

# STOXX GLOBAL LITHIUM AND BATTERY PRODUCERS

## Index description

The STOXX Global Lithium and Battery Producers Index is comprised of companies with high exposure to the lithium industry through lithium miners, compounds manufacturers and lithium battery producers. These companies, or components of their business lines, are expected to benefit from the global trend towards electric vehicles (EVs) and renewable energy storage, which, in the future, may have a substantial impact on their performance.

STOXX uses FactSets Revere (RBICS) granular data for a detailed breakdown of the revenue sources of the eligible companies, to select those most exposed to the themes. Additionally, EconSights patent data are used to identify innovators in emerging technologies.

Companies that are non-compliant with the Global Standards Screening (GSS) or display a Severe (Category 5) Controversy Rating, as identified by Sustainalytics, are excluded.

## Key facts

»Index provides targeted exposure to companies with high exposure to the lithium industry through lithium miners, compounds manufacturers and lithium battery producers .

»Liquidity and size filters ensure replicability of the index.

»FactSet Revere data allow detailed and accurate revenue breakdown of eligible companies.

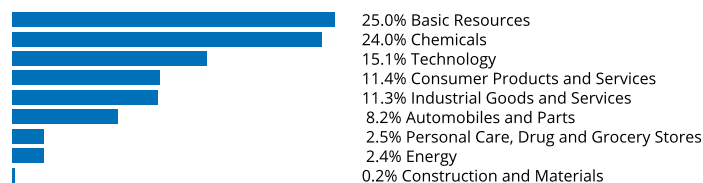
»EconSights patent data facilitate identification of innovators in emerging technologies.

»Sustainalytics data aim to identify and exclude companies that are non-compliant with the Global Standards Screening (GSS) or display a Severe (Category 5) Controversy Rating.

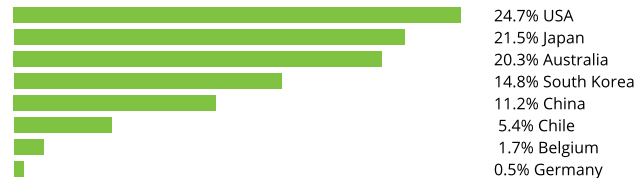
## Descriptive statistics

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 and Battery Producers	N/A	868.3	18.1	4.8	90.4	0.7	10.4	0.1	0.0
STOXX World AC All Cap	87,342.4	73,034.2	6.3	0.7	2,811.7	0.0	3.8	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 and Battery Producers	-11.6	3.6	-11.0	101.0	79.4	N/A	N/A	-10.9	26.1	12.4
STOXX World AC All Cap	-2.8	22.4	13.7	23.4	42.3	N/A	N/A	13.6	7.2	7.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Lithium and Battery Producers	N/A	N/A	23.9	27.8	28.9	N/A	N/A	-0.7	0.8	0.4
STOXX World AC All Cap	N/A	N/A	14.7	14.9	17.5	N/A	N/A	0.7	0.4	0.4
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Lithium and Battery Producers	0.6	0.6	0.6	0.6	0.6	14.2	17.0	19.0	21.5	22.1
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Lithium and Battery Producers	1.1	1.2	1.0	1.2	1.1	-7.5	-0.9	-1.3	0.7	0.2

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

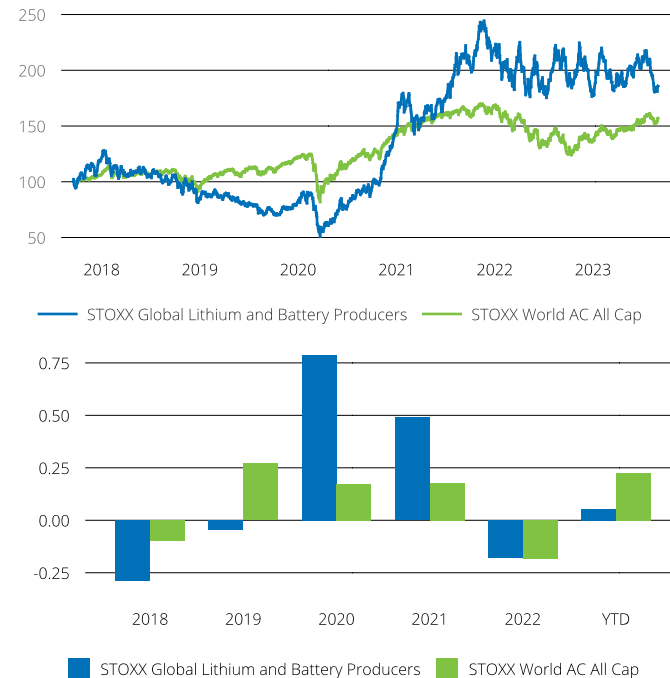
(USD, gross return), all data as of Aug. 31, 2023

## THEME INDICES

## STOXX GLOBAL LITHIUM AND BATTERY PRODUCERS

## 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 and Battery Producers	15.7	15.5	10.6	12.3	2.4	1.6	1.4	49.1
STOXX World AC All Cap	21.0	17.4	17.3	16.4	0.2	2.5	1.5	8.3

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

## Methodology

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

STOXX uses FactSets Revere (RBICS) granular data for a detailed breakdown of the revenue sources of the eligible companies, to select those most exposed to the themes. Additionally, EconSights patent data are used to identify innovators in emerging technologies.

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

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price EUR	CH1213357200	STXLBP		.STXLBP
Net Return EUR	CH1213357218	STXLBR		.STXLBR
Gross Return EUR	CH1213357226	STXLBGR		.STXLBGR
Price USD	CH1213357234	STXLBL	STXLBL INDEX	.STXLBL
Net Return USD	CH1213357242	STXLBV	STXLBV INDEX	.STXLBV
Gross Return USD	CH1213357259	STXLBI	STXLBI INDEX	.STXLBI

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	August. 29, 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> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Sep. 18, 2023 to Aug. 31, 2023

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

## THEME INDICES

## STOXX GLOBAL LITHIUM AND BATTERY PRODUCERS

Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
TDK Corp.	Technology	Japan	10.41
ALBEMARLE	Chemicals	USA	10.03
PILBARA MINERALS	Basic Resources	Australia	9.10
CONTEMPORARY AMPEREX TEC (CCS)	Automobiles and Parts	China	6.02
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ALLKEM	Basic Resources	Australia	5.80
PANASONIC HOLDINGS	Consumer Products and Services	Japan	5.66
SOCIEDAD QUIMICA Y MIN. CH ADR	Chemicals	Chile	5.39
LG ENERGY SOLUTION	Industrial Goods and Services	South Korea	5.13
SONY GROUP CORP.	Consumer Products and Services	Japan	4.94

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