

BLOOMBERG COMPOSITE GOLD INDEX

The Bloomberg Composite Gold Index is comprised of the Bloomberg Gold Tracker Total Return Index (ticker: BBGCTTR) and the iSHARES Gold Trust (ticker: IAU). The index re-balances on a quarterly basis with target weight allocations of 76% BBGCTTR and 24% IAU. The index reflects the return of underlying price movements and is quoted in USD. The index is denominated in U.S Dollars and follows the holiday schedule of the New York Stock Exchange.

KEY FACTS

- The Composite Gold Index is made up of liquid exchange-traded futures on gold, and iShares Gold Trust which is an investment fund incorporated in the USA. The assets of the gold trust consist primarily of gold held by a custodian on behalf of the trust.
- The Bloomberg Gold Tracker holds a long position of gold future contracts using a roll schedule, which rolls five times over three business days (33%) over course of the calendar year. The roll takes place 4 days prior to month end, based off the gold futures contract expiration.



The index level does not include reinvestment of dividends and capital gains. Data as of 03/29/2018.

