

Methodology of CSI Global Gold Miners Thematic Index

CSI Global Gold Miners Thematic Index selects no more than 50 securities listed on global markets whose business involves in gold mining and smelting as constituents. The index aims to reflect the overall performance of global markets listed securities of gold miners.

1. Index Name and Index Code

- Index Name: CSI Global Gold Miners Thematic Index
- Shortened Name: Global Gold Miners
- Index Code: 931413 (CNY) /931413HKD200 (HKD)/ 931413USD200 (USD)

2. Base Date and Base Value

The base date is December 31, 2014. The base value is 1000.

3. Index Eligibility

3.1 Index Universe

For SSE and SZSE listed securities: Same as the Universe of CSI All Share Index

For Hong Kong listed securities: same as the universe of CSI Hong Kong 300 Index

For other markets listed securities: securities listed on the New York Stock Exchange, NASDAQ Stock Exchange, Toronto Stock Exchange for more than three months

3.2 Eligible Securities

Liquidity Criteria: for SSE and SZSE listed securities in the universe, securities ranked in the top 90% in the index universe in terms of average daily trading value over the past year in descending order are eligible for inclusion; for other markets listed securities in the universe, securities with a 12-month or 3-month average Monthly Median Turnover lower than 0.05% are not eligible for inclusion.

3.3 Constituents Selection

(1) For the remaining securities in the universe, select the securities whose business involves in gold mining and smelting as candidate securities.

(2) Rank the candidate securities by the average daily capitalization over the past year in descending order, select top 50 securities as the constituents.

4. Index Calculations

The index is calculated according to the following formula:

Current Index = Current Total Adjusted Market-Cap / Divisor \times Base Value

Where Current Total Adjusted Market-Cap = \sum (Security Price \times Number of Free Float Adjusted Shares \times Weight Factor \times Foreign Exchange Rate)

For Foreign Exchange Rate and the calculation of number of free float adjusted shares, please refer to CSI Index Calculation and Maintenance Methodology for further details. The value of Weight Factor is between 0 and 1, which is calculated at each rebalancing date, so that the weight of each constituent is capped at 15% and the total weight of top 5 constituents is capped at 60%.

5. Constituents and Index Weights

5.1 Constituent's Periodical Review

The index is adjusted and rebalanced semi-annually and the adjustment will be effective as of the next trading day after the 2nd Friday in June and December.

Weight Factor is assigned to each constituent at each rebalancing date. The effective date is the same as that of the constituent adjustment. The Weight Factor stays the same until next rebalancing date.

5.2 Ongoing Review

When special events occur, CSI will review the index accordingly. Delisted securities will be deleted from the constituents. Please refer to Index Calculation and Maintenance Methodology for further details.