

STOXX GLOBAL COPPER AND METALS MINING

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.

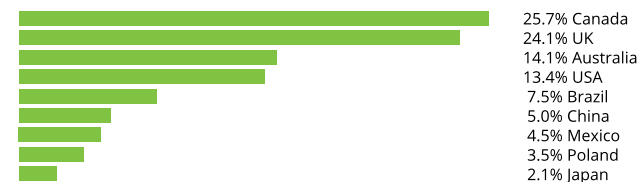
Descriptive statistics

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	N/A	1,003.4	30.4	19.6	84.4	1.3	8.4	0.1	12.2
STOXX World AC All Cap	87,343.2	73,035.0	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 and Metals Mining	-8.9	4.7	27.9	73.5	117.4	N/A	N/A	27.8	20.1	16.7
STOXX World AC All Cap	-2.9	21.8	13.1	21.8	39.0	N/A	N/A	13.1	6.8	6.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Copper and Metals Mining	N/A	N/A	30.0	30.0	30.6	N/A	N/A	0.7	0.5	0.5
STOXX World AC All Cap	N/A	N/A	14.7	14.9	17.5	N/A	N/A	0.6	0.4	0.3
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Copper and Metals Mining	0.8	0.7	0.7	0.6	0.7	15.8	21.3	23.1	23.9	22.0
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Copper and Metals Mining	1.6	1.6	1.4	1.2	1.2	-4.5	-0.6	0.6	0.4	0.4

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

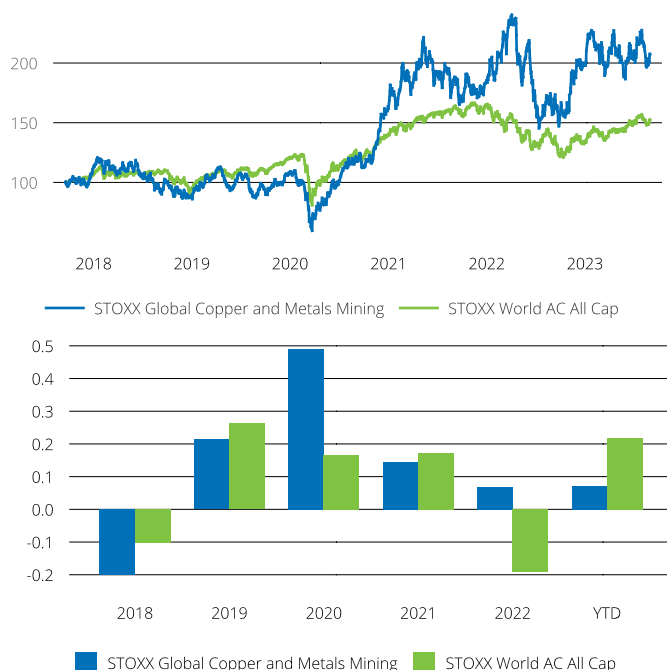
(USD, net return), all data as of Aug. 31, 2023

THEME INDICES

STOXX GLOBAL COPPER AND METALS MINING

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	15.0	17.0	13.2	16.0	1.8	5.5	1.1	0.9
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 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
Price EUR	CH1213354728	STXCOPRP		.STXCOPRP
Gross Return EUR	CH1213354736	STXCOPRG		.STXCOPRG
Net Return EUR	CH1213354744	STXCOPRR		.STXCOPRR
Price USD	CH1213354751	STXCOPRL	STXCOPRL INDEX	.STXCOPRL
Gross Return USD	CH1213354769	STXCOPRZ	STXCOPRZ INDEX	.STXCOPRZ
Net Return USD	CH1213354777	STXCOPRV	STXCOPRV INDEX	.STXCOPRV

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

STOXX customer support | P +41 43 430 7272 | 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.

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, net return), all data as of Aug. 31, 2023

THEME INDICES

STOXX GLOBAL COPPER AND METALS MINING

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Freeport-McMoRan	Basic Resources	USA	8.41
BHP GROUP LTD.	Basic Resources	Australia	7.82
GLENCORE PLC	Basic Resources	UK	7.78
RIO TINTO	Basic Resources	UK	7.66
Vale SA	Basic Resources	Brazil	7.52
First Quantum Minerals Ltd.	Basic Resources	Canada	5.26
Southern Copper Corp.	Basic Resources	USA	5.03
IVANHOE MINES	Basic Resources	Canada	4.72
LUNDIN MINING	Basic Resources	Canada	4.59
Grupo Mexico SAB de CV	Basic Resources	Mexico	4.49

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