

# STOXX® GLOBAL RARE EARTH EXTENDED INDEX

## Index description

The STOXX Global Rare Earth Index is designed to give a diversified representation of companies in the rare earth sector. For a stock to be a part of the eligible universe, 30% or more of the relevant company's recent annual revenue has to result directly from exploration, extraction, transport, processing or any other business involved in one or more rare earth elements. There are 17 rare earth elements: Scandium, Yttrium, Lanthanum, Lutetium, Ytterbium, Thulium, Erbium, Holmium, Dysprosium, Terbium, Gadolinium, Europium, Samarium, Promethium, Neodymium, Praseodymium and Cerium.

## Key facts

» With this fundamental approach to universe construction, the index provides unparalleled exposure, diversification and benchmarking to investors and asset managers. Growing demand for high-tech products in which rare earths are used is making them more and more important. Observers see the limited access to rare earths as an obstacle to innovation and as limiting the manufacture of many high-tech products

## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global Rare Earth Extended Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	14.7
STOXX Global 200 Index	19,635.4	18,143.6	90.7	67.6	821.9	3.0	4.5	0.0	6.9

## 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 Rare Earth Extended Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX Global 200 Index	4.3	3.3	7.8	20.0	75.5	N/A	N/A	7.9	6.3	12.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Rare Earth Extended Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX Global 200 Index	8.7	14.5	11.7	14.9	13.7	N/A	N/A	0.6	0.4	0.8
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Rare Earth Extended Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Rare Earth Extended Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

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

<sup>2</sup> Based on EURIBOR1M

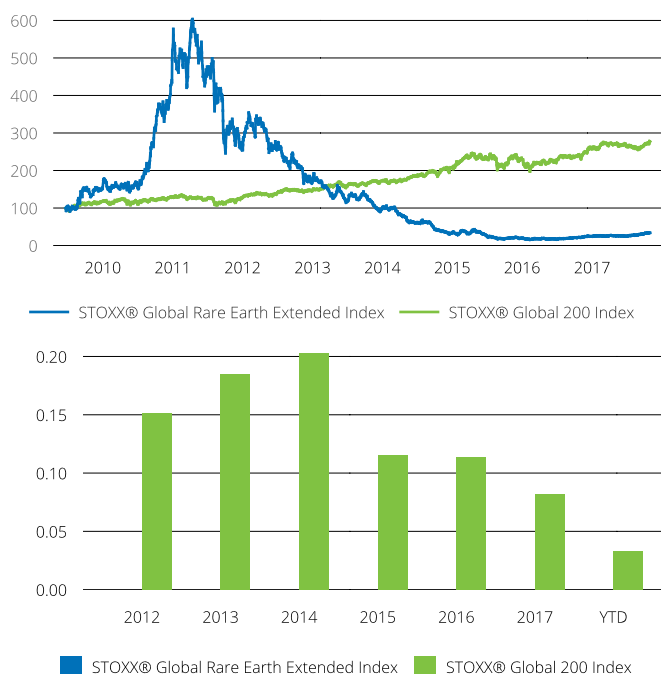
(EUR, gross return), all data as of May 31, 2018

## THEME INDICES

## STOXX® GLOBAL RARE EARTH EXTENDED INDEX

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%)	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Global Rare Earth Extended Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX Global 200 Index	19.1	15.5	18.4	15.5	0.1	2.7	2.0	18.1

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

## Methodology

The index comprises all components from the investable universe that generate at least 30% of their annual revenue in the rare earth sector. In case a company does not yet generate any revenue, its future revenue percentage is estimated by the corporation's assets and/or operating activities. Selection is performed on the basis of liquidity criteria. All stocks are subject to a minimum liquidity threshold. The lower boundary is calculated as the average three-month turnover across all eligible stocks of the rare earth sector. The detailed methodology including the calculation formula can be found in our rulebook:

<http://www.stoxx.com/indices/rulebooks.html>

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0131037324	STGREGT	STGREGT INDEX	.STGREGT
Net Return EUR	CH0131037373	STGRET	STGRET INDEX	.STGRET
Price EUR	CH0131037308	STGREP	STGREP INDEX	.STGREP
Gross Return USD	CH0131037340	STGREGU	STGREGU INDEX	.STGREGU
Net Return USD	CH0131037365	STGREU	STGREU INDEX	.STGREU
Price USD	CH0131037332	STGREK	STGREK INDEX	.STGREK

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 cap
Cap factor	18%
No. of components	Variable
Review frequency	Semi-annually (Mar. and Sep.)
Calculation/distribution	Price (EUR/USD): realtime (every 15 seconds)
Calculation hours	Realtime: 9:00 am - 10:15 pm CET
Base value/base date	100 as of Jun. 19, 2009
History	Available daily back to Jun. 19, 2009
Inception date	Jul. 28, 2011

## 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 a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

<sup>4</sup> STOXX data from Jun. 19, 2009 to Oct. 31, 2017

(EUR, gross return), all data as of May 31, 2018

