中证指数有限公司
CHINA SECURITIES INDEX CO., LTD.

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$$\mathrm{Index}_t = \mathrm{Index}_{t_0} \times \sum_{i=1}^{N} [w_{i,t_0} \times (1 + \mathrm{Sub-Class\ \ Asset\ \ Return\ \ Rate}_{i,[t_0,t]})]$$

w_{i,t_0}, $\mathrm{i} = 1 \ldots \mathrm{N}$ m j $\sum_{i=1}^{N} w_{i,t_0} = 1$

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