

STOXX GLOBAL LITHIUM UNIVERSE

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.

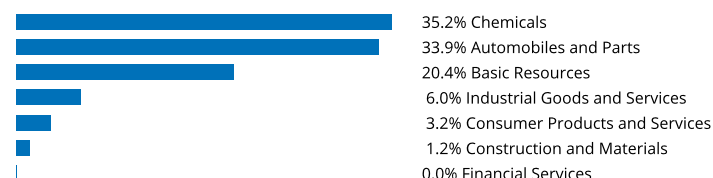
Key facts

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

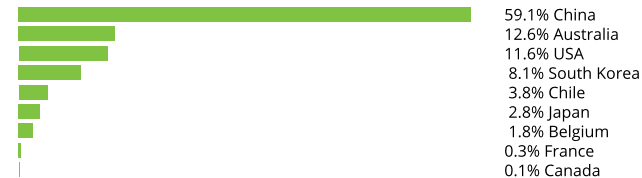
Descriptive statistics

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	396.6	280.5	3.0	0.7	94.3	0.0	33.6	0.0	8.0
STOXX World AC All Cap	87,345.7	73,037.2	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 Universe	-8.5	-6.9	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX World AC All Cap	-3.0	19.6	11.2	16.3	28.2	N/A	N/A	11.2	5.2	5.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Lithium Universe	N/A	N/A	25.1	25.1	25.1	N/A	N/A	-1.2	-1.2	-1.2
STOXX World AC All Cap	N/A	N/A	14.7	15.0	17.5	N/A	N/A	0.5	0.3	0.3
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Lithium Universe	0.4	0.5	0.4	0.4	0.4	17.7	20.4	24.1	24.1	24.1
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Lithium Universe	0.7	1.0	0.6	0.6	0.4	-3.7	-1.4	-1.5	-1.5	-1.5

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

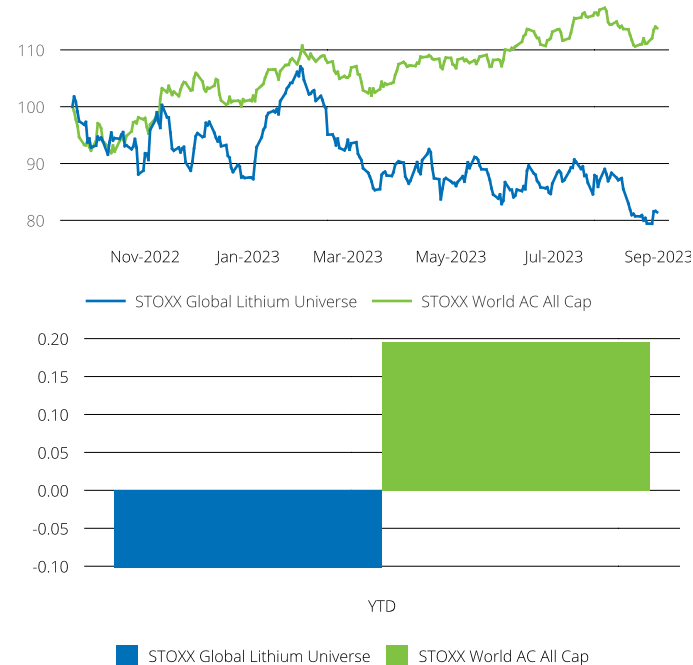
(USD, price), all data as of Aug. 31, 2023

THEME INDICES

STOXX GLOBAL LITHIUM UNIVERSE

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	14.0	14.2	13.0	13.6	3.5	N/A	2.2	139.8
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 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
Price EUR	CH1213354660	STXLITHP		.STXLITHP
Gross Return EUR	CH1213354678	STXLITHG		.STXLITHG
Net Return EUR	CH1213354686	STXLITHR		.STXLITHR
Price USD	CH1213354819	STXLITHL		.STXLITHL
Gross Return USD	CH1213354827	STXLITHZ		.STXLITHZ
Net Return USD	CH1213354835	STXLITHV		.STXLITHV

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 Aug. 31, 2023

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

THEME INDICES

STOXX GLOBAL LITHIUM UNIVERSE

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
CONTEMPORARY AMPEREX TEC (CCS)	Automobiles and Parts	China	33.60
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ALBEMARLE	Chemicals	USA	8.31
ECOPRO	Chemicals	South Korea	6.77
PILBARA MINERALS	Basic Resources	Australia	3.05
TIANQI LITH.INDS.'A' (CCS)	Chemicals	China	2.99
TIANQI LITH.INDS.'A' (CCS)	Chemicals	China	2.99
MINERAL RESOURCES	Basic Resources	Australia	2.83
Ganfeng Lithium 'A' (CCS)	Basic Resources	China	2.53
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⁵ Based on the composition as of Aug. 31, 2023