

# STOXX® GLOBAL LITHIUM MINERS AND PRODUCERS INDEX

## Index description

The STOXX Global Lithium Miners and Producers Index is comprised of companies with high exposure to the lithium industry through lithium miners and compounds manufacturers. 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 lithium industry.

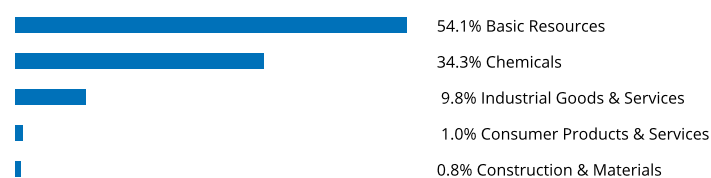
## Key facts

- »Index provides targeted exposure to the lithium mining industry.
- »Based on Factset Revere (RBICS) Focus and Revenue data sets.
- »Inclusion of size and liquidity filters to ensure replicability of the index.

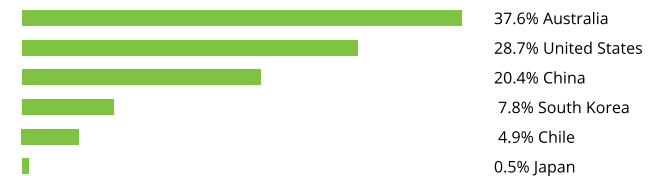
## Descriptive statistics

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 Lithium Miners and Producers Index	N/A	952.8	24.4	11.8	82.4	1.4	8.6	0.1	23.0
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 Lithium Miners and Producers Index	-4.0	6.5	-7.7	277.1	285.9	N/A	N/A	-7.7	55.6	30.9
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 Lithium Miners and Producers Index	28.5	29.5	32.1	34.9	33.8	N/A	N/A	-0.3	1.2	0.7
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 Lithium Miners and Producers Index	0.5	0.5	0.5	0.5	0.6	25.1	25.4	27.5	30.1	28.2
Index to benchmark	Beta					Annualized information ratio				
STOXX Global Lithium Miners and Producers Index	1.5	1.4	1.1	1.2	1.1	-3.8	-0.7	-0.7	1.1	0.6

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

<sup>2</sup> Based on EURIBOR1M

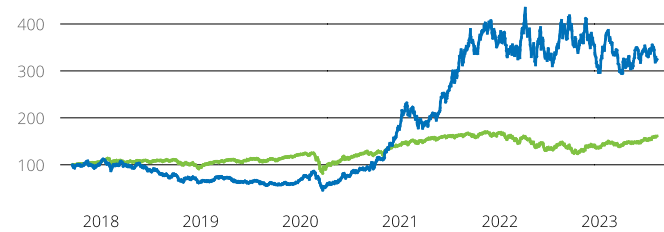
(USD, gross return), all data as of Jul. 31, 2023

## STOXX INDICES

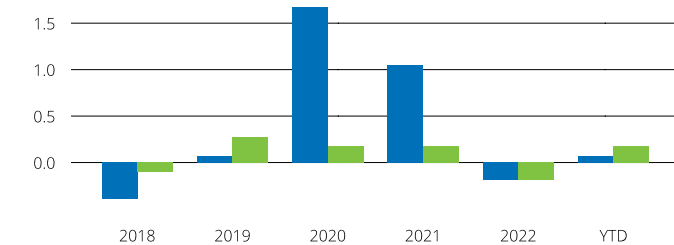
## STOXX® GLOBAL LITHIUM MINERS AND PRODUCERS INDEX

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Global Lithium Miners and Producers Index	17.5	11.5	9.6	8.7	3.8	0.8	4.8	35.0
STOXX World AC All Cap Index	22.5	18.3	18.2	17.3	0.2	1.9	1.5	7.9

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

— STOXX® Global Lithium Miners and Producers Index  
— STOXX® World AC All Cap Index



■ STOXX® Global Lithium Miners and Producers Index  
■ STOXX® World AC All Cap Index

## Methodology

The parent index of the STOXX Global Lithium Miners and Producers Index is the STOXX Global Lithium Universe index. A set of country, size and liquidity screens are applied on the STOXX Global Lithium Miners and Producers 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 lithium mining and manufacturing 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.

The index is price-weighted with weighting factors based on free-float market capitalization with group and concentration capping, and its composition is reviewed annually in September.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1213354702	STXLIMEG		.STXLIMEG
Net Return EUR	CH1213354710	STXLIMER		.STXLIMER
Price EUR	CH1213354694	STXLIMEP		.STXLIMEP
Gross Return USD	CH1213354793	STXLIMEZ	STXLIMEZ INDEX	.STXLIMEZ
Net Return USD	CH1213354801	STXLIMEV	STXLIMEV INDEX	.STXLIMEV
Price USD	CH1213354785	STXLIMEL	STXLIMEL INDEX	.STXLIMEL

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

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. 18, 2017 to Jul. 31, 2023

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

## STOXX® GLOBAL LITHIUM MINERS AND PRODUCERS INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
PILBARA MINERALS	Basic Resources	Australia	8.65
LIONTOWN RESOURCES	Basic Resources	Australia	8.28
ALLKEM	Basic Resources	Australia	8.14
ALBEMARLE	Chemicals	United States	8.12
LIVENT	Chemicals	United States	7.88
SK IE TECHNOLOGY	Industrial Goods & Services	South Korea	5.45
SOCIEDAD QUIMICA Y MIN. CH ADR	Chemicals	Chile	4.89
LITHIUM AMERICAS (NYS)	Basic Resources	United States	4.53
SIGMA LITHIUM	Basic Resources	United States	4.44
PIEDMONT LITHIUM	Basic Resources	United States	3.74

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

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