

# 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.

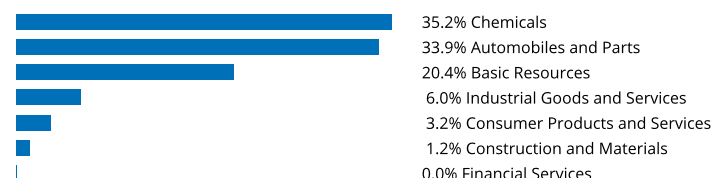
## Key facts

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

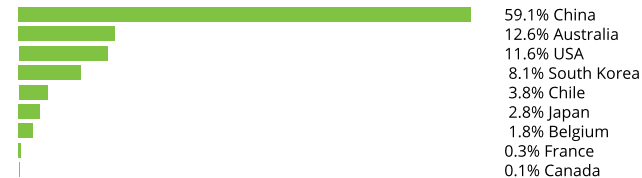
## Descriptive statistics

| Index                         | Market cap (EUR bn.) |            | Components (EUR bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|-------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|                               | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| STOXX Global Lithium Universe | 365.4                | 258.5      | 2.8                  | 0.7    | 86.8    | 0.0      | 33.6                 | 0.0      | 8.0            |
| STOXX World AC All Cap        | 80,477.0             | 67,293.7   | 5.8                  | 0.6    | 2,590.6 | 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 Universe | -7.1                      | -8.5 | N/A  | N/A  | N/A  | N/A                          | N/A  | N/A  | N/A  | N/A  |
| STOXX World AC All Cap        | -1.5                      | 16.6 | 3.0  | 28.2 | 37.4 | N/A                          | N/A  | 3.0  | 8.6  | 6.5  |
| 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  | 23.9 | 23.9 | 23.9 | N/A                          | N/A  | -1.6 | -1.6 | -1.6 |
| STOXX World AC All Cap        | N/A                       | N/A  | 12.9 | 13.8 | 17.0 | N/A                          | N/A  | -0.1 | 0.5  | 0.3  |
| Index to benchmark            | Correlation               |      |      |      |      | Tracking error (%)           |      |      |      |      |
|                               | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD  | 1Y   | 3Y   | 5Y   |
| STOXX Global Lithium Universe | 0.2                       | 0.4  | 0.2  | 0.2  | 0.2  | 17.8                         | 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 | 0.2                       | 0.8  | 0.5  | 0.4  | 0.3  | -3.8                         | -1.4 | -1.5 | -1.5 | -1.5 |

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

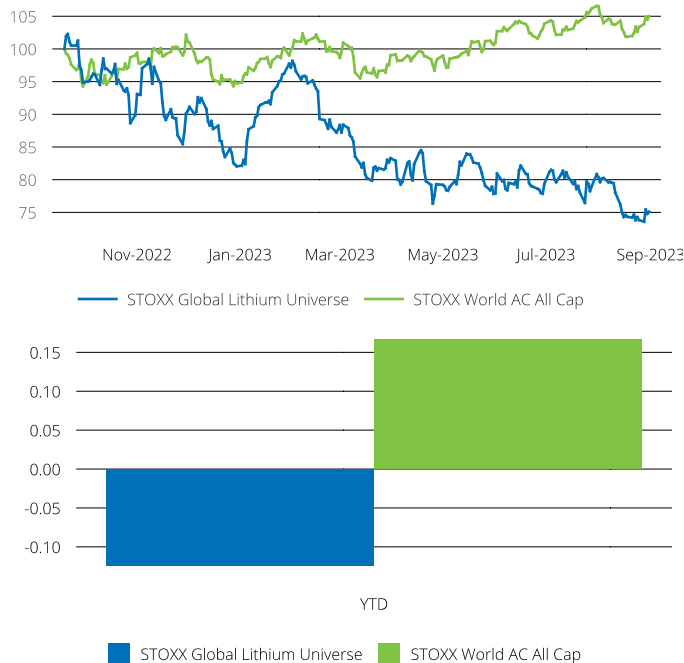
(EUR, price), all data as of Aug. 31, 2023

## THEME INDICES

## STOXX GLOBAL LITHIUM UNIVERSE

## Fundamentals (for last 12 months)

| Index                         | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>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            | 1.8                                | 1.5             | 8.3                 |

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

## 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](http://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 22:15:00                |
| 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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Sep. 19, 2022 to Aug. 31, 2023

THEME INDICES

STOXX GLOBAL LITHIUM UNIVERSE

Top 10 Components<sup>5</sup>

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