VettaFi Gold Miners Screened Index

VGOLD30E

October 2025

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Introduction

Index Objective

The VettaFi Gold Miners Screened Index is designed to track the performance of the largest 30 gold mining and royalty companies including a position in The Royal Mint Responsibly Sourced Physical Gold ETC. Additionally, a negative screen is utilized to exclude companies with exposure to controversial and lethal weapons, thermal coal, and greater than 5% exposure to fossil fuels.

Highlights

The index is free float market capitalization weighted with an allocation to The Royal Mint Responsibly Sourced Physical Gold ETC.

Dates

- **Reference/Selection Date**: Close of the last business date of February, May, August, and November.
- **Weight Date**: Close of the Thursday before the 2nd Friday of March, June, September, and December.
- **Reconstitution Dates**: Indexes are reconstituted quarterly on the close of the 3rd Friday of March, June, September and December.
- **Rebalance Dates**: Indexes are rebalanced quarterly on the close of the 3rd Friday of March, June, September and December.

Supporting Documents

This methodology is meant to be read in conjunction with supporting documents providing greater detail with respect to the policies, procedures and calculations described herein.

The list of the main supplemental documents for this methodology can be found in the Methodologies and Governance tabs on the Index Resources page as follows:

Supporting Documents
Index Maintenance Policy
Index Governance
Index Policies
Methodology Policies
Glossary
Index Change and Consultation Policy
VettaFi Country Classification System

Eligibility Criteria and Index Construction

Universe

Constituents listed on developed and select emerging country exchanges (see appendix).

Index Construction

Constituent Selection

The top 30 companies by full market capitalization that meet the following requirements are selected:

- Included in the ICE Sub-industry of Gold (Ice Sector Code: 703020201).
- Minimum market capitalization of 300 million USD, or 240 million USD for current constituents.
- Average daily traded value (ADTV) over the last 3 months of 3 million USD, or 2.4 million USD for current constituents.
- Minimum free float of 20%.
- ESG/Human Rights Filter: Constituent business operations must comply with United Nation Global Compact (UNGC) principles and Organization for Economic Cooperation (OECD) Guidelines for Multinational Enterprises. Companies involved in the production development or maintenance of anti-personnel mines, biological or chemical weapons, cluster munitions or depleted uranium are excluded from consideration for the index. Additionally, companies must derive less than 5% of their revenue from fossil fuels as well as not derive any revenue from the exploration, mining, or refining of thermal coal.

If a company has been trading for fewer than three calendar months but at least 22 trading days, the ADTV for its entire trading history shall be used to determine eligibility.

Each company is represented once by the listing with the highest liquidity, provided it meets the eligibility criteria.

Additionally, the index will hold a position in The Royal Mint Responsibly Sourced Physical Gold ETC.

Constituent Weightings & Constraints

Constituents are free float market capitalization weighted with the following caps:

- Issuer weights are capped at 10%.
- The Royal Mint Responsibly Sourced Physical Gold ETC position is set to 5% of the index.

Index Maintenance

Rebalancing and Reconstitution

The Indexes are rebalanced on the “Rebalance Date” and additionally reconstituted on the “Reconstitution Date”. Pricing used in share weights used for reconstitutions are as of the “Weight Date”. Share weights for the rebalanced Indexes are computed as of the “Weight Date”. Changes to the Indexes related to the rebalances are as of the “Rebalance Date”. Additions are only made on reconstitution dates.

Corporate Actions

Please refer to the Index Maintenance Policy document for information on Corporate Action processing.

Index Information

Index history availability, base dates and base values are shown in the table below.

Index	Base Date	Base Value	Price Index	Total Return Index	Net Total Return Index
VettaFi Gold Miners Screened Index	12/18/2020	1000	VGOLD30E	VGLD30ET	VGLD30EN

Methodology Updates and Changes

Date	Version	Previous	New
Oct. 2025	1.0.0		Initial Version

Index Calculation

Please refer to the Index Maintenance Policy document for information on index calculations.

Index Governance

The index is governed and managed by a VettaFi Index Committee for the purpose of meeting the goals of the index. For more information, please refer to the Index Governance document.

Index Policies

Please refer to the Index Policies document for information regarding Announcements, Holiday Schedules, Unexpected Exchange Closures, and Recalculation Policy.

Contact Information

For any questions regarding an index, please contact: index.production@vettafi.com

Disclaimer

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Appendix

Country Code	Country Name
AT	Austria
AU	Australia
BE	Belgium
CA	Canada
CH	Switzerland
DE	Germany
DK	Denmark
ES	Spain
FI	Finland
FR	France
GB	United Kingdom
IE	Ireland
IL	Israel
IT	Italy
JP	Japan
NL	Netherlands
NO	Norway
NZ	New Zealand
PE	Peru
PT	Portugal
SE	Sweden
SG	Singapore
US	United States
ZA	South Africa