

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.

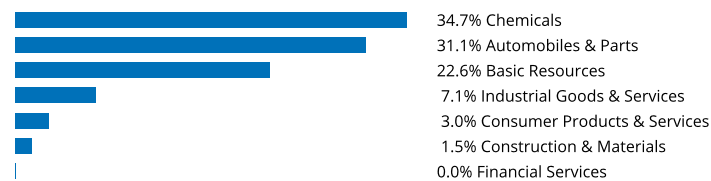
Key facts

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

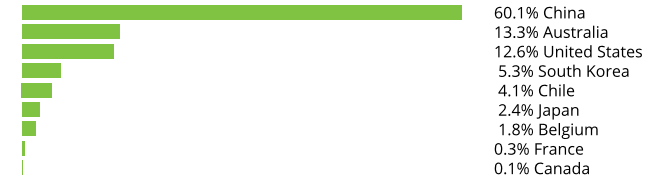
Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|-------------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Global Lithium Universe Index | 420.6 | 298.0 | 3.2 | 0.9 | 91.5 | 0.0 | 30.7 | 0.0 | 8.0 |
| STOXX World AC All Cap Index | 87,035.8 | 72,708.9 | 6.3 | 0.7 | 2,903.0 | 0.0 | 4.0 | 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 Lithium Universe Index | 4.3 | -1.1 | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| STOXX World AC All Cap Index | 5.6 | 12.0 | 13.9 | 28.7 | 31.6 | N/A | N/A | 13.9 | 8.7 | 5.6 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Global Lithium Universe Index | 25.0 | 23.3 | 25.6 | 25.6 | N/A | N/A | N/A | -1.1 | -1.1 | N/A |
| STOXX World AC All Cap Index | 10.5 | 11.4 | 15.6 | 15.0 | 17.5 | N/A | N/A | 0.7 | 0.6 | 0.3 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Global Lithium Universe Index | 0.7 | 0.5 | 0.3 | 0.3 | N/A | 18.4 | 20.4 | 24.9 | 24.9 | N/A |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Global Lithium Universe Index | 1.8 | 1.0 | 0.5 | 0.6 | N/A | -0.7 | -1.2 | -1.4 | -1.4 | N/A |

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

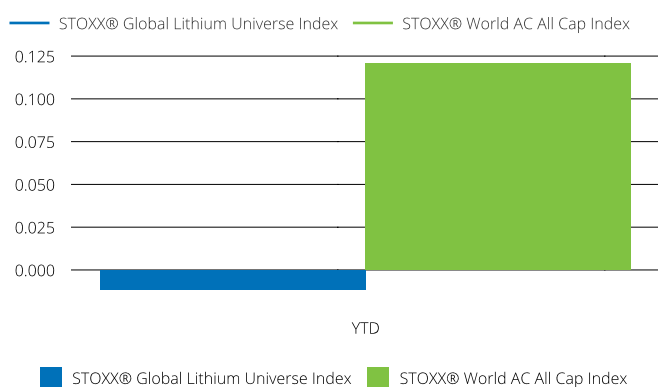
(USD, price), all data as of Jun. 30, 2023

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 (%) ³ | Price/ sales | Price/ cash flow |
|-------------------------------------|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
| | Trailing | Projected | Trailing | Projected | Trailing | Trailing | Trailing | Trailing |
| STOXX Global Lithium Universe Index | 13.8 | 14.3 | 12.6 | 13.9 | 3.8 | N/A | 2.3 | -55.0 |
| STOXX World AC All Cap Index | -0.9 | 17.7 | 17.6 | 16.8 | 0.2 | 2.0 | 1.5 | 8.3 |

Performance and annual returns⁴

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

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 22:15:03 |
| 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.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Sep. 19, 2022 to Jun. 30, 2023

(USD, price), all data as of Jun. 30, 2023

STOXX® GLOBAL LITHIUM UNIVERSE INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------------------------|-----------------------------|---------------|------------|
| CONTEMPORARY AMPEREX TEC (CCS) | Automobiles & Parts | China | 30.71 |
| ALBEMARLE | Chemicals | United States | 8.78 |
| ECOPRO | Chemicals | South Korea | 3.84 |
| TIANQI LITH.INDS.'A' (CCS) | Chemicals | China | 3.43 |
| PILBARA MINERALS | Basic Resources | Australia | 3.09 |
| Ganfeng Lithium 'A' (CCS) | Basic Resources | China | 3.08 |
| MINERAL RESOURCES | Basic Resources | Australia | 2.74 |
| IGO | Basic Resources | Australia | 2.34 |
| GUANGZHOU TINCI MATS. TECH.'A' (CCS) | Chemicals | China | 2.34 |
| YUNNAN CHUANGXIN NMT.'A' (CCS) | Industrial Goods & Services | China | 2.26 |

⁵ Based on the composition as of Jun. 30, 2023