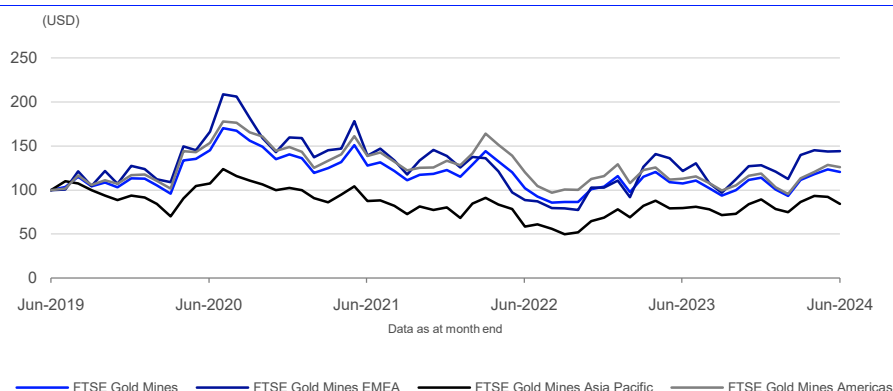


# FTSE Gold Mines Index Series

Data as at: 28 June 2024

The FTSE Gold Mines Index series provides investors and analysts with an easy and reliable way to track the performance of gold mining companies' shares. The FTSE Gold Mines Index encompasses all gold mining companies that have a sustainable, attributable gold production of at least 300,000 ounces a year and that derive 51% or more of their revenue from mined gold.

## 5-Year Performance - Capital Return



## Performance and Volatility - Capital Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Gold Mines	8.2	5.9	5.9	12.2	-5.6	20.6	-1.9	3.8	27.9	32.9	34.5
FTSE Gold Mines EMEA	3.0	12.4	12.4	18.5	3.7	44.0	1.2	7.6	43.3	43.9	46.0
FTSE Gold Mines Asia Pacific	-2.8	-5.7	-5.7	5.9	-4.0	-15.9	-1.3	-3.4	33.6	36.1	37.8
FTSE Gold Mines Americas	11.3	5.9	5.9	11.5	-9.2	25.8	-3.2	4.7	29.6	33.3	34.2

\* Compound annual returns measured over 3 and 5 years respectively

\*\* Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

## Year-on-Year Performance - Capital Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Gold Mines	-15.2	-21.4	59.6	9.1	-11.3	41.2	23.9	-12.6	-15.4	9.6
FTSE Gold Mines EMEA	3.0	-15.9	39.7	15.5	-14.2	75.2	25.3	-13.1	-26.0	24.7
FTSE Gold Mines Asia Pacific	24.2	16.7	50.2	30.0	2.9	20.1	9.4	-21.6	-14.4	29.9
FTSE Gold Mines Americas	-23.2	-28.9	68.6	2.4	-13.7	41.8	27.3	-10.6	-13.0	2.6

## Return/Risk Ratio and Drawdown - Capital Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Gold Mines	0.5	-0.1	0.1	0.1	-22.9	-47.9	-55.5	-55.5
FTSE Gold Mines EMEA	0.4	0.0	0.2	0.1	-32.4	-53.8	-69.6	-69.6
FTSE Gold Mines Asia Pacific	0.1	0.0	-0.1	0.3	-25.0	-52.4	-64.6	-64.6
FTSE Gold Mines Americas	0.5	-0.1	0.1	0.0	-23.4	-48.1	-50.8	-59.5

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown – based on daily data

## FEATURES

### Coverage

In addition to the global index, three sub-indexes for the EMEA, Americas and Asia Pacific regions are calculated.

### Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

Stocks are selected and weighted to ensure that the index is investable.

### Transparency

The indexes use a transparent, rules-based construction process. Index Rules are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, and available end-of-day.

### Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	Country/Market	ICB Subsector	Net MCap (USDm)	Wgt %
Newmont Corporation	USA	Gold Mining	48,251	25.24
Agnico Eagle Mines	Canada	Gold Mining	32,514	17.01
Barrick Gold	Canada	Gold Mining	29,278	15.31
Gold Fields	South Africa	Gold Mining	13,194	6.90
AngloGold Ashanti Plc	South Africa	Gold Mining	10,568	5.53
Kinross Gold	Canada	Gold Mining	10,179	5.32
Northern Star Resources	Australia	Gold Mining	9,750	5.10
Alamos Gold	Canada	Gold Mining	6,201	3.24
Harmony	South Africa	Gold Mining	5,113	2.67
Evolution Mining	Australia	Gold Mining	4,366	2.28
Totals			169,413	88.61

Breakdown by Country/Market Incorporation

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	4	15,040	7.87
Canada	8	88,316	46.19
China	1	2,500	1.31
South Africa	3	28,876	15.10
UK	2	6,004	3.14
USA	2	50,450	26.39
Totals	20	191,186	100.00

Index Characteristics

Attributes	FTSE Gold Mines
Number of constituents	20
Net MCap (USDm)	191,186
Dividend Yield %	2.13
Constituent Sizes (Net MCap USDm)	
Average	9,559
Largest	48,251
Smallest	109
Median	4,314
Weight of Largest Constituent (%)	25.24
Top 10 Holdings (% Index MCap)	88.61

INFORMATION

Index Universe

Gold mining companies with a sustainable attributable share of production from mining in situ ore of 300,000 ounces a year or more

Index Launch

1 February 1994

Base Date

31 December 1992

Base Value

1000 (gold price \$333/oz)

Investability Screen

Free-float adjusted

Index Calculation

End-of-Day indexes available

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

Semi-annually in June and December

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