

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.

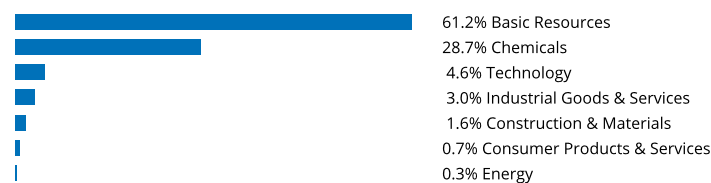
Key facts

- » 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

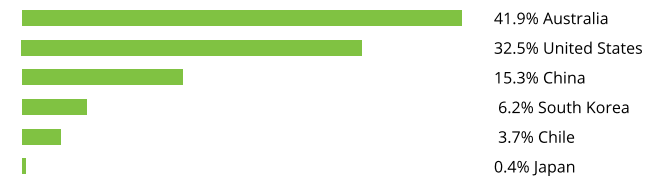
Descriptive statistics

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	964.6	24.7	15.4	93.3	1.4	9.7	0.1	N/A
STOXX Global Lithium Universe Index	401.9	281.3	3.0	0.8	90.4	0.0	32.2	0.0	N/A

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 Miners and Producers Index	1.9	4.4	-16.8	353.4	231.3	N/A	N/A	-16.7	65.3	27.0
STOXX Global Lithium Universe Index	-4.8	-4.4	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Global Lithium Miners and Producers Index	23.9	31.2	34.6	35.7	33.9	N/A	N/A	-0.7	1.4	0.7
STOXX Global Lithium Universe Index	18.7	23.1	25.8	25.8	25.8	N/A	N/A	-1.3	-1.3	-1.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global Lithium Miners and Producers Index	0.7	0.7	0.7	0.7	0.7	16.7	22.4	23.9	23.9	23.9
Index to benchmark	Beta					Annualized information ratio				
STOXX Global Lithium Miners and Producers Index	0.9	0.9	0.9	0.9	0.9	4.6	0.9	-0.3	-0.3	-0.3

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

² Based on EURIBOR1M

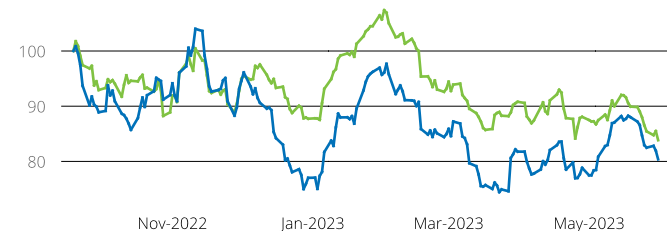
(USD, gross return), all data as of May 31, 2023

STOXX INDICES

STOXX® GLOBAL LITHIUM MINERS AND PRODUCERS INDEX

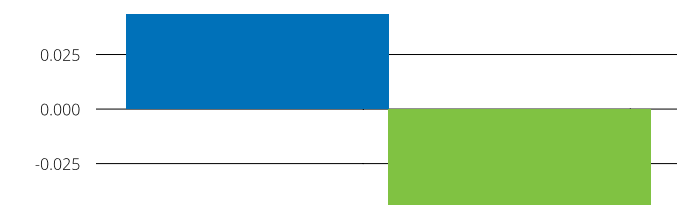
Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) ³	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Global Lithium Miners and Producers Index	19.7	12.4	9.4	8.7	3.9	0.6	5.7	24.5
STOXX Global Lithium Universe Index	13.0	13.2	11.9	12.6	3.6	N/A	2.2	-10.7

Performance and annual returns⁴

— STOXX® Global Lithium Miners and Producers Index

— STOXX® Global Lithium Universe Index



YTD

■ STOXX® Global Lithium Miners and Producers Index

■ STOXX® Global Lithium Universe Index

Methodology

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.

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

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

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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 May 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
ALLKEM	Basic Resources	Australia	9.68
LIVENT	Chemicals	United States	8.67
PILBARA MINERALS	Basic Resources	Australia	8.36
LITHIUM AMERICAS (NYS)	Basic Resources	United States	7.72
LIONTOWN RESOURCES	Basic Resources	Australia	7.45
ALBEMARLE	Chemicals	United States	6.78
SIGMA LITHIUM	Basic Resources	United States	5.16
CORE LITHIUM	Basic Resources	Australia	4.79
SK I&E TECHNOLOGY	Technology	South Korea	4.57
PIEDMONT LITHIUM	Basic Resources	United States	4.16

⁵ Based on the composition as of May 31, 2023
