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

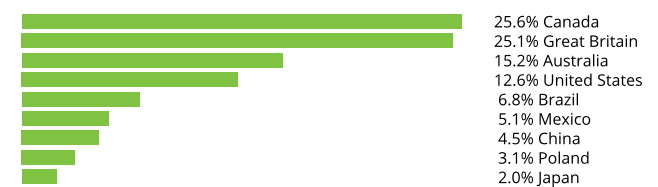»Inclusion of size and liquidity filters to ensure replicability of the index

Descriptive statistics

Index	Market cap (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	882.6	26.0	16.5	72.3	1.0	8.2	0.1	N/A
STOXX Global Copper Universe Index	1,120.2	908.6	6.1	0.1	139.1	0.0	15.3	0.0	N/A

Supersector weighting (top 10)

98.0% Basic Resources

2.0% Industrial Goods & Services

Country weighting

25.6% Canada
25.1% Great Britain
15.2% Australia
12.6% United States
6.8% Brazil
5.1% Mexico
4.5% China
3.1% Poland
2.0% Japan

Risk and return figures[1]

Index returns						Return (%)				Annualized return (%)
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Copper and Metals Mining Index	-11.6	-7.1	-15.2	79.6	37.8	N/A	N/A	-15.1	21.5	6.6
STOXX Global Copper Universe Index	-10.0	-12.9	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	27.0	27.2	33.2	30.4	30.8	N/A	N/A	-0.6	0.6	0.2
STOXX Global Copper Universe Index	22.3	23.3	27.7	27.7	27.7	N/A	N/A	0.2	0.2	0.2
Index to benchmark					Correlation				Tracking error (%)	
STOXX Global Copper and Metals Mining Index	1.0	1.0	1.0	1.0	1.0	7.6	8.3	8.1	8.1	8.1
Index to benchmark					Beta				Annualized information ratio	
STOXX Global Copper and Metals Mining Index	1.2	1.1	1.1	1.1	1.1	-2.5	1.9	1.2	1.2	1.2

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

(USD, price), all data as of May 31, 2023

STOXX INDICES
STOXX® GLOBAL COPPER AND METALS MINING INDEX

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	9.7	13.9	9.1	13.1	1.7	3.9	1.0	-27.4
STOXX Global Copper Universe Index	5.3	10.6	5.0	10.5	1.6	N/A	0.9	8.0

Performance and annual returns[4]

— STOXX® Global Copper and Metals Mining Index

— STOXX® Global Copper Universe Index

YTD

■ 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 May 31, 2023

(USD, price), all data as of May 31, 2023

STOXX INDICES
STOXX® GLOBAL COPPER AND METALS MINING INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
GLENCORE PLC	Basic Resources	Great Britain	8.20
BHP GROUP LTD.	Basic Resources	Australia	8.00
Freeport-McMoRan	Basic Resources	United States	7.95
RIO TINTO	Basic Resources	Great Britain	7.93
Vale SA	Basic Resources	Brazil	6.84
Newcrest Mining Ltd.	Basic Resources	Australia	5.51
First Quantum Minerals Ltd.	Basic Resources	Canada	5.34
Teck Resources Ltd. Cl B	Basic Resources	Canada	5.23
Grupo Mexico SAB de CV	Basic Resources	Mexico	5.05
Southern Copper Corp.	Basic Resources	United States	4.64

[5] Based on the composition as of May 31, 2023