

ISTOXX DEVELOPED MARKETS GOLD MINERS 10 EW

Index description

The iSTOXX Developed Markets Gold Miners 10 EW Index aims to select the 10 largest gold mining companies from the STOXX Developed Markets Total Market Index. The components are weighted equally.

Key facts

»Offers exposure to gold

»Incorporates screening based on ADTV to improve liquidity

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
iSTOXX Developed Markets Gold Miners 10 EW	N/A	93.1	9.3	9.4	10.4	8.0	11.2	8.6	20.4
STOXX Global 1800 Industry Basic Materials	1,916.4	1,769.2	14.7	6.9	174.6	1.4	9.9	0.1	11.2

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
iSTOXX Developed Markets Gold Miners 10 EW	-3.3	1.7	17.6	-16.4	92.5	N/A	N/A	17.7	-5.9	14.2
STOXX Global 1800 Industry Basic Materials	-2.7	4.7	5.4	36.2	48.1	N/A	N/A	5.5	10.9	8.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Developed Markets Gold Miners 10 EW	N/A	N/A	25.8	25.9	28.5	N/A	N/A	0.5	-0.2	0.5
STOXX Global 1800 Industry Basic Materials	N/A	N/A	15.3	15.8	18.3	N/A	N/A	0.1	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Developed Markets Gold Miners 10 EW	0.8	0.4	0.6	0.5	0.4	13.8	20.9	20.6	22.4	26.3
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Developed Markets Gold Miners 10 EW	1.5	0.7	1.0	0.8	0.7	-0.5	-0.1	0.5	-0.8	0.2

¹ For information on data calculation, please refer to STOXX calculation reference guide.

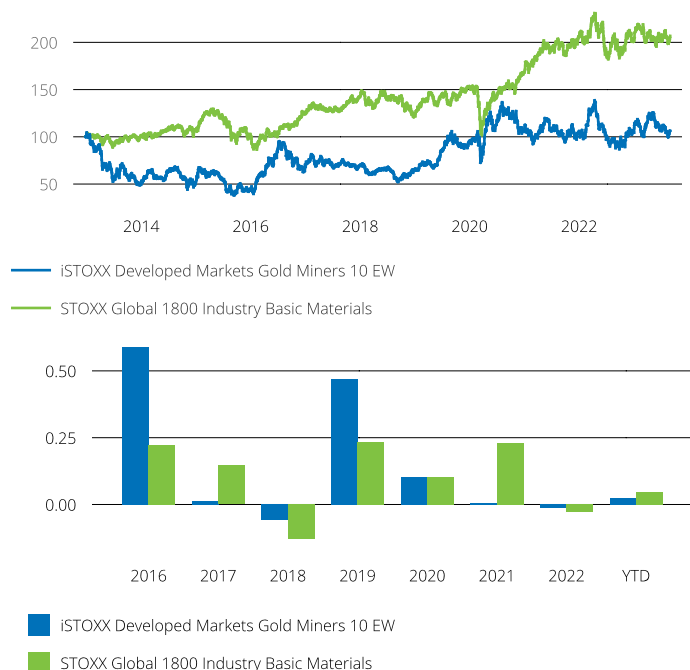
(EUR, net return), all data as of Aug. 31, 2023

ISTOXX INDICES

ISTOXX DEVELOPED MARKETS GOLD MINERS 10 EW

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
ISTOXX Developed Markets Gold Miners 10 EW	49.6	27.1	28.3	27.1	2.0	2.3	4.5	35.4
STOXX Global 1800 Industry Basic Materials	17.0	15.5	14.4	15.4	2.0	3.4	1.1	3.5

Performance and annual returns⁴

Methodology

The index universe is the STOXX Developed Markets Total Market Index and only the securities classified under the Gold Mining ICB supersector are eligible for selection. Additionally, 3-month ADTV in EUR exceeding 7,000,000 is required. All remaining companies are ranked based on their free-float market capitalization, and the largest 10 securities are selected to compose the index. The components are weighted equally, and the composition is reviewed quarterly.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price EUR	CH1110761694	IXDGM1P	IXDGM1P INDEX	.IXDGM1P
Net Return EUR	CH1110761702	IXDGM1R	IXDGM1R INDEX	.IXDGM1R
Gross Return EUR	CH1110761710	IXDGM1G	IXDGM1G INDEX	.IXDGM1G
Price USD	CH1110761728	IXDGM1L		.IXDGM1L
Net Return USD	CH1110761736	IXDGM1V		.IXDGM1V
Gross Return USD	CH1110761744	IXDGM1U		.IXDGM1U

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Equal
Cap factor	N/A
No. of components	10
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	100 as of Dec. 24, 2012
History	Available since Dec. 24, 2012
Inception date	Apr. 28, 2021

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 Dec. 24, 2012 to Aug. 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Kinross Gold Corp.	Basic Resources	Canada	11.20
FRANCO-NEVADA	Basic Resources	Canada	10.42
WHEATON PRECIOUS METALS CORP.	Basic Resources	Canada	10.26
Newcrest Mining Ltd.	Basic Resources	Australia	10.15
Barrick Gold Corp.	Basic Resources	Canada	10.08
Agnico-Eagle Mines Ltd.	Basic Resources	Canada	10.04
NEWMONT	Basic Resources	USA	10.00
ROYAL GOLD	Basic Resources	USA	9.89
NORTHERN STAR	Basic Resources	Australia	9.33
ENDEAVOUR MINING	Basic Resources	Canada	8.64

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