 0.1      | 12.2           |
| STOXX World AC All Cap Index                | 90,293.4             | 75,383.9   | 6.5                  | 0.7    | 2,940.1 | 0.0      | 3.9                  | 0.0      | 4.6            |

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

| Index returns                               | Return (%)                |      |      |       |       | Annualized return (%)                |      |      |      |      |
|---|---------------------------|------|------|-------|-------|--------------------------------------|------|------|------|------|
|   | Last month                | YTD  | 1Y   | 3Y    | 5Y    | Last month                           | YTD  | 1Y   | 3Y   | 5Y   |
| STOXX Global Copper and Metals Mining Index | 10.7                      | 15.1 | 38.7 | 104.3 | 113.8 | N/A                                  | N/A  | 38.5 | 26.9 | 16.4 |
| STOXX World AC All Cap Index                | 3.9                       | 17.8 | 12.9 | 34.8  | 47.8  | N/A                                  | N/A  | 12.9 | 10.4 | 8.1  |
| Index volatility and risk                   | Annualized volatility (%) |      |      |       |       | Annualized Sharpe ratio <sup>2</sup> |      |      |      |      |
| STOXX Global Copper and Metals Mining Index | 27.6                      | 27.5 | 30.9 | 30.1  | 30.6  | N/A                                  | N/A  | 1.1  | 0.7  | 0.5  |
| STOXX World AC All Cap Index                | 9.3                       | 11.1 | 15.1 | 14.9  | 17.5  | N/A                                  | N/A  | 0.7  | 0.6  | 0.4  |
| Index to benchmark                          | Correlation               |      |      |       |       | Tracking error (%)                   |      |      |      |      |
| STOXX Global Copper and Metals Mining Index | 0.7                       | 0.6  | 0.6  | 0.6   | 0.7   | 22.5                                 | 22.0 | 24.1 | 24.1 | 22.1 |
| Index to benchmark                          | Beta                      |      |      |       |       | Annualized information ratio         |      |      |      |      |
| STOXX Global Copper and Metals Mining Index | 2.2                       | 1.6  | 1.3  | 1.2   | 1.2   | 3.6                                  | -0.1 | 0.9  | 0.5  | 0.3  |

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

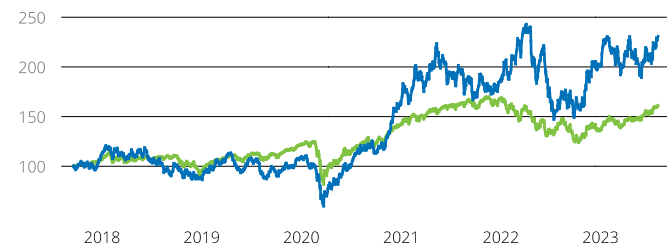
(USD, gross return), all data as of Jul. 31, 2023

## STOXX INDICES

## STOXX® GLOBAL COPPER AND METALS MINING INDEX

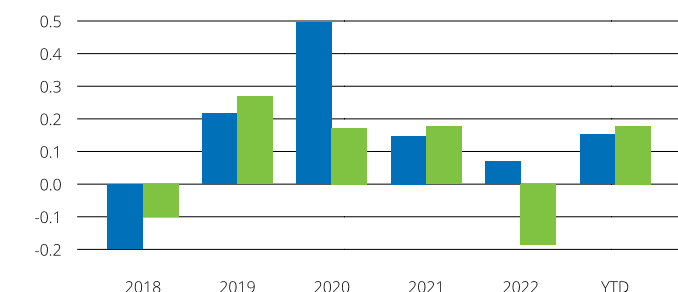
## Fundamentals (for last 12 months)

| Index                                       | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|---|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|   | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| STOXX Global Copper and Metals Mining Index | 12.4                             | 20.1      | 11.8                             | 18.5      | 2.0            | 6.2                                | 1.2             | -70.4               |
| STOXX World AC All Cap Index                | 22.5                             | 18.3      | 18.2                             | 17.3      | 0.2            | 2.5                                | 1.5             | 7.9                 |

Performance and annual returns<sup>4</sup>

— STOXX® Global Copper and Metals Mining Index

— STOXX® World AC All Cap Index



■ STOXX® Global Copper and Metals Mining Index ■ STOXX® World AC All Cap Index

## Methodology

The parent index of the STOXX Global Copper and Metals Miners Index is the STOXX Global Copper Universe index. A set of country, size and liquidity screens are applied on the STOXX Global Copper and Metals 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, 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 is reviewed annually in September.

## 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](http://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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Sep. 18, 2017 to Jul. 31, 2023

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

## STOXX® GLOBAL COPPER AND METALS MINING INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>              | <b>Supersector</b> | <b>Country</b> | <b>Weight (%)</b> |
|-----------------------------|--------------------|----------------|-------------------|
| Freeport-McMoRan            | Basic Resources    | United States  | 8.47              |
| GLENCORE PLC                | Basic Resources    | Great Britain  | 8.00              |
| BHP GROUP LTD.              | Basic Resources    | Australia      | 7.52              |
| Vale SA                     | Basic Resources    | Brazil         | 7.49              |
| RIO TINTO                   | Basic Resources    | Great Britain  | 7.41              |
| First Quantum Minerals Ltd. | Basic Resources    | Canada         | 5.25              |
| IVANHOE MINES               | Basic Resources    | Canada         | 5.08              |
| Southern Copper Corp.       | Basic Resources    | United States  | 4.91              |
| LUNDIN MINING               | Basic Resources    | Canada         | 4.78              |
| ANTOFAGASTA                 | Basic Resources    | Great Britain  | 4.76              |

<sup>5</sup> Based on the composition as of Jul. 31, 2023

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