



1. About the index

The Chimaera Australian Mining Index measures the performance of the Australian based mining sector within the ASX listed equity universe. The index includes approximately 70 of the largest publicly-traded companies in minerals and exploration businesses that meet specific investability and liquidity requirements.

As the Index is designed to provide a comprehensive and objective indicator of the Australian metals and mining sector, it is reconstituted regularly to ensure the very large stocks by capitalisation, including the global diversified miners, do not distort the performance and characteristics of this sector.

From an investment perspective, the Index provides a liquid exposure to Australian high-growth bulk commodities companies, the main beneficiaries of the expected continuing growth in demand for resources, from the global growth engines of Asia.

2. Index Methodology

The Index uses a modified market cap. weighting scheme. Constituent weights are driven by size and no single stock has a weight of more than 5%. The Index had a base value of 1000 as at the commencement date on 20 December 2004.

Using the ASX universe combined with detailed company specific classification techniques, the index captures stocks by business description in addition to their Global Industry Classification Standard (GICS®). As such, the Index tracks a liquid exposure to an investment theme that cuts across traditional industry definitions and geographical boundaries.

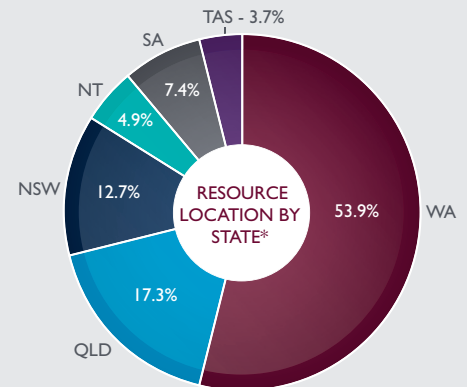
The Investment Universe is the ASX Materials and Energy Global Industry Classification Standard (GICS®) sectors. Filters are run against this list, the first of which eliminates companies which are above A\$10bn in market capitalisation. Further filtering removes those companies, primarily the global diversified miners, who choose to list in Australia, but have business focus or primary assets located in foreign markets, as well as gold and oil related companies whose primary resource prices are affected by highly volatile cross market investment themes.

The result is a unique group of producers, emerging producers and explorers of Australian base metals and bulk commodities.

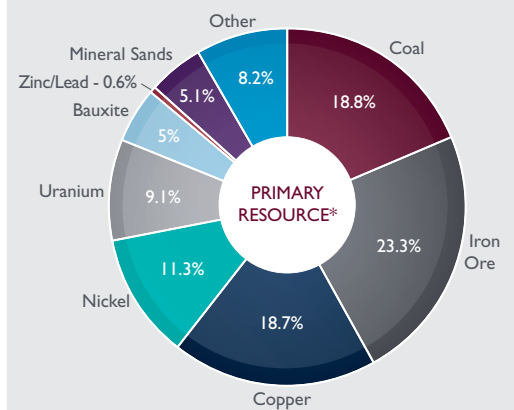
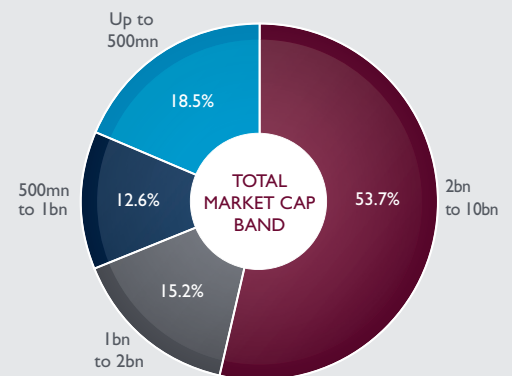
3. Index Characteristics

	Adjusted Market Cap (\$b)	Total Market Cap (\$b)
Number of Constituents	67	67
Constituent Market Cap	23.7	38.0
Average Constituent Size	0.35	0.57
Largest Constituent Size	1.18	6.95
Smallest Constituent Size	0.02	0.02
Median Constituent Size	0.13	0.13
% Index Weight Largest Constituent	5.00%	18.31%
Top 5 Holdings (% Market Share)	25.00%	48.13%

4. Index Composition



*Adjusted Market Cap Data



*Adjusted Market Cap Data

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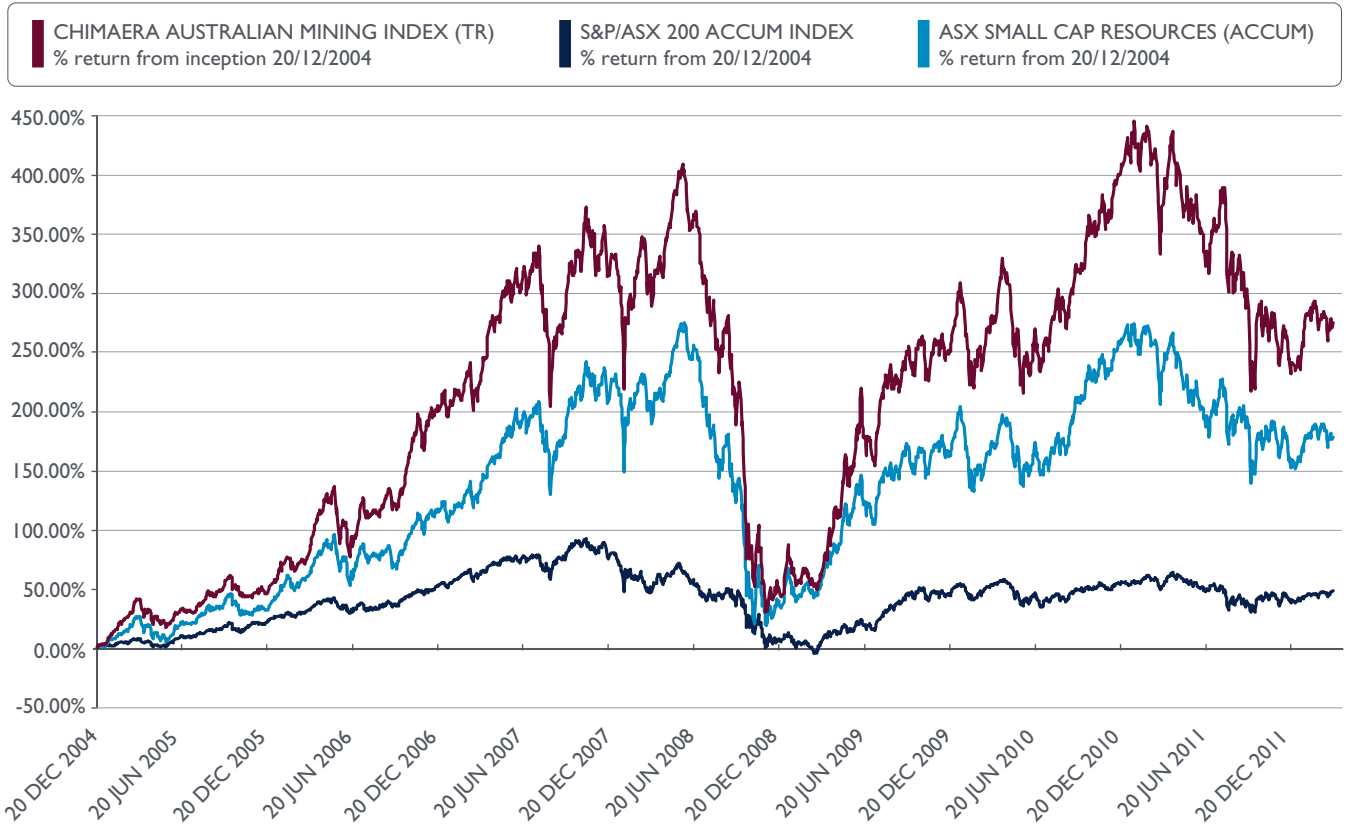
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5. Performance



As at 19 March 2012	1 Month %	3 Months %	YTD %	1 Year %	3 Years %	Since Inception % 20/12/2004	Since Inception % Annualised
Chimaera Australian Mining Index	-0.53%	12.61%	11.60%	-22.09%	123.72%	232.89%	18.05%
Chimaera Australian Mining Index (TR)	-0.17%	13.17%	12.15%	-21.01%	131.81%	275.13%	20.01%
S&P / ASX 200 (Accum) Index	1.71%	7.32%	7.24%	-3.13%	40.38%	47.93%	5.55%
ASX Small Cap Resources (Accum)	-1.28%	10.15%	10.75%	-17.18%	77.85%	177.81%	15.14%

6. Top 5 Constituents - March 2012

Constituent	Symbol	Main Resource
Iluka Resources Ltd	ILU	Mineral Sands
OZ Minerals Ltd	OZL	Copper
Alumina Ltd	AWC	Bauxite
Whitehaven Coal Ltd	WHC	Coal
Atlas Iron Ltd	AGO	Iron Ore

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