

# STOXX GLOBAL COPPER UNIVERSE

## Index description

The STOXX Global Copper Universe index is comprised of companies with exposure to the copper mining industry. The exposure screening uses Revere (RBICS) Focus and Revenue datasets that allow detailed breakdown of the revenue sources of the eligible companies.

## Key facts

- »Index provides exposure to the copper mining industry.
- »Based on Factset Revere (RBICS) Focus and Revenue data sets.
- »Weighted by free-float market cap.

## 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 Universe | 1,184.0              | 959.7      | 6.6                  | 0.2    | 147.1   | 0.0      | 15.3                 | 0.0      | 1.1            |
| STOXX World AC All Cap       | 87,345.7             | 73,037.2   | 6.3                  | 0.7    | 2,811.7 | 0.0      | 3.8                  | 0.0      | 4.6            |

## Supersector weighting (top 10)

|       |  |
|-------|--|
| 99.7% | Basic Resources                        |
| 0.2%  | Industrial Goods and Services          |
| 0.1%  | Personal Care, Drug and Grocery Stores |
| 0.0%  | Food, Beverage and Tobacco             |

## Country weighting

|       |              |
|-------|--------------|
| 36.5% | Australia    |
| 23.8% | UK           |
| 10.6% | Brazil       |
| 10.0% | USA          |
| 8.6%  | Canada       |
| 7.0%  | China        |
| 1.9%  | Mexico       |
| 0.6%  | South Africa |
| 0.4%  | Poland       |
| 0.3%  | Indonesia    |

## 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 Universe | -8.3                      | -8.0 | N/A  | N/A  | N/A  | N/A                          | N/A  | N/A  | N/A  | N/A  |
| STOXX World AC All Cap       | -3.0                      | 19.6 | 11.2 | 16.3 | 28.2 | N/A                          | N/A  | 11.2 | 5.2  | 5.1  |
| Index volatility and risk    | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio      |      |      |      |      |
|                              | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD  | 1Y   | 3Y   | 5Y   |
| STOXX Global Copper Universe | N/A                       | N/A  | 26.9 | 26.9 | 26.9 | N/A                          | N/A  | 0.3  | 0.3  | 0.3  |
| STOXX World AC All Cap       | N/A                       | N/A  | 14.7 | 15.0 | 17.5 | N/A                          | N/A  | 0.5  | 0.3  | 0.3  |
| Index to benchmark           | Correlation               |      |      |      |      | Tracking error (%)           |      |      |      |      |
|                              | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD  | 1Y   | 3Y   | 5Y   |
| STOXX Global Copper Universe | 0.8                       | 0.6  | 0.6  | 0.6  | 0.6  | 14.5                         | 18.8 | 20.9 | 20.9 | 20.9 |
| Index to benchmark           | Beta                      |      |      |      |      | Annualized information ratio |      |      |      |      |
|                              | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD  | 1Y   | 3Y   | 5Y   |
| STOXX Global Copper Universe | 1.5                       | 1.4  | 1.1  | 1.1  | 0.8  | -4.3                         | -1.6 | -0.1 | -0.1 | -0.1 |

<sup>1</sup> For information on data calculation, please refer to [STOXX calculation reference guide](#).

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

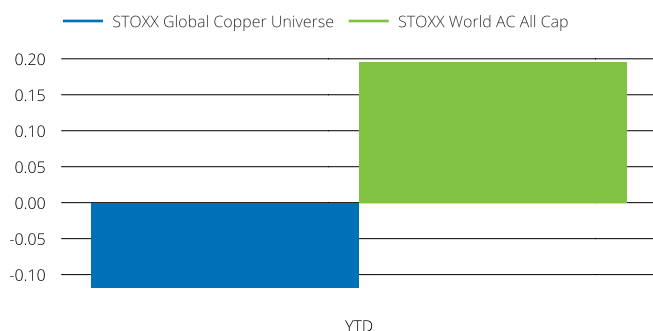
# THEME INDICES

## STOXX GLOBAL COPPER UNIVERSE

### 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 Universe | 7.8                              | 12.9      | 7.3                              | 12.7      | 1.5            | N/A                                | 0.9             | 1.8                 |
| STOXX World AC All Cap       | 21.0                             | 17.4      | 17.3                             | 16.4      | 0.2            | 1.9                                | 1.5             | 8.3                 |

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



■ STOXX Global Copper Universe ■ STOXX World AC All Cap

### Methodology

The parent index of the STOXX Global Copper Universe Index is the STOXX World AC All Cap. A set of country, size and liquidity screens are applied on the STOXX Global Copper Universe Index to capture liquid companies from developed and emerging countries.

The selected stocks are further limited to those that have one of the following characteristics: RBICS L6 Focus of Copper Ore Mining; revenue exposure from RBICS L6 subindustry of Copper Ore Mining greater or equal to 0.

The index is weighted by free-float market capitalization.

### Versions and symbols

| Index            | ISIN         | Symbol   | Bloomberg | Reuters   |
|------------------|--------------|----------|-----------|-----------|
| Price EUR        | CH1213354637 | STXCOPPP |           | .STXCOPPP |
| Gross Return EUR | CH1213354645 | STXCOPPG |           | .STXCOPPG |
| Net Return EUR   | CH1213354652 | STXCOPPR |           | .STXCOPPR |
| Price USD        | CH1213354843 | STXCOPPL |           | .STXCOPPL |
| Gross Return USD | CH1213354850 | STXCOPPZ |           | .STXCOPPZ |
| Net Return USD   | CH1213354868 | STXCOPPV |           | .STXCOPPV |

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

### Quick facts

|   |                                  |
|---|----------------------------------|
| Weighting   | Free-Float Market Capitalization |
| 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. 19, 2022   |
| History   | Available from Sep. 19, 2022     |
| 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

STOXX customer support | P +41 43 430 7272 | [customersupport@stoxx.com](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

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

<sup>4</sup> STOXX data from Sep. 19, 2022 to Aug. 31, 2023

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

## THEME INDICES

## STOXX GLOBAL COPPER UNIVERSE

Top 10 Components<sup>5</sup>

| Company           | Supersector     | Country   | Weight (%) |
|-------------------|-----------------|-----------|------------|
| BHP GROUP LTD.    | Basic Resources | Australia | 15.33      |
| BHP GROUP ADR     | Basic Resources | Australia | 15.17      |
| RIO TINTO SPN.ADR | Basic Resources | UK        | 6.99       |
| RIO TINTO         | Basic Resources | UK        | 6.90       |
| Freeport-McMoRan  | Basic Resources | USA       | 5.95       |
| GLENCORE PLC      | Basic Resources | UK        | 5.69       |
| VALE ON ADR       | Basic Resources | Brazil    | 5.29       |
| Vale SA           | Basic Resources | Brazil    | 5.28       |
| ANGLO AMERICAN    | Basic Resources | UK        | 3.45       |
| NEWMONT           | Basic Resources | USA       | 3.26       |

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