

# STOXX® GLOBAL LITHIUM UNIVERSE INDEX

## Index description

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

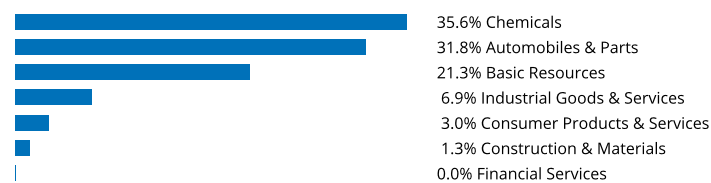
## Key facts

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

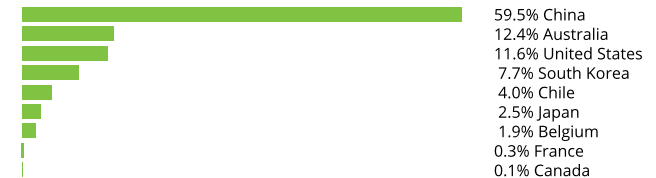
## Descriptive statistics

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 Lithium Universe Index	394.4	278.2	3.0	0.8	87.7	0.0	31.5	0.0	8.0
STOXX World AC All Cap Index	81,895.1	68,372.3	5.9	0.6	2,666.6	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 Universe Index	2.0	-0.3	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX World AC All Cap Index	2.8	14.1	4.4	44.5	56.8	N/A	N/A	4.4	13.0	9.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Global Lithium Universe Index	25.9	23.0	24.6	24.6	N/A	N/A	N/A	-1.3	-1.3	N/A
STOXX World AC All Cap Index	8.0	10.8	13.3	13.8	16.9	N/A	N/A	0.2	0.9	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global Lithium Universe Index	0.4	0.4	0.3	0.3	N/A	23.6	20.9	24.7	24.7	N/A
Index to benchmark	Beta					Annualized information ratio				
STOXX Global Lithium Universe Index	1.3	0.9	0.5	0.4	N/A	-0.4	-1.1	-1.3	-1.3	N/A

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

<sup>2</sup> Based on EURIBOR1M

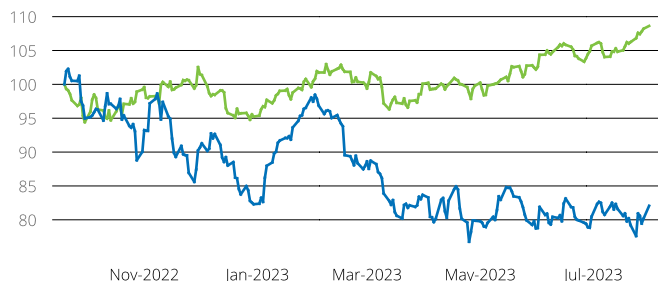
(EUR, gross return), all data as of Jul. 31, 2023

## STOXX INDICES

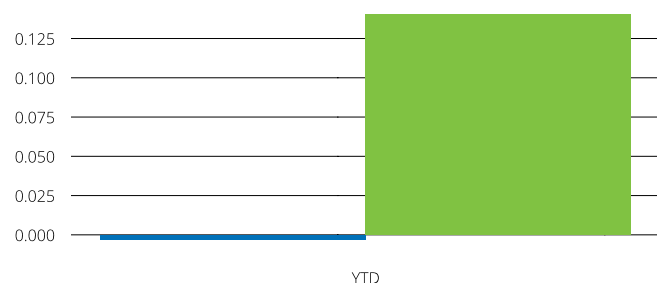
## STOXX® GLOBAL LITHIUM UNIVERSE INDEX

## 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 Universe Index	14.0	14.4	12.8	13.8	3.8	N/A	2.4	28.5
STOXX World AC All Cap Index	22.5	18.3	18.2	17.3	0.2	2.3	1.5	7.9

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

— STOXX® Global Lithium Universe Index — STOXX® World AC All Cap Index



■ STOXX® Global Lithium Universe Index ■ STOXX® World AC All Cap Index

## Methodology

The parent index of the STOXX Global Lithium Universe Index is the STOXX World AC All Cap. A set of country, size and liquidity screens are applied on the STOXX Global Lithium 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 Lithium Ore Mining; RBICS L6 Focus of Lithium Compounds Manufacturing; revenue exposure from RBICS L6 subindustries of Lithium Ore Mining or Lithium Compounds Manufacturing greater or equal to 0.

The index is weighted by free-float market capitalization.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1213354678	STXLITHG		.STXLITHG
Net Return EUR	CH1213354686	STXLITHR		.STXLITHR
Price EUR	CH1213354660	STXLITHP		.STXLITHP
Gross Return USD	CH1213354827	STXLITHZ		.STXLITHZ
Net Return USD	CH1213354835	STXLITHV		.STXLITHV
Price USD	CH1213354819	STXLITHL		.STXLITHL

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 22:15:01
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

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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> gr. div. yield is calculated as gr. return index return minus price index return

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

## STOXX® GLOBAL LITHIUM UNIVERSE INDEX

Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
CONTEMPORARY AMPEREX TEC (CCS)	Automobiles & Parts	China	31.51
ALBEMARLE	Chemicals	United States	8.12
ECOPRO	Chemicals	South Korea	6.17
TIANQI LITH.INDS.'A' (CCS)	Chemicals	China	3.22
PILBARA MINERALS	Basic Resources	Australia	3.00
Ganfeng Lithium 'A' (CCS)	Basic Resources	China	2.98
MINERAL RESOURCES	Basic Resources	Australia	2.69
YUNNAN CHUANGXIN NMT.'A' (CCS)	Industrial Goods & Services	China	2.24
Sekisui Chemical Co. Ltd.	Consumer Products & Services	Japan	2.13
IGO	Basic Resources	Australia	2.09

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