

STOXX GLOBAL LITHIUM MINERS AND PRODUCERS

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.

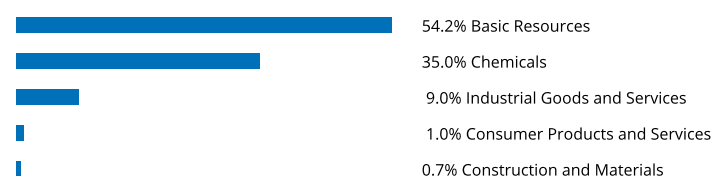
Key facts

- »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.

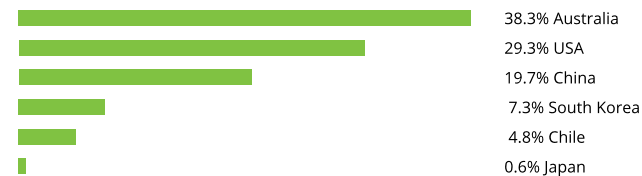
Descriptive statistics

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	N/A	817.4	21.0	10.3	76.7	1.0	9.4	0.1	23.0
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 figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Lithium Miners and Producers	-14.2	-8.6	-27.5	202.3	260.5	N/A	N/A	-27.4	44.4	29.1
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 Miners and Producers	N/A	N/A	31.4	35.0	33.8	N/A	N/A	-1.2	0.9	0.7
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 Miners and Producers	0.6	0.5	0.5	0.5	0.6	17.8	24.6	26.5	30.1	28.2
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Lithium Miners and Producers	1.2	1.4	1.2	1.2	1.1	-7.9	-1.4	-1.7	0.9	0.6

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

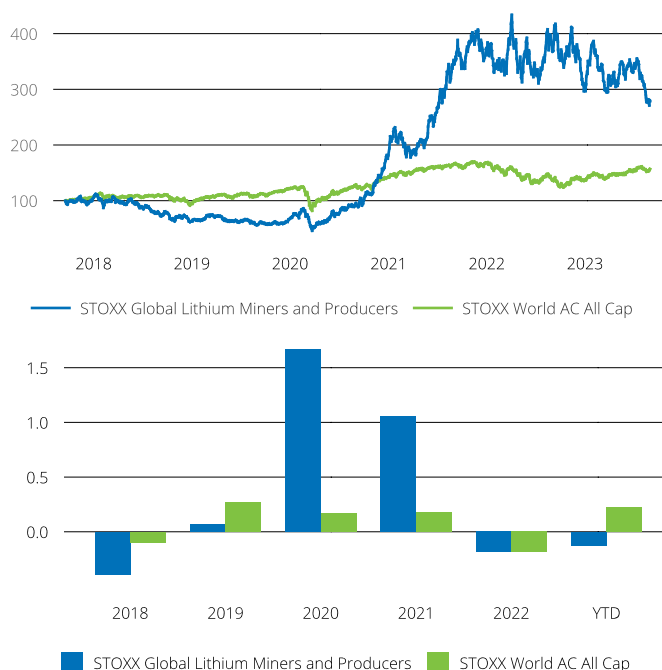
(USD, gross return), all data as of Aug. 31, 2023

THEME INDICES

STOXX GLOBAL LITHIUM MINERS AND PRODUCERS

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	15.1	11.4	8.9	8.2	3.2	0.6	3.8	-120.3
STOXX World AC All Cap	21.0	17.4	17.3	16.4	0.2	1.9	1.5	8.3

Performance and annual returns⁴

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

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. 18, 2017 to Aug. 31, 2023

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

THEME INDICES

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
LIONTOWN RESOURCES	Basic Resources	Australia	9.38
PILBARA MINERALS	Basic Resources	Australia	9.35
ALBEMARLE	Chemicals	USA	8.86
ALLKEM	Basic Resources	Australia	8.64
LIVENT	Chemicals	USA	8.01
SK IE TECHNOLOGY	Industrial Goods and Services	South Korea	5.16
SOCIEDAD QUIMICA Y MIN. CH ADR	Chemicals	Chile	4.84
LITHIUM AMERICAS (NYS)	Basic Resources	USA	4.79
SIGMA LITHIUM	Basic Resources	USA	4.06
PIEDMONT LITHIUM	Basic Resources	USA	3.56

⁵ Based on the composition as of Aug. 31, 2023