

STOXX GLOBAL JUNIOR GOLD MINERS

Index description

The STOXX Global Junior Gold Miners Index is comprised of small cap companies with significant exposure to the gold mining industry through direct revenue.

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 gold mining industry.

Key facts

»Index provides targeted exposure to companies that stand to benefit from advancements in the gold mining industry.

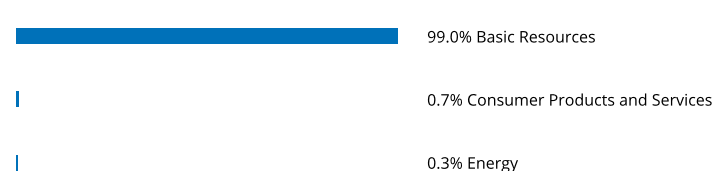
»Liquidity filters ensure replicability of the index.

»FactSet Revere data allow detailed and accurate revenue breakdown of eligible companies.

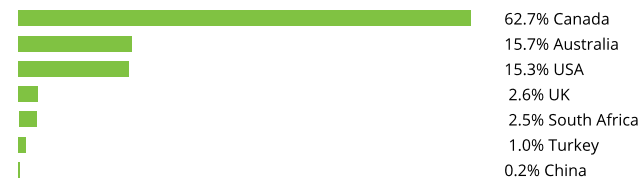
Descriptive statistics

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 Junior Gold Miners	N/A	893.1	19.8	15.7	79.4	1.4	8.9	0.2	0.0
STOXX World AC Small Cap	9,807.6	7,683.6	1.0	0.4	21.0	0.0	0.3	0.0	7.1

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 Junior Gold Miners	-3.3	-1.7	14.6	-19.8	56.3	N/A	N/A	14.5	-7.1	9.3
STOXX World AC Small Cap	-2.2	9.9	-1.1	26.3	18.9	N/A	N/A	-1.1	8.1	3.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Junior Gold Miners	N/A	N/A	30.1	30.5	32.3	N/A	N/A	0.3	-0.3	0.2
STOXX World AC Small Cap	N/A	N/A	14.6	15.6	18.4	N/A	N/A	-0.4	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Junior Gold Miners	0.7	0.1	0.3	0.3	0.3	19.1	27.6	28.6	29.6	31.8
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Junior Gold Miners	1.8	0.2	0.7	0.6	0.5	-0.6	-0.5	0.5	-0.6	0.1

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

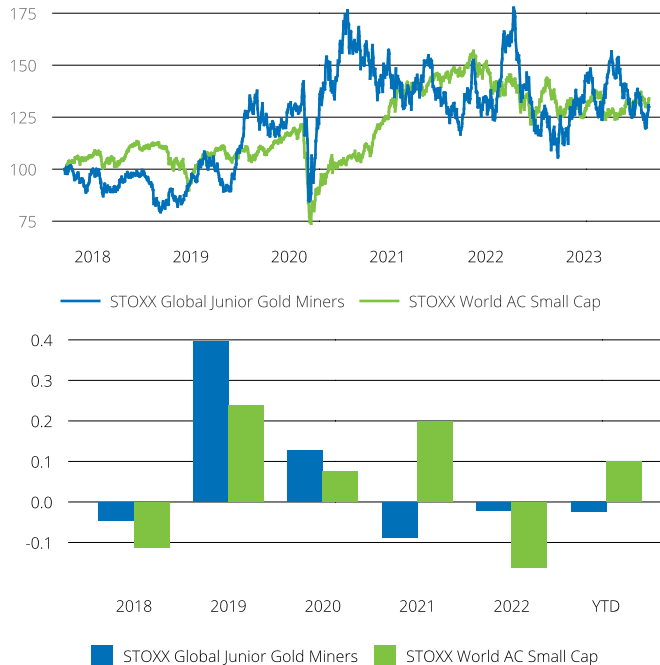
(EUR, price), all data as of Aug. 31, 2023

THEME INDICES

STOXX GLOBAL JUNIOR GOLD MINERS

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 Junior Gold Miners	65.7	21.8	17.8	18.6	1.5	1.2	3.0	-50.7
STOXX World AC Small Cap	30.3	18.1	12.9	13.7	1.6	1.6	0.9	6.3

Performance and annual returns⁴

Methodology

The parent index of the STOXX Global Junior Gold Miners is the STOXX World AC Small Cap Index.

A set of liquidity screens are applied on the STOXX Global Junior Gold Miners to capture liquid companies from eligible countries. The STOXX Global Junior Gold Miners select companies that generate more than 50% of revenues within the sectors associated with the gold mining theme.

The index is price-weighted with weighting factors based on free-float market capitalization with concentration capping, and its composition is reviewed annually in September.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price EUR	CH1265416292	STXGOLDP		.STXGOLDP
Gross Return EUR	CH1265416243	STXGOLDG		.STXGOLDG
Net Return EUR	CH1265416409	STXGOLDR		.STXGOLDR
Price USD	CH1265416318	STXGOLDL		.STXGOLDL
Gross Return USD	CH1265416342	STXGOLDZ		.STXGOLDZ
Net Return USD	CH1265416375	STXGOLDV	STXGOLDV INDEX	.STXGOLDV

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

Quick facts

Weighting	Price weighted with a weighting factor and capping factor
Cap factor	8%
No. of components	Variable
Review frequency	Annual - Sep
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	1000 as of Sep. 18, 2017
History	Available from Sep. 18, 2017
Inception date	June. 26, 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

THEME INDICES

STOXX GLOBAL JUNIOR GOLD MINERS

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
PAN AMER.SILV. (NYSE)	Basic Resources	Canada	8.89
ALAMOS GOLD	Basic Resources	Canada	8.01
ROYAL GOLD	Basic Resources	USA	7.87
B2GOLD	Basic Resources	Canada	6.27
SSR MINING INC. (NAS)	Basic Resources	Canada	4.78
OSISKO GOLD ROYALTIES	Basic Resources	Canada	3.91
HECLA MINING	Basic Resources	USA	3.85
Eldorado Gold Corp.	Basic Resources	Canada	2.81
FIRST MAJESTIC SILVER	Basic Resources	Canada	2.68
PERSEUS MINING	Basic Resources	Australia	2.66

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