

# **CSI Index Monthly Report**

**June 2015 Issue**

## CSI Express

- Mainland stock market quickly bounced up from the end-of-May drop and made once more a new 7-year-high in the mid of June. It then drastically plummeted through the whole second half of the month. CSI 300 Index was down by 7.60% to 4473.00 points. Shanghai Composite Index dropped 7.25% to 4277.22 points. Large cap indices performed better than small caps. Utilities, energy and transportation led the sector and thematic group. Average daily turnover of A-share market grew further to CNY 1.74 trillion. CSI Universal Bond Index increased by 0.40% to 156.50 points.
- CSI announced the result of constituent periodical adjustment of CSI-managed indices, including CSI series, Shanghai Stock Exchange series and several Shenzhen Stock Exchange indices on June 1, 2015. The result is available on CSI's website ([www.csindex.com.cn](http://www.csindex.com.cn)). The adjustment took effect on June 15, 2015.
- Index Launch in June
  - SSE One Belt & One Road Index. The Index selects up to 15 most relevant stocks from each of the five industries, namely Infrastructure Construction, Traffic & Transportation, Equipment Manufacturing, Electric Power & Communication and Resource Development. The weight cap of individual constituent is 5%. The market cap of the Index is CNY 7.07 trillion.
  - CSI Security and protection Index. Internet finance has impacted the format of financial activities and has received attention from the capital market. The Index selects the largest 50 companies among video algorithms suppliers, core component suppliers, video surveillance product suppliers, system integrators, operators and services providers and protection industry listed companies. The weight cap of individual constituent is 10%. The market cap of the Index is CNY 690 billion.
  - CSI SWS Sport Thematic Index. The Index consists of up to 50 largest companies whose main businesses are sports club, sports lottery, sports stadium and facilities, sports good or sports event operation & broadcasting. The weight cap of individual constituent is 15%. The market cap of the Index is CNY 428 billion.
  - CSI SWS Internet Finance Index. The Index consists of up to 50 largest companies whose main businesses are P2P, mobile payment, Internet funds & securities, Internet insurance, finance IT, industrial finance & supply-chain finance or credit information service. The weight cap of individual constituent is 15%. The market cap of the Index is CNY 2.03 trillion.
- Index Launch in July
  - CSI All Share Household Appliances Index. The Index consists of up to 50 largest constituents of the CSI All Share Index which are in the sub-industries of Household Appliances.
  - CSI Mainland Regional Index Series. The Series is composed of 5 indices, namely CSI Shanghai's Development Index, CSI Beijing-Tianjin-Hebei's Coordinated Development Index, CSI Western Development Index, CSI Fujian's Development Index and CSI Canton's Development Index. Each index consists of 50-80 stocks which are representatives of regional development.
  - CSI Cement Index. The Index consists of up to 50 cement manufacturing companies. The weight cap of individual constituent is 10%. The market cap of the Index is CNY 372 billion.
  - CSI Animal Agriculture Index. The Index consists of up to 50 companies in the livestock feed producing, livestock drugs producing or livestock breeding businesses. The weight cap of individual constituent is 10%.

The market cap of the Index is CNY 445 billion.

- CSI Nonferrous Metal Index. The Index consists of up to 60 companies in the nonferrous metal mining or nonferrous metal smelting businesses. The weight cap of individual constituent is 10%. The market cap of the Index is CNY 1.62 trillion.
- CSI Modern Agriculture Index. The Index consists of up to 100 companies in the industries such as farm machinery, irrigation, agricultural services, seeds, farming and agricultural production information, management information, intelligent agricultural machinery. The weight cap of individual constituent is 10%. The market cap of the Index is CNY 858 billion.
- CSI Venture Capital Index. The Index consists of up to 50 companies including industrial park runners and those have at least 5% of aggregate net income from PE/VC portfolio companies. The weight cap of individual constituent is 5%. The market cap of the Index is CNY 855 billion.
- CSI Hong Kong Securities Investment Thematic Index. The Index consists of stocks from asset management & custody banks or investment banking & brokerage industries plus Hong Kong Exchanges and Clearing Ltd.
- SSE Information Security Index. The Index consists of up to 100 companies which provide Information Security technology, product and services, or benefit from information security. The market cap of the Index is CNY 978 billion.
- SSE Modern Agriculture Index. The Index consists of up to 50 companies in the industries such as farm machinery, irrigation, agricultural services, seeds, farming and agricultural production information, management information, intelligent agricultural machinery. The market cap of the Index is CNY 339 billion.
- CSI 300 Smart Index. The Index consists of CSI 300 Index constituent companies which have only A-Share plus either the A-Share or H-Share of those dual listed CSI 300 Index constituent companies depending on the relative price premium/discount.
- CSI E-Commerce Big Data Index. The Index consists of the top 100 stocks ranked by an overall score based on an Equity Quant Factor and the stock's corresponding Industry Big Data Factor. The latter is derived from online sales data provided by the information service platform under the Ant Financial Services Group.
- 13 CSI 500 Industry Group Indices and 14 CSI 500 Industry Indices. Each index consists of all the constituents of CSI 500 Index which are in the relevant industry group or industry.

Industry Group Index Name	Industry Index Name
CSI500 Commercial Services & Supplies Index	CSI500 Electrical Equipment Index
CSI500 Transportation Index	CSI500 Machinery Index
CSI500 Capital Goods Index	CSI500 Construction & Engineering Index
CSI500 Real Estate Index	CSI500 Multiline Retail Index
CSI500 Retailing Index	CSI500 Textiles, Apparel & Luxury Goods Index
CSI500 Media Index	CSI500 Household Durables Index
CSI500 Consumer Durables & Apparel Index	CSI500 Oil, Gas & Consumable Fuels Index
CSI500 Automobiles & Components Index	CSI500 Electronic Equipment & Instruments Index
CSI500 Semiconductors & Semiconductor Equipment Index	CSI500 Pharmaceuticals Index
CSI500 Technology Hardware & Equipment Index	CSI500 Chemicals Index
CSI500 Software & Services Index	CSI500 Construction Materials Index
CSI500 Pharmaceuticals, Biotechnology & Life Sciences Index	CSI500 Metals & Mining Index
CSI500 Food & Beverage Index	CSI500 Food Products Index
	CSI500 Beverages Index

- CSI X&H Asset Reorganization Prediction 60 Index. The Index consists of top 60 stocks in terms of the asset reorganization prediction factor.
  - CSI Commodity Futures Trend Following Allocation Strategy Index. The Index universe consists of CSI Short Term Note Index and the constituents of CSI Commodity Futures Index. The Index consists of all the commodities showing the upward trend.
  - CSI Commodity Futures Momentum Index. The Index consists of the top 7 constituents of CSI Commodity Futures Index in terms of accumulative return of last 3 months.
- In June, 34 index products were accepted in China mainland market, 30 of which track CSI-licensed indices.
- E Fund launched 1 structured fund tracking CSI WIND M&A and Asset Reorganization Index, which raised CNY 10.03 billion. It launched 1 structured fund tracking CSI WIND Biotechnology Index, which raised CNY 0.68 billion. It launched 1 structured fund tracking CSI Banks Index, which raised CNY 0.38 billion. It launched 1 structured fund tracking CSI State-Owned Enterprises Reform Index, which raised CNY 0.94 billion.
  - China Southern launched 1 structured fund tracking CSI State-Owned Enterprises Reform Index, which raised CNY 0.87 billion. It launched 1 structured fund tracking CSI High-Speed Railway Industry Index, which raised CNY 0.64 billion. It launched 1 ETF tracking CSI 500 Information Technology index, which raised CNY 0.27 billion.
  - Fortune SG launched 1 structured fund tracking CSI 1000 Index, which raised CNY 0.33 billion.
  - QHKY launched 1 structured fund tracking CSI Grand Agriculture Index, which raised CNY 0.41 billion.
  - Zhongrong launched 1 structured fund tracking CSI Banks Index, which raised CNY 0.26 billion. It launched 1 structured fund tracking CSI Coal & Consumable Fuels Index, which raised CNY 0.21 billion.
  - Bosera launched 1 structured fund tracking CSI Banks Index, which raised CNY 0.29 billion.
  - HuaAn launched 1 structured fund tracking CSI Banks Index, which raised CNY 0.25 billion. It launched 1 structured fund tracking CSI All Share Investment Banking & Brokerage Index, which raised CNY 0.25 billion.
  - Lion launched 1 feeder fund to its CSI 500 ETF, which raised CNY 1.00 billion.
  - Invesco Great Wall launched 1 feeder fund to its CSI TMT 150 ETF, which raised CNY 1.28 billion. It launched 1 feeder fund to its CSI 500 ETF, which raised CNY 0.21 billion.
  - Fullgoal launched 1 structured fund tracking CSI Industry 4.0 Index, which raised CNY 6.79 billion. It launched 1 structured fund tracking CSI Coal & Consumable Fuels Index, which raised CNY 1.37 billion. It launched 1 structured fund tracking CSI Sport Industry Index, which raised CNY 0.64 billion.
  - BOCOM Schroders launched 1 structured fund tracking CSI Internet Finance Index, which raised CNY 0.44 billion.
  - Chinalife AMP launched 1 structured fund tracking CSI Old-Age Industry Index, which raised CNY 0.28 billion.
  - Penghua launched 1 structured fund tracking CSI Environmental Protection Industry Index, which raised CNY 0.48 billion. It launched 1 structured fund tracking CSI Mobile Internet Index, which raised CNY 0.61 billion.
  - Changsheng launched 1 structured fund tracking CSI Financials Index, which raised CNY 0.73 billion.
  - SWS MU launched 1 structured fund tracking CSI SWS Health Care index, which raised CNY 6.62 billion.
  - GF launched 1 ETF tracking CSI All Share Energy Index, which raised CNY 0.27 billion. It launched 1 ETF tracking CSI All Share Materials Index, which raised CNY 0.28 billion.
  - CITIC-Prudential launched 1 structured fund tracking CSI Smart Home Index, which raised CNY 0.46 billion. It launched 1 structured fund tracking CSI Information Security Index, which raised CNY 0.71 billion.
- In June, 4 index products were listed in other markets which track CSI-licensed indices.
- Mirae Asset launched Tiger Synth-China A Inverse ETF on KRX which seeks to track the inversed daily

performance of the CSI 300 Index.

- SHINHAN BNP PARIBAS launched SMART Synth-CSI500(H) ETF on KRX which aims to track the changes in CSI 500 Index in KRW.
- Direxion launched Direxion Daily CSI 300 China A Share Bear 1X Shares ETF on NYSE Arca which provides daily inverse exposure to CSI 300 Index.
- Market Vectors listed Market Vectors ChinaAMC A-Share ETF (Synthetic) ETF on ASX which seeks to replicate the performance of the CSI 300 Index. This is a dual listing of its counterpart on NYSE Arca.

## CSI&SSE Major Indices Performance

Index	Close	1M	3M	12M	YTD	12M Volatility	P/E	P/B	Dividend Yield
CSI 300	4,473.00	-7.60%	10.41%	106.59%	26.58%	28.65%	17.37	2.33	1.46%
CSI 100	4,036.63	-6.38%	8.36%	102.49%	17.32%	30.49%	14.23	2.02	1.77%
CSI 200	5,982.06	-9.32%	14.27%	114.26%	45.62%	28.75%	36.76	3.65	0.74%
CSI 500	8,906.02	-10.64%	22.79%	126.91%	67.32%	28.35%	50.57	4.50	0.49%
CSI 800	5,249.52	-8.49%	13.95%	112.51%	36.73%	27.44%	20.52	2.63	1.23%
CSI 1000	11,381.47	-12.63%	29.62%	133.02%	88.83%	37.08%*	78.34	5.61	0.28%
CSI Dividend	5,118.20	-4.68%	22.82%	129.30%	48.41%	28.26%	11.49	1.65	2.35%
SSE Composite	4,277.22	-7.25%	14.12%	108.82%	32.23%	28.01%	19.97	2.55	1.26%
SSE 50	2,870.03	-7.76%	4.19%	93.61%	11.17%	32.18%	12.31	1.75	1.98%
SSE 180	9,723.85	-7.70%	8.37%	105.61%	20.88%	29.65%	15.23	2.07	1.69%
SSE 380	7,971.07	-9.15%	24.63%	136.68%	63.79%	29.27%	44.93	3.91	0.67%
SSE MidCap	4,888.21	-7.63%	14.83%	125.73%	38.00%	28.42%	30.90	3.34	1.09%
SSE SmallCap	6,949.92	-7.65%	25.66%	140.41%	65.63%	29.30%	50.56	4.02	0.56%
SSE Dividend	3,508.27	-0.75%	19.25%	116.49%	37.70%	30.11%	10.30	1.49	2.60%

[\*] Source: WIND

## CSI&SSE Size Indices Representativeness

CSI Indices			
Large Cap	Mid Cap	Small Cap	Mini Cap
CSI 100 (35.7%, 21.9%)*	CSI 200 (15.2%, 17.4%)	CSI 500 (16.1%, 20.5%)	CSI 1000 (18.1%, 23.3%)
CSI 300 (50.9%, 39.3%)			
	CSI 800 (67.0%, 59.9%)		
Shanghai + Shenzhen A-Share Mkt Cap 58.2 trillion CNY, Average Daily Turnover 1737.5 billion CNY			

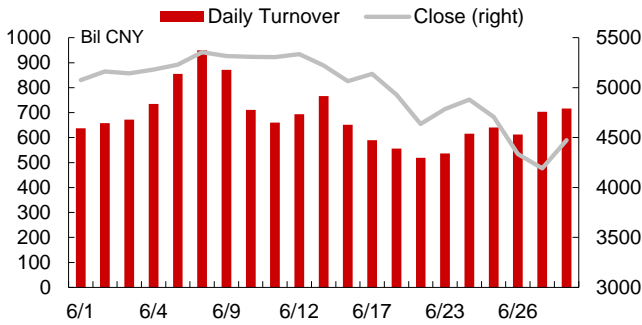
[\*] Index (% Mkt Cap of Shanghai+Shenzhen A-Share, % Turnover of Shanghai+Shenzhen A-Share)

SSE Indices		
Large Cap	Mid Cap	Small Cap
SSE 50 (43.4%, 24.6%)**	SSE MidCap (20.9%, 25.1%)	SSE SmallCap (19.1%, 28.5%)
	SSE 180 (64.3%, 49.6%)	
Shanghai A-Share Mkt Cap 34.5 trillion CNY, Average Daily Turnover 950.6 billion CNY		

[\*\*] Index (% Mkt Cap of Shanghai A-Share, % Turnover of Shanghai A-Share)

## CSI 300 Index Analysis

### Overview



### Risk-Return Analysis

	1M	3M	6M	12M	YTD
Performance	-7.60%	10.41%	26.58%	106.59%	26.58%
Volatility	53.14%	40.34%	35.13%	28.59%	35.13%
	P/E	P/B	EPS	ROE	ROA
CSI 300	17.42	2.53	0.67	14.15%	15.16%
Energy	16.22	1.77	0.65	10.93%	12.07%
Materials	36.57	2.60	0.28	6.30%	6.69%
Industrials	35.00	3.78	0.41	10.45%	11.87%
Consumer Dis	23.21	4.11	0.97	16.17%	19.20%
Consumer Sta	23.59	4.29	1.16	18.18%	19.11%
Health Care	41.94	6.73	0.92	16.06%	16.90%
Financials	11.23	1.90	0.80	16.90%	17.29%
IT	67.24	7.42	0.31	10.52%	11.26%
Telecom Serv	38.20	3.48	0.27	4.52%	12.12%
Utilities	20.81	2.96	0.52	14.24%	18.04%

### Summary

Close	4473.00	Change	-7.60%	# of Stocks	300
Open	4862.76	Average Daily Volume	452.29 Mil Lots	Advanced	80
High	5380.43	Average Daily Turnover	683.55 Bil CNY	Declined	212
Low	4000.93	Turnover Rate	40.74%	Unchanged	8

### Top 5 Weighted Stocks

Name	Ticker	Mkt Cap (Bil CNY)	Adjusted Mkt Cap	Wgt	Chg
PING AN OF CHIN	601318	443.8	443.8	3.83%	-4.10%
CMB	600036	386.2	308.9	2.67%	3.60%
CMBC	600016	293.7	293.7	2.53%	-0.80%
CITIC SECURITIE	600030	264.8	211.8	1.83%	-11.39%
INDUSTRIAL BAN	601166	328.7	197.2	1.70%	-4.11%

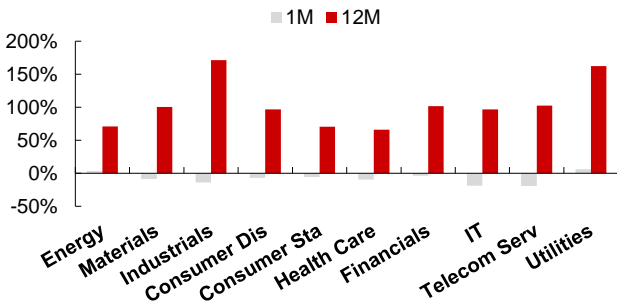
### Sector Analysis

Sector	Names	Mkt Cap (Bil CNY)	Wgt	1M	Cont
Energy	16	3600	3.57%	3.02%	4.46
Materials	35	1807	6.88%	-8.70%	17.45
Industrials	59	5032	18.25%	-13.89%	49.47
Consumer Dis	41	2592	11.17%	-6.96%	31.10
Consumer Sta	25	1459	6.10%	-5.81%	16.09
Health Care	21	859	3.75%	-9.64%	12.73
Financials	54	10950	37.70%	-3.64%	115.95
IT	28	1576	7.13%	-18.79%	24.46
Telecom Serv	4	383	1.22%	-19.29%	4.63
Utilities	17	1368	4.24%	5.91%	5.10

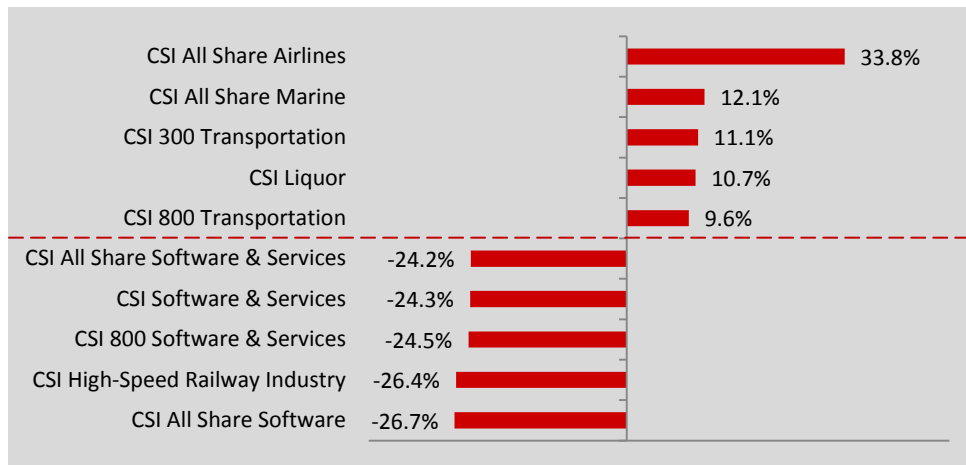
### Constituent Performance

Name	Ticker	Close	1M	Cont	Turnover Rate
<b>Top 5 Performers</b>					
XINXING PIPES	000778	12.96	70.53%	0.00	76.76%
CHINA SOUTH AII	600029	14.54	46.28%	0.24	92.01%
CEA	600115	12.32	40.16%	0.18	68.20%
HEBEI STEEL COI	000709	7.00	38.61%	0.00	122.60%
CHINA COAL ENE	601898	11.42	38.59%	0.23	60.63%
<b>Bottom 5 Performers</b>					
CRRRC	601766	18.36	-37.66%	5.91	72.29%
BESTV	600637	42.08	-36.70%	0.88	40.89%
HEGC	000883	8.72	-32.82%	0.31	70.11%
DHCC	002065	28.75	-32.79%	0.43	58.02%
IFLYTEK	002230	34.94	-31.89%	1.04	100.47%
<b>Top 5 Contributors</b>					
PING AN OF CHIN	601318	81.94	-4.10%	11.33	64.00%
CMB	600036	18.72	3.60%	8.22	33.45%
CITIC SECURITIE	600030	26.91	-11.39%	7.02	75.18%
HAITONG SECUR	600837	21.80	-15.37%	6.18	68.25%
CMBC	600016	9.94	-0.80%	6.04	49.91%
<b>Bottom 5 Contributors</b>					
CIMC	000039	32.30	-2.62%	-0.29	13.16%
LUZHOU LAO JIAI	000568	32.61	-3.95%	-0.36	8.30%
COOEC	600583	16.66	-2.52%	-0.37	11.56%
CYPC	600900	14.35	0.00%	-0.73	0.00%
SPC	600688	10.73	-9.91%	-1.00	23.01%

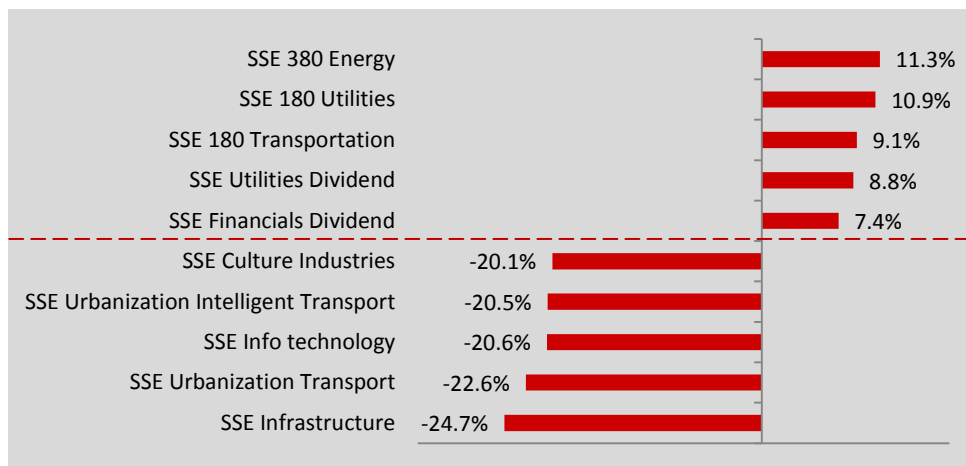
### Sector Performance



### CSI Sector & Thematic Indices: Top & Bottom Performers

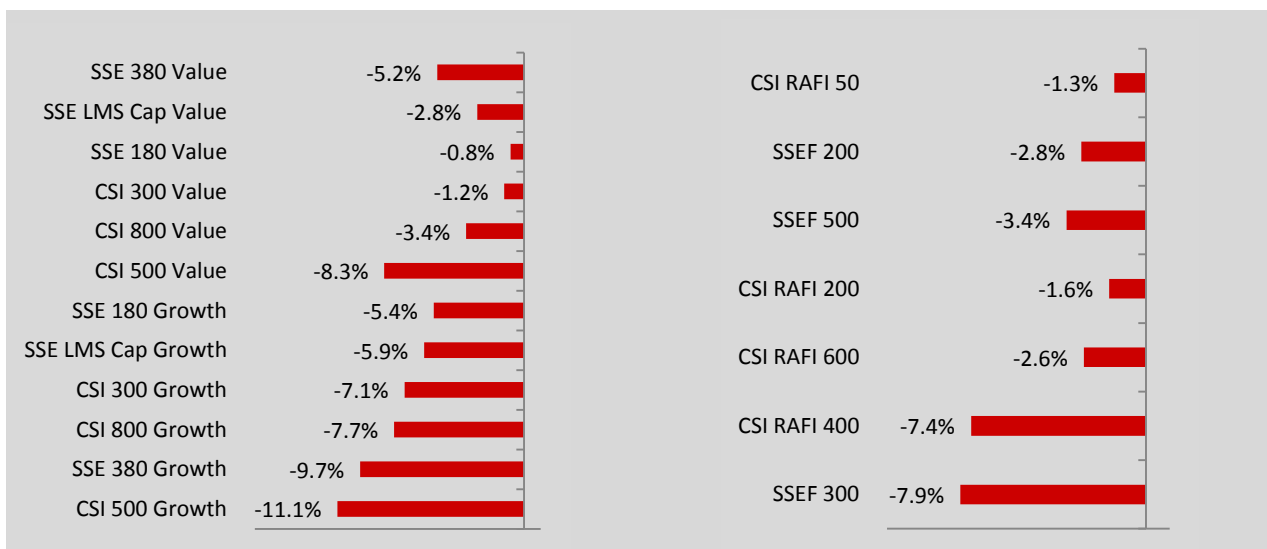


### SSE Sector & Thematic Indices: Top & Bottom Performers



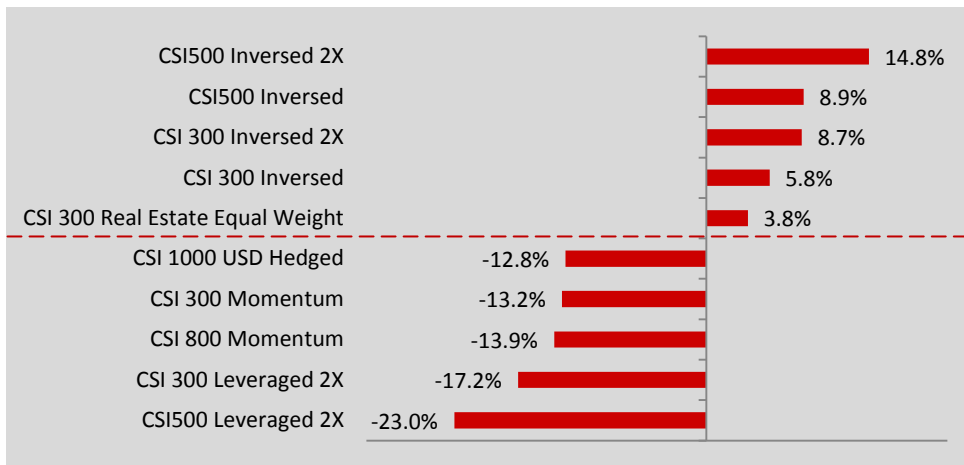
### CSI&SSE Style Indices

### CSI&SSE Fundamental Indices

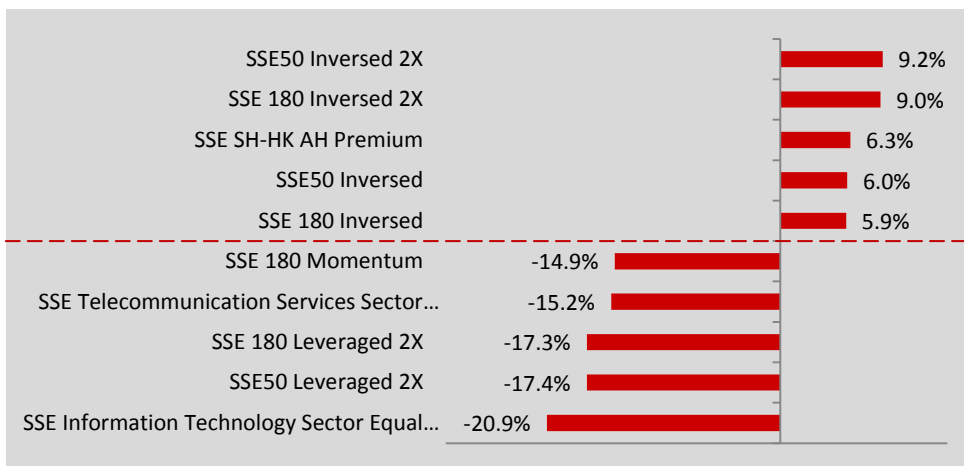




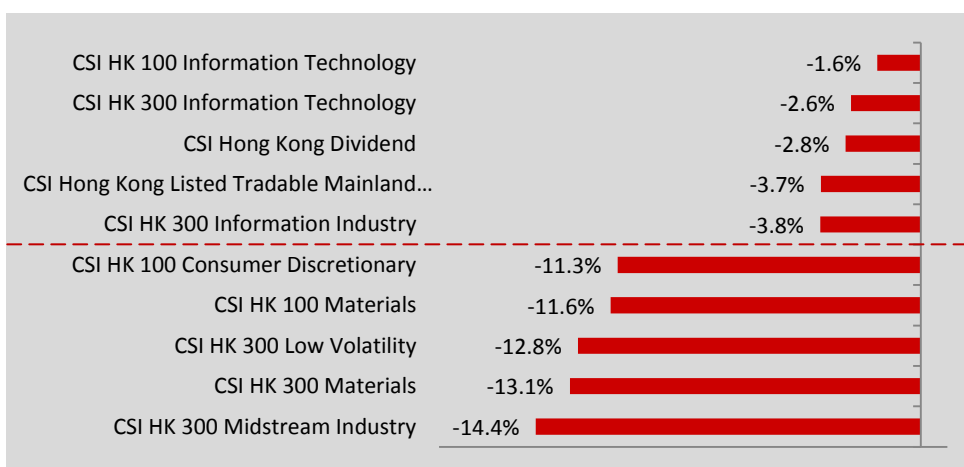
## CSI Strategy Indices: Top & Bottom Performers



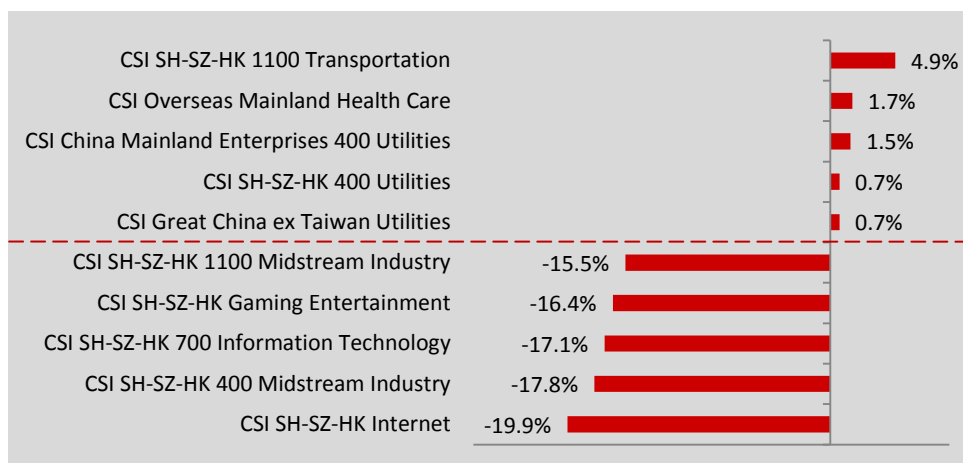
## SSE Strategy Indices: Top & Bottom Performers



## CSI Overseas Indices (HK Series, in HKD): Top & Bottom Performers



## CSI Overseas Indices (Other Series, in CNY): Top & Bottom Performers



## CSI&SSE Major Bond Indices

Index	Close	1M	YTD	Duration	Modified Duration	Convexity	YTM
CSI Universal Bond	156.50	0.40%	3.07%	4.07	3.94	19.80	3.867
CSI Aggregate Bond	163.34	0.43%	3.17%	4.81	4.66	23.81	3.989
CSI 1 Bond	141.44	0.24%	2.42%	0.48	0.47	0.37	2.871
CSI Aggregate Bond (1-3)	159.11	0.35%	3.26%	1.90	1.84	2.69	3.517
CSI Aggregate Bond (3-7)	165.27	0.44%	3.35%	4.03	3.88	10.45	4.203
CSI Aggregate Bond (7-10)	163.49	0.45%	2.78%	6.84	6.64	27.30	3.938
CSI Aggregate Bond (10+)	162.20	0.58%	2.73%	13.40	13.03	132.26	4.565
CSI Treasury Bond	157.71	0.41%	2.58%	6.49	6.34	42.52	3.389
CSI Financial Bond	160.78	0.24%	2.62%	4.27	4.12	17.57	3.819
CSI Corporate Bond	178.75	0.64%	4.35%	3.61	3.44	10.65	4.787
CSI Central Bank Note	133.03	0.34%	2.68%	1.09	1.07	1.11	2.454
CSI Short Term Note	141.57	0.33%	2.79%	0.39	0.38	0.28	4.095
CSI 50 Bond	137.45	0.25%	2.52%	4.35	4.22	14.58	3.523
CSI Medium Term Note 50	128.50	0.31%	3.94%	2.89	2.76	5.95	4.639
CSI Short Term Note 50	128.38	0.28%	2.32%	0.19	0.18	0.11	3.916
SSE Corporate Bond 30	136.23	0.45%	3.74%	-	-	-	-
SSE Convertible Bond	361.52	-26.52%	-16.63%	-	-	-	-

## Disclaimer

The data and information contained in the Report are obtained from sources China Securities Index Co., Ltd. (“CSI”) believes to be reliable, but the accuracy and completeness of such data and information are not warranted. Neither the Report nor any data or information contained therein shall constitute any recommendation or suggestion in relation to any securities, financial products or other investment vehicles or investment strategies, and you should not rely on the Report or any data or information contained therein to make any investment decisions. CSI accepts no liability (whether in tort or contract or otherwise) for any loss or damage suffered by any person arising from any inaccuracies or omissions or for any direct or indirect use of the Report or any data or information contained therein.

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Website: [www.csindex.com.cn](http://www.csindex.com.cn)

## CSI Index Family\*

[\*] A short version. For the complete version please contact CSI.

CSI Size Indices	CSI Sector Indices	CSI Overseas Indices
CSI 300	CSI 300 Sector Series	CSI Great China Series
CSI 100	CSI 300 Industry Group Series	CSI Great China Sector Series
CSI 200	CSI 500 Sector Series	CSI RAFI HK 50
CSI 500	CSI (800) Sector Series	CSI HK 100/200/300
CSI 700	CSI 800 Industry Group Series	CSI HK 100/300 Sector Series
CSI 800	CSI 1000 Sector Series	CSI HK 300 Style Series
CSI 1000	CSI All Share Sector Series	CSI HK Middle Cap Select
CSI Free Float	CSI All Share Industry Group Series	CSI HK Dividend
CSI Mega-Cap	AMAC Industry Series	CSI HK SOEs/POEs Series
CSI All Share		CSI HK Strategy Series
CSI Thematic Indices	CSI Strategy Indices	CSI Cross-Straits 500
CSI SOEs/POEs Series	CSI RAFI Fundamental Series	CSI Overseas China Brand 80
CSI Dividend Series	CSI 300/500/800 Equal Weight	CSI Overseas China Internet
CSI Industry Leader Series	CSI 300/500 High/Low Beta Series	CSI Overseas China Five-Year Plan
CSI Industry Chain Series	CSI 300/100/200 Dynamic/Stability	CSI Overseas China Consumer Series
CSI Urbanization Series	CSI 300 Leveraged Series	CSI Overseas China Urbanization
CSI Culture & Sport Leisure	CSI 300 Smart-Beta Series	CSI China Mainland Companies Global Series
CSI Environmental Governance	CSI Volatility Weighted/Control Series	CSI China Mainland Enterprises 400 Series
CSI Mobile Internet	CSI Synthetic Option Strategy	CSI ASEAN Series
CSI Old-Age Industry	CSI Style Indices	CSI BRICS Series
CSI National Defence	CSI 300/500/800 Style Series	CSI Overseas High Yield Bond ETFs
CSI Credit Bond Series	CSI Government Bond Series	CSI Convertible Bond
CSI Open-end Fund Series	CSI Listed Structured Fund Series	CSI Jinniu Fund Series
CSI Commodity Futures Series	CSI Commodity Futures Sector Series	CSI Optimum Yield Commodity Futures
CSI Baifa 100	CSI Tencent&Ji'an Value 100	CSI 300 Fullgoal 130/30 Long-Short

## Exchange Owned Index Family <sup>\*\*</sup>

[\*] A short version. For the complete version please contact CSI.

[\*\*] This family of indices is managed by CSI.

SSE Composite Indices		
SSE Composite	SSE Size Indices	SSE Strategy Indices
SSE A Share	SSE 180	SSE 50/180/380 Equal Weight
SSE B Share	SSE 50	SSE 180 Sector Equal Weight
SSE New Composite	SSE 380	SSE Sector Equal Weight Series
SSE Sector Classification Series	SSE Mega-Cap	SSE Fundamental Series
SSE Free Float	SSE Large/Mid/Small Cap Series	SSE 180/380 High/Low Beta Series
SSE Medium Enterprise Composite	SSE Market Value Top 100	SSE Volatility Weighted Series
SSE Sector Indices	SSE Style Indices	SSE 180 Leverage/Inverse Series
SSE Sector Series	SSE Large & Mid & Small Cap Style Series	SSE 50/180 Volatility Control Series
SSE 180/380 Sector Series	SSE 180/380 Style Series	
SSE Thematic Indices		
SSE 180 Thematic Series	SSE Agriculture Theme	SSE /180 Corporate Governance
SSE 50/180/380 Dividend	SSE Health Care Theme	SSE Social Responsibility
SSE TMT	SSE Commodity Equity Series	SSE Environmental Protection Industry
SSE Old-Age Industry	SSE Emerging Industries	SSE Sustainable Development Industry
SSE SOEs/POEs Series	SSE Culture Industries	SSE Industry Top
SSE Consumer 80	SSE Strategic Information Industry	SSE Shanghai Enterprises
SSE Urbanization Series	SSE TMT Industry	SSE Regional Industry Top Series
SSE Industry Chain Series	SSE National Defense Industry	SSE Oversea-listing A shares
SSE Government Bond		
SSE Government Bond	SSE 5/10-year China Treasury Note	SSE 5-year Credit Bond
SSE Enterprise Bond	SSE Convertible Bond	SSE Detachable Convertible Bond
SSE Corporate Bond 30	SSE Urban Construction Investment Bond	SSE Medium Term Medium-High Yield Cross Market Credit Bond
SSE Fund		
SZSE Strategy Indices		
SZSE Strategy Indices	SZSE Thematic Indices	
SZFI 60/120/200	SZSE Industry Chain Series	