

# FACTSHEET - AS OF 05-Jul-2024

## Solactive Global Lithium (EUR) Index

### DESCRIPTION

The Solactive Global Lithium Index tracks the performance of the largest and most liquid listed companies active in exploration and/or mining of Lithium or the production of Lithium batteries. The index is calculated as a total return index in EUR and adjusted semi-annually.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA0LE2 / SLA0LE	Base Value / Base Date	108.76 Points / 28.02.2011
Bloomberg / Reuters	SOLLITE Index / SOLLITE	Last Price	156.35
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 28.02.2011
Index Members	40		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.42%	-4.58%	-14.52%	-38.75%	-17.83%	43.76%
Performance (p.a.)						2.76%
Volatility (p.a.)	18.21%	20.52%	23.24%	24.48%	23.12%	23.68%
High	163.58	172.48	182.02	256.07	191.21	287.16
Low	150.53	150.53	150.53	150.53	150.53	41.17
Sharpe Ratio*	-2.53	-1.02	-1.33	-1.75	-1.52	-0.04
Max. Drawdown	-7.98%	-12.73%	-17.70%	-41.22%	-21.28%	-62.15%
VaR 95 \ 99				-41.9% \ -58.8%		-38.3% \ -66.0%
CVaR 95 \ 99				-55.5% \ -89.9%		-56.1% \ -91.5%

\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

## COMPOSITION BY CURRENCIES

- USD 41.0%
- AUD 17.5%
- KRW 16.3%
- JPY 13.5%
- Others 11.7%



## COMPOSITION BY COUNTRIES

- US 32.8%
- AU 17.5%
- KR 16.3%
- JP 13.5%
- Others 19.9%



## TOP COMPONENTS AS OF 05-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
QUIMICA Y MINERA CHIL-SP ADR	SQM UN Equity	CL	USD	7.89%
STANDARD LITHIUM LTD	SLI CV Equity	CA	CAD	0.30%
MICROVAST HOLDINGS INC	MVST UW Equity	US	USD	0.09%
LOTTE ENERGY MATERIALS	020150 KP Equity	KR	KRW	1.08%
SIMPLO TECHNOLOGY	6121 TT Equity	TW	TWD	2.67%
ADVANCED LITHIUM ELECTROCHEMISTRY CAYMAN CO LTD	5227 TT Equity	KY	TWD	0.11%
CORE LITHIUM LTD	CXO AT Equity	AU	AUD	0.17%
PIEDMONT LITHIUM INC	PLL UR Equity	US	USD	0.28%
LG ENERGY SOLUTION	373220 KP Equity	KR	KRW	5.43%
STL TECHNOLOGY CO LTD	4931 TT Equity	TW	TWD	0.08%
SAYONA MINING LTD	SYA AT Equity	AU	AUD	0.27%
TDK CORP ORD	6762 JT Equity	JP	JPY	6.70%
GS YUASA CORP	6674 JT Equity	JP	JPY	1.88%
L&F CO LTD	066970 KP Equity	KR	KRW	3.62%
LIONTOWN RESOURCES LTD	LTR AT Equity	AU	AUD	1.22%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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