

CSI Index Monthly Report

August 2017 Issue

CSI Express

- In August, the mainland stock market followed a tick-curve. CSI 300 Index was up by 2.25% to 3822 points. CSI 500 Index was up by 2.74% to 6470 points. Shanghai Composite Index climbed 2.68% to 3361 points. Information Technology and Telecommunication Services led the sector group. Average daily turnover of A-share market increased 10% to CNY 507 billion. CSI Universal Bond Index lost 0.13% to 167.92 points.
- CSI is pleased to announce that it has won the Best Index Provider for ETFs, China in The Asset Triple A ETF Awards 2017. The Awards highlight achievements of CSI as well as other market players, who are essential for the proper functioning of the ETF ecosystem. Around three quarters of ETFs listed in China are based on CSI's indices and 11 new ones have been listed in the first 8 months of the year.
- CSI has launched its new website in August. The URL remains the same: <http://www.csindex.com.cn>
- Index Launch in August
 - CSI 1-3 Year CDB Bond Index. The Index is composed of CDB bonds, which are listed on both the inter-bank market and exchange market, with remaining term to maturity between 0.5 and 3 years.
 - CSI Pharmaceutical Knowledge Innovation Index. The Index is composed of the 50 most innovative A-Share stocks from pharmaceutical industry. The innovation indicators include quantity and quality, among others.
- In August, 11 index products which track CSI-licensed indices were incepted in China mainland market.
 - GF launched 1 index fund tracking CSI All Share Construction Materials Index, which raised CNY 21 million.
 - China Southern launched 1 ETF tracking CSI SWS Non-ferrous Metal Index, which raised CNY 448 million. It also launched 1 ETF tracking CSI All Share Real Estate Index and a feeder fund, which raised CNY 270 million and 17 million, respectively.
 - CCD Principal launched 4 index funds (LOF) tracking CSI Policy Bank Bond 1-3Y Index, 3-5Y Index, 5-8Y Index and 8-10Y Index, which raised CNY 245 million, 302 million, 231 million and 310 million, respectively.
 - China Universal launched 1 index fund (LOF) tracking CSI 500 Index, which raised CNY 736 million.
 - Guotai launched 1 ETF tracking SSE 10-Year China Treasury Note Index (Futures Deliverables), which raised CNY 219 million.
 - Changxin launched 1 enhanced index fund tracking CSI 500 Index, which raised CNY 210 million.

CSI&SSE Major Indices Performance

| Index | Close | 1M | 3M | 12M | YTD | 12M Volatility | P/E | P/B | Dividend Yield |
|---------------|----------|-------|--------|---------|--------|----------------|-------|------|----------------|
| CSI 300 | 3,822.09 | 2.25% | 9.43% | 14.85% | 15.47% | 9.98% | 14.78 | 1.66 | 2.17% |
| CSI 100 | 3,761.80 | 2.27% | 9.18% | 21.17% | 20.01% | 10.22% | 12.88 | 1.47 | 2.56% |
| CSI 200 | 4,383.69 | 2.21% | 9.90% | 4.15% | 7.45% | 12.05% | 24.78 | 2.52 | 1.15% |
| CSI 500 | 6,470.43 | 2.74% | 11.10% | 0.56% | 3.30% | 14.22% | 32.05 | 2.64 | 0.78% |
| CSI 800 | 4,278.99 | 2.39% | 9.89% | 10.51% | 11.83% | 10.39% | 16.83 | 1.81 | 1.85% |
| CSI 1000 | 7,679.87 | 3.16% | 6.48% | -13.11% | -9.55% | 16.29% | 37.35 | 2.94 | 0.58% |
| CSI Dividend | 4,653.35 | 1.16% | 7.26% | 16.73% | 15.16% | 10.15% | 10.75 | 1.25 | 3.32% |
| SSE Composite | 3,360.81 | 2.68% | 7.82% | 8.92% | 8.29% | 9.48% | 16.40 | 1.72 | 1.88% |
| SSE 50 | 2,714.63 | 2.90% | 9.50% | 21.58% | 18.70% | 10.56% | 11.68 | 1.30 | 2.79% |
| SSE 180 | 8,359.33 | 2.42% | 9.34% | 17.11% | 15.71% | 9.53% | 13.23 | 1.45 | 2.44% |
| SSE 380 | 5,627.36 | 1.89% | 8.84% | 0.01% | 1.53% | 13.59% | 25.65 | 2.49 | 1.23% |
| SSE MidCap | 3,604.86 | 1.63% | 9.09% | 10.13% | 10.89% | 9.95% | 18.89 | 1.96 | 1.68% |
| SSE SmallCap | 4,814.56 | 2.31% | 10.93% | 1.02% | 3.26% | 14.17% | 28.04 | 2.39 | 1.07% |
| SSE Dividend | 2,904.41 | 0.14% | 4.37% | 14.59% | 12.83% | 9.41% | 8.94 | 1.11 | 3.89% |

CSI&SSE Size Indices Representativeness

| CSI Indices | | | |
|-------------------------|------------------------|------------------------|-------------------------|
| Large Cap | Mid Cap | Small Cap | Mini Cap |
| CSI 100 (36.2%, 12.7%)* | CSI 200 (13.7%, 16.4%) | CSI 500 (14.7%, 22.6%) | CSI 1000 (15.5%, 23.4%) |
| CSI 300 (49.9%, 29.1%) | | | |
| CSI 800 (64.6%, 51.7%) | | | |

Shanghai + Shenzhen A-Share Mkt Cap 56.0 trillion CNY, Average Daily Turnover 506.8 billion CNY

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

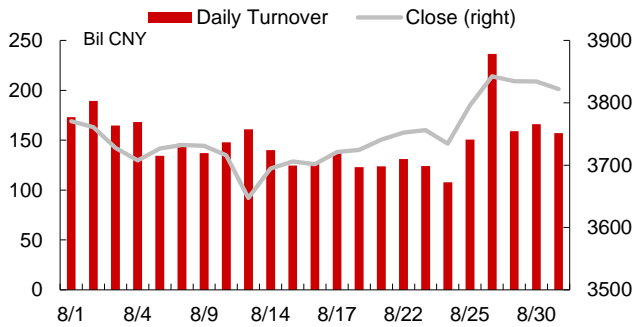
| SSE Indices | | |
|-------------------------|---------------------------|-----------------------------|
| Large Cap | Mid Cap | Small Cap |
| SSE 50 (43.5%, 16.8%)** | SSE MidCap (19.8%, 23.2%) | SSE SmallCap (17.5%, 27.5%) |
| SSE 180 (63.2%, 40.0%) | | SSE 380 (17.6%, 24.5%) |

Shanghai A-Share Mkt Cap 32.6 trillion CNY, Average Daily Turnover 239.1 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 | 2.25% | 9.43% | 10.70% | 14.85% | 15.47% |
| Volatility | 11.56% | 10.67% | 9.73% | 9.97% | 9.37% |
| | P/E | P/B | EPS | ROE | ROA |
| CSI 300 | 14.61 | 1.91 | 0.69 | 12.46% | 13.37% |
| Energy | 29.88 | 1.29 | 0.26 | 4.00% | 5.05% |
| Materials | 37.23 | 2.39 | 0.27 | 3.32% | 3.58% |
| Industrials | 22.40 | 2.28 | 0.46 | 9.24% | 10.76% |
| Consumer Dis | 18.46 | 3.04 | 0.89 | 16.07% | 18.37% |
| Consumer Sta | 32.27 | 5.43 | 1.14 | 16.46% | 17.50% |
| Health Care | 33.45 | 5.38 | 0.91 | 16.09% | 16.95% |
| Financials | 9.27 | 1.44 | 0.89 | 15.48% | 15.94% |
| IT | 32.68 | 4.92 | 0.46 | 14.10% | 14.79% |
| Telecom Serv | 31.60 | 2.47 | 0.36 | 7.83% | 12.20% |
| Utilities | 17.88 | 2.48 | 0.47 | 13.85% | 18.44% |

Summary

| | | | | | |
|-------|---------|------------------------|-----------------|-------------|-----|
| Close | 3822.09 | Change | 2.25% | # of Stocks | 300 |
| Open | 3738.74 | Average Daily Volume | 127.82 Mil Lots | Advanced | 175 |
| High | 3866.94 | Average Daily Turnover | 149.19 Bil CNY | Declined | 109 |
| Low | 3645.09 | Turnover Rate | 10.58% | Unchanged | 16 |

Top 5 Weighted Stocks

| Name | Ticker | Mkt Cap (Bil CNY) | Adjusted Mkt Cap | Wgt | Chg |
|-----------------|--------|-------------------|------------------|-------|--------|
| PING AN OF CHIN | 601318 | 607.0 | 607.0 | 5.59% | 7.71% |
| CMB | 600036 | 551.8 | 275.9 | 2.54% | 4.61% |
| KWEICHOW MOU | 600519 | 617.0 | 246.8 | 2.27% | 2.06% |
| INDUSTRIAL BAN | 601166 | 366.7 | 220.0 | 2.03% | -0.62% |
| CMBC | 600016 | 248.2 | 198.6 | 1.83% | -2.33% |

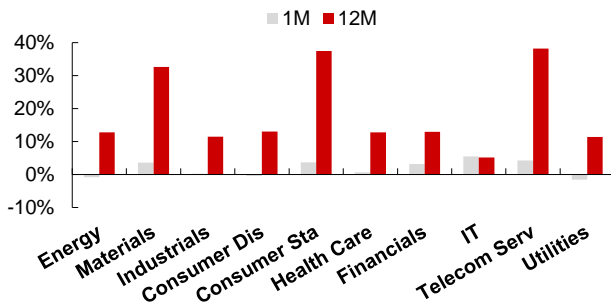
Sector Analysis

| Sector | Names | Mkt Cap (Bil CNY) | Wgt | 1M | Cont |
|--------------|-------|-------------------|--------|--------|-------|
| Energy | 11 | 2548 | 2.35% | -0.87% | -0.79 |
| Materials | 27 | 1659 | 6.88% | 3.59% | 9.10 |
| Industrials | 62 | 3988 | 14.60% | 0.24% | 1.31 |
| Consumer Dis | 43 | 2570 | 11.18% | -0.42% | -1.81 |
| Consumer Sta | 13 | 1491 | 6.53% | 3.70% | 8.89 |
| Health Care | 18 | 1001 | 4.59% | 0.64% | 1.11 |
| Financials | 74 | 11719 | 40.85% | 3.17% | 47.99 |
| IT | 38 | 1855 | 8.57% | 5.47% | 16.98 |
| Telecom Serv | 6 | 384 | 1.92% | 4.25% | 2.99 |
| Utilities | 8 | 742 | 2.54% | -1.58% | -1.56 |

Constituent Performance

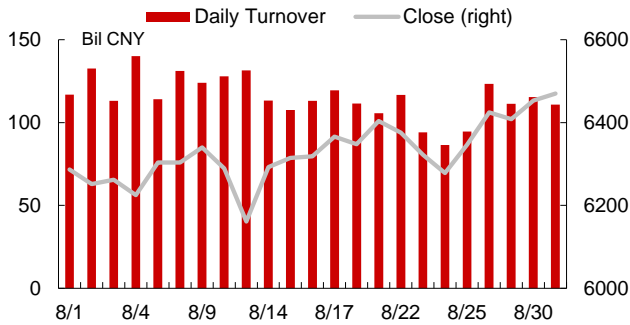
| Name | Ticker | Close | 1M | Cont | Turnover Rate |
|------------------------------|--------|-------|---------|-------|---------------|
| Top 5 Performers | | | | | |
| MUYUAN | 002714 | 41.77 | 46.82% | 1.63 | 25.85% |
| CHALCO | 601600 | 8.01 | 33.95% | 4.70 | 98.29% |
| CHINA GALAXY | 601881 | 15.92 | 33.22% | 0.90 | 284.06% |
| EASTMONEY | 300059 | 14.84 | 28.93% | 3.02 | 99.47% |
| FIRST CAPITAL | 002797 | 11.52 | 24.41% | 0.31 | 132.65% |
| Bottom 5 Performers | | | | | |
| GXHT | 002074 | 30.18 | -16.07% | -1.07 | 59.55% |
| YOUZU | 002174 | 25.99 | -15.42% | -0.58 | 23.79% |
| HEBEI STEEL COI | 000709 | 4.78 | -13.41% | -1.11 | 78.05% |
| ZHONGTIAN | 000540 | 7.35 | -12.19% | -1.01 | 28.12% |
| DONGXU OPTOEI | 000413 | 10.18 | -11.94% | -1.14 | 37.67% |
| Top 5 Contributors | | | | | |
| PING AN OF CHIN | 601318 | 56.03 | 7.71% | 15.31 | 14.04% |
| YILI | 600887 | 23.32 | 13.04% | 5.76 | 22.52% |
| CHALCO | 601600 | 8.01 | 33.95% | 4.70 | 98.29% |
| CPIC | 601601 | 38.22 | 14.08% | 4.49 | 6.72% |
| CMB | 600036 | 26.75 | 4.61% | 4.29 | 5.07% |
| Bottom 5 Contributors | | | | | |
| SPD BANK | 600000 | 12.71 | -4.87% | -2.57 | 4.87% |
| CMBC | 600016 | 8.40 | -2.33% | -1.67 | 6.82% |
| CSCEC | 601668 | 9.99 | -2.92% | -1.59 | 15.37% |
| SDIC POWER | 600886 | 7.44 | -7.33% | -1.15 | 10.21% |
| DONGXU OPTOEI | 000413 | 10.18 | -11.94% | -1.14 | 51.60% |

Sector Performance



CSI 500 Index Analysis

Overview



Risk-Return Analysis

| | 1M | 3M | 6M | 12M | YTD |
|--------------|--------|--------|--------|--------|--------|
| Performance | 2.74% | 11.10% | 0.30% | 0.56% | 3.30% |
| Volatility | 14.26% | 15.45% | 14.98% | 14.19% | 14.52% |
| | P/E | P/B | EPS | ROE | ROA |
| CSI 500 | 34.53 | 2.94 | 0.33 | 6.91% | 7.38% |
| Energy | 48.73 | 1.89 | 0.18 | 0.44% | 0.23% |
| Materials | 36.47 | 2.49 | 0.28 | 2.69% | 2.69% |
| Industrials | 33.30 | 2.92 | 0.34 | 7.90% | 8.30% |
| Consumer Dis | 31.37 | 2.80 | 0.38 | 8.34% | 8.58% |
| Consumer Sta | 36.35 | 3.14 | 0.37 | 7.80% | 7.96% |
| Health Care | 31.15 | 3.63 | 0.49 | 11.32% | 12.06% |
| Financials | 29.94 | 2.81 | 0.28 | 8.85% | 10.46% |
| IT | 57.22 | 4.51 | 0.27 | 7.07% | 7.16% |
| Telecom Serv | 72.69 | 5.35 | 0.26 | 6.71% | 7.63% |
| Utilities | 17.05 | 1.72 | 0.36 | 10.09% | 12.63% |

Summary

| | | | | | |
|-------|---------|------------------------|----------------|-------------|-----|
| Close | 6470.43 | Change | 2.74% | # of Stocks | 500 |
| Open | 6293.06 | Average Daily Volume | 97.02 Mil Lots | Advanced | 306 |
| High | 6470.94 | Average Daily Turnover | 115.47 Bil CNY | Declined | 172 |
| Low | 6153.6 | Turnover Rate | 24.48% | Unchanged | 22 |

Top 5 Weighted Stocks

| Name | Ticker | Mkt Cap (Bil CNY) | Adjusted Mkt Cap | Wgt | Chg |
|----------------|--------|-------------------|------------------|-------|--------|
| GANFENGLITHIUM | 002460 | 57.5 | 40.2 | 0.96% | 13.77% |
| FANGDA CARBON | 600516 | 55.7 | 33.4 | 0.79% | 4.89% |
| SUNWAY COMM | 300136 | 40.9 | 32.7 | 0.78% | 9.13% |
| HTGD | 600487 | 38.7 | 27.1 | 0.64% | 4.67% |
| LONGI | 601012 | 42.7 | 25.6 | 0.61% | -4.25% |

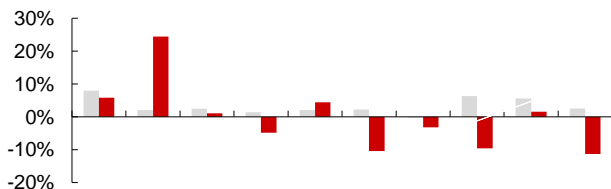
Sector Analysis

| Sector | Names | Mkt Cap (Bil CNY) | Wgt | 1M | Cont |
|--------------|-------|-------------------|--------|--------|-------|
| Energy | 12 | 212 | 2.21% | 10.25% | 10.55 |
| Materials | 75 | 1484 | 19.17% | 2.84% | 25.27 |
| Industrials | 119 | 1867 | 22.47% | 2.91% | 34.31 |
| Consumer Dis | 75 | 1098 | 11.69% | 1.69% | 10.54 |
| Consumer Sta | 28 | 480 | 5.64% | 2.33% | 7.31 |
| Health Care | 56 | 893 | 11.18% | 2.38% | 15.44 |
| Financials | 36 | 596 | 7.24% | 0.45% | -1.01 |
| IT | 72 | 1139 | 14.23% | 7.07% | 54.51 |
| Telecom Serv | 11 | 206 | 3.06% | 6.03% | 10.51 |
| Utilities | 16 | 266 | 3.12% | 3.16% | 5.00 |

Constituent Performance

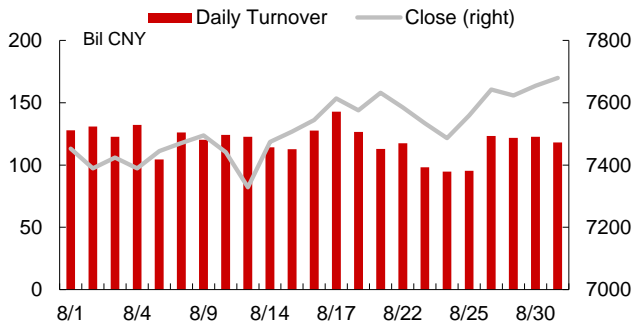
| Name | Ticker | Close | 1M | Cont | Turnover Rate |
|------------------------------|--------|--------|---------|-------|---------------|
| Top 5 Performers | | | | | |
| OPENCUT COAL | 002128 | 14.08 | 61.84% | 5.41 | 85.96% |
| GUOSHENG FINA | 002670 | 21.38 | 37.05% | 3.99 | 24.98% |
| CRT | 600125 | 14.40 | 34.20% | 5.15 | 193.98% |
| NAVINFO | 002405 | 25.62 | 33.16% | 8.80 | 152.27% |
| HUAYOU COBALT | 603799 | 82.06 | 28.14% | 8.21 | 187.92% |
| Bottom 5 Performers | | | | | |
| TINCI | 002709 | 42.54 | -14.06% | -1.74 | 61.12% |
| XSSYIM | 600291 | 31.54 | -13.64% | -5.02 | 132.57% |
| G-BITS | 603444 | 220.97 | -12.30% | -1.02 | 117.35% |
| HPEC | 600312 | 11.98 | -11.32% | -1.60 | 24.51% |
| J&R FIRE PROTE | 300116 | 10.03 | -11.08% | -1.40 | 56.35% |
| Top 5 Contributors | | | | | |
| NAVINFO | 002405 | 25.62 | 33.16% | 8.80 | 152.27% |
| HUAYOU COBALT | 603799 | 82.06 | 28.14% | 8.21 | 187.92% |
| GANFENGLITHIUM | 002460 | 76.35 | 13.77% | 7.48 | 91.35% |
| CYG | 600525 | 17.92 | 17.51% | 5.41 | 39.94% |
| OPENCUT COAL | 002128 | 14.08 | 61.84% | 5.41 | 85.96% |
| Bottom 5 Contributors | | | | | |
| HUALU-HENGSHI | 600426 | 11.17 | -9.26% | -1.99 | 19.90% |
| ZHONG KE SAN H | 000970 | 16.05 | -7.76% | -1.87 | 16.63% |
| CGT GROUP | 000066 | 10.29 | -6.28% | -1.86 | 22.21% |
| DFD | 002407 | 7.34 | -9.27% | -1.85 | 74.40% |
| XSSYIM | 600291 | 21.39 | -4.25% | -1.75 | 26.22% |

Sector Performance



CSI 1000 Index Analysis

Overview



Risk-Return Analysis

| | 1M | 3M | 6M | 12M | YTD |
|--------------|--------|--------|--------|---------|--------|
| Performance | 3.16% | 6.48% | -9.73% | -13.11% | -9.55% |
| Volatility | 12.40% | 16.66% | 16.46% | 16.26% | 16.51% |
| | P/E | P/B | EPS | ROE | ROA |
| CSI 1000 | 41.63 | 3.29 | 0.27 | 5.87% | 6.19% |
| Energy | 91.55 | 2.49 | 0.11 | -2.35% | -2.26% |
| Materials | 49.04 | 3.26 | 0.21 | 3.79% | 3.96% |
| Industrials | 39.96 | 3.29 | 0.28 | 6.97% | 7.48% |
| Consumer Dis | 34.74 | 3.00 | 0.32 | 7.13% | 7.46% |
| Consumer Sta | 52.97 | 3.89 | 0.19 | 4.07% | 4.27% |
| Health Care | 37.33 | 3.69 | 0.35 | 8.49% | 8.97% |
| Financials | 31.07 | 2.64 | 0.28 | 5.59% | 5.83% |
| IT | 54.02 | 3.90 | 0.26 | 6.13% | 6.27% |
| Telecom Serv | 45.40 | 3.38 | 0.24 | 3.81% | 4.08% |
| Utilities | 25.92 | 2.53 | 0.25 | 8.85% | 9.26% |

Summary

| | | | | | |
|-------|---------|------------------------|-----------------|-------------|------|
| Close | 7679.87 | Change | 3.16% | # of Stocks | 1000 |
| Open | 7444.75 | Average Daily Volume | 107.83 Mil Lots | Advanced | 655 |
| High | 7680.31 | Average Daily Turnover | 119.14 Bil CNY | Declined | 282 |
| Low | 7318.48 | Turnover Rate | 21.27% | Unchanged | 63 |

Top 5 Weighted Stocks

| Name | Ticker | Mkt Cap (Bil CNY) | Adjusted Mkt Cap | Wgt | Chg |
|---------------|--------|-------------------|------------------|-------|---------|
| BAIYUNAIRPORT | 600004 | 27.7 | 16.6 | 0.38% | -0.81% |
| CHINA-KINWA | 600110 | 16.4 | 16.4 | 0.37% | -10.20% |
| TIANGUANG ZHO | 002509 | 22.9 | 16.1 | 0.37% | 0.00% |
| YNALCO | 000807 | 35.7 | 14.3 | 0.33% | 40.04% |
| WALVAX | 300142 | 19.8 | 13.9 | 0.32% | 5.05% |

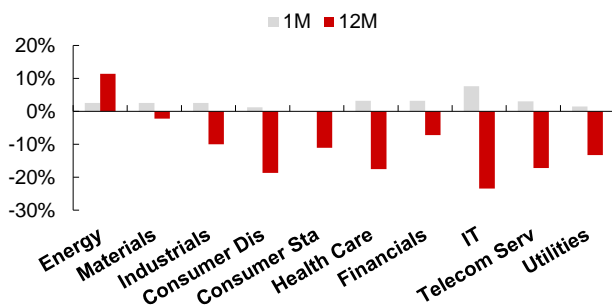
Sector Analysis

| Sector | Names | Mkt Cap (Bil CNY) | Wgt | 1M | Cont |
|--------------|-------|-------------------|--------|--------|-------|
| Energy | 23 | 227 | 2.68% | 3.23% | 5.02 |
| Materials | 139 | 1389 | 15.82% | 3.59% | 30.02 |
| Industrials | 267 | 2394 | 27.63% | 3.11% | 53.25 |
| Consumer Dis | 155 | 1250 | 13.43% | 1.44% | 12.42 |
| Consumer Sta | 55 | 442 | 5.01% | -0.14% | -0.29 |
| Health Care | 77 | 665 | 7.56% | 3.50% | 18.17 |
| Financials | 47 | 445 | 5.02% | 4.12% | 12.06 |
| IT | 182 | 1409 | 17.33% | 8.06% | 94.28 |
| Telecom Serv | 31 | 257 | 3.43% | 3.63% | 7.71 |
| Utilities | 24 | 179 | 2.08% | 1.67% | 2.28 |

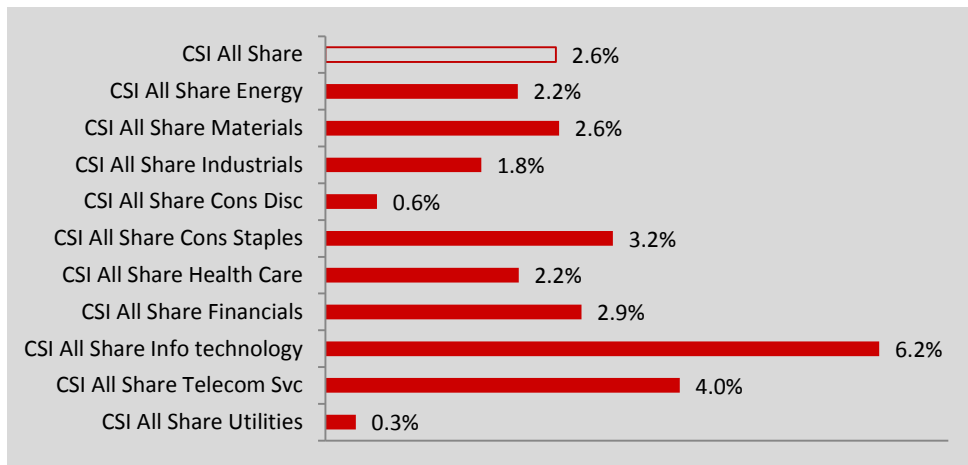
Constituent Performance

| Name | Ticker | Close | 1M | Cont | Turnover Rate |
|------------------------------|--------|-------|---------|-------|---------------|
| Top 5 Performers | | | | | |
| JPMF | 002600 | 8.87 | 56.16% | 6.58 | 186.18% |
| YSSTECH | 300377 | 15.97 | 50.09% | 3.47 | 220.42% |
| QLPIPESINDUSTF | 002457 | 17.51 | 48.89% | 2.70 | 453.12% |
| LYG | 600876 | 26.29 | 45.49% | 1.59 | 158.01% |
| TRS | 300229 | 16.14 | 42.96% | 1.60 | 67.43% |
| Bottom 5 Performers | | | | | |
| SPEED | 300322 | 12.63 | -25.79% | -2.20 | 69.12% |
| MINHE | 002234 | 14.99 | -18.49% | -1.08 | 105.67% |
| TANGEL PUBLISH | 300148 | 12.79 | -17.85% | -2.06 | 48.78% |
| YUNHAI METALS | 002182 | 11.81 | -17.81% | -1.74 | 273.34% |
| CXJG | 002547 | 9.10 | -16.44% | -1.77 | 22.03% |
| Top 5 Contributors | | | | | |
| YNALCO | 000807 | 13.71 | 40.04% | 7.17 | 188.15% |
| JPMF | 002600 | 8.87 | 56.16% | 6.58 | 186.18% |
| HXSS | 600477 | 14.21 | 34.69% | 4.41 | 105.51% |
| PENGXIN MINING | 600490 | 9.74 | 23.14% | 4.22 | 35.50% |
| XINSTEEL | 600782 | 6.68 | 34.68% | 4.20 | 66.74% |
| Bottom 5 Contributors | | | | | |
| HUAJIN | 000059 | 11.72 | -8.58% | -1.85 | 56.15% |
| TANGEL PUBLISH | 300148 | 9.10 | -16.44% | -1.77 | 22.03% |
| SPEED | 300322 | 11.81 | -17.81% | -1.74 | 273.34% |
| UDC | 000036 | 6.36 | -9.66% | -1.52 | 88.34% |
| CHINA-KINWA | 600110 | 6.25 | -8.37% | -1.45 | 47.69% |

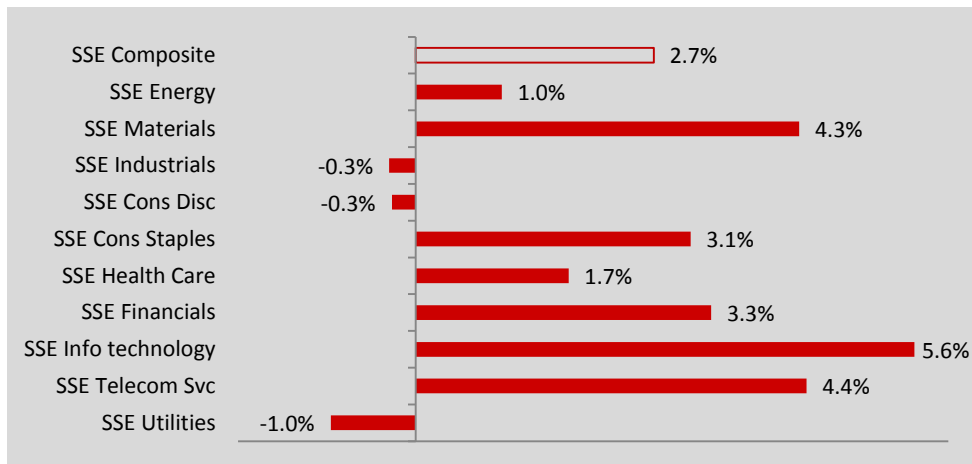
Sector Performance



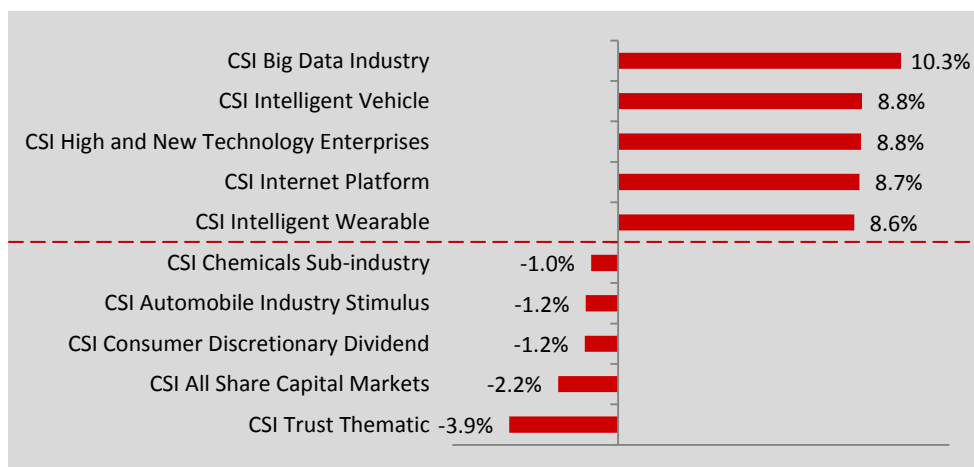
A Share Sector Performance



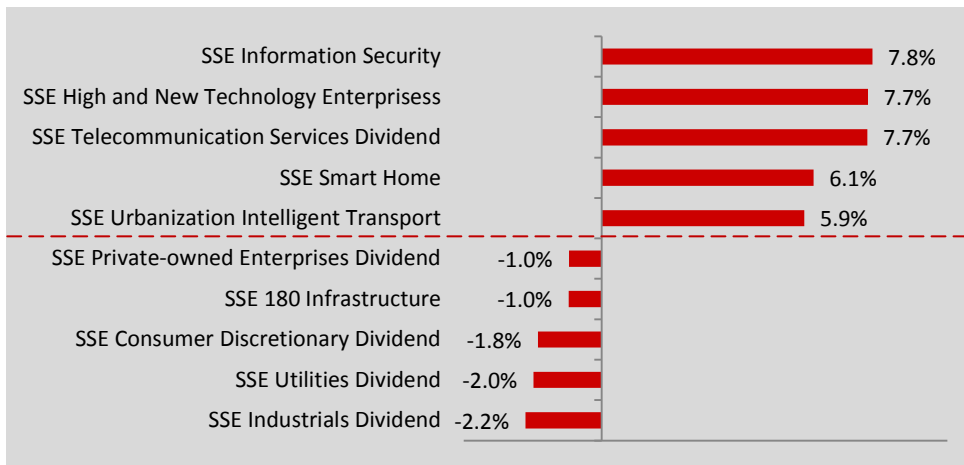
SSE Sector Performance



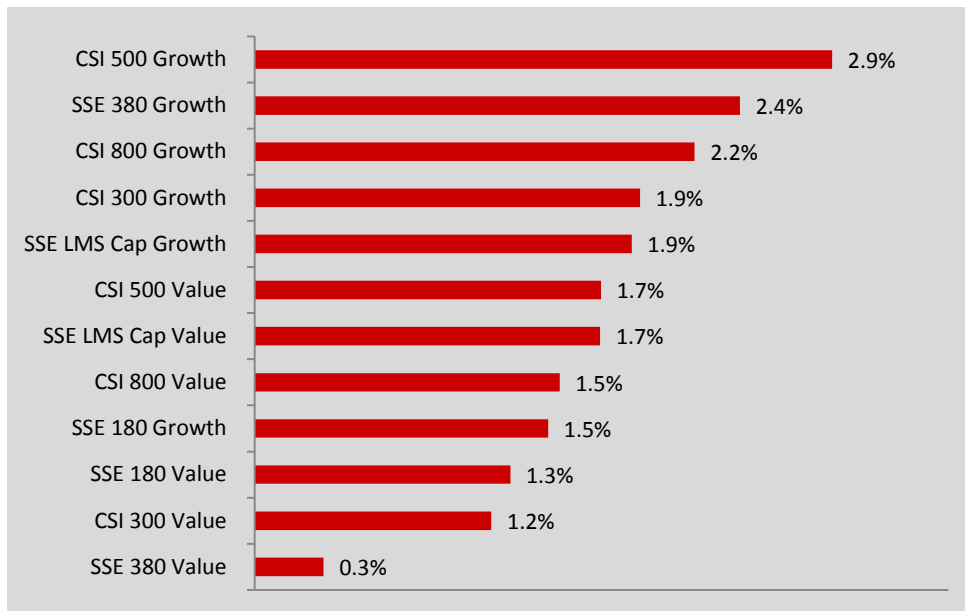
CSI Thematic Indices: Top & Bottom Performers



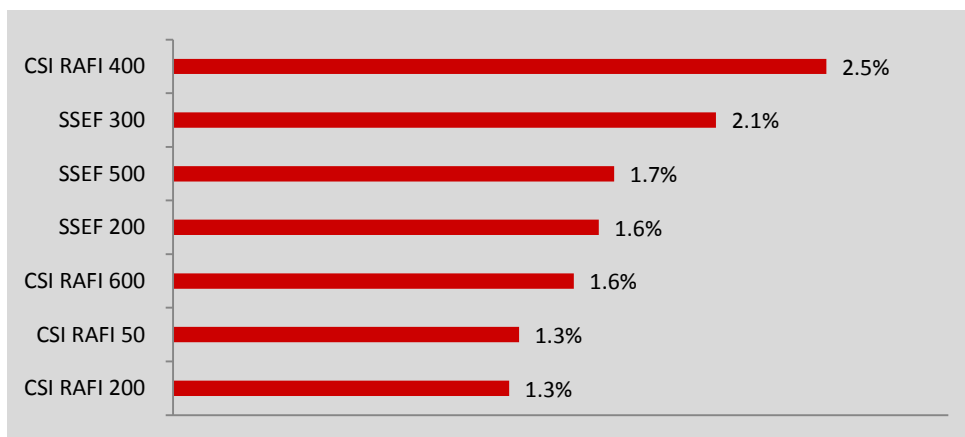
SSE Thematic Indices: Top & Bottom Performers



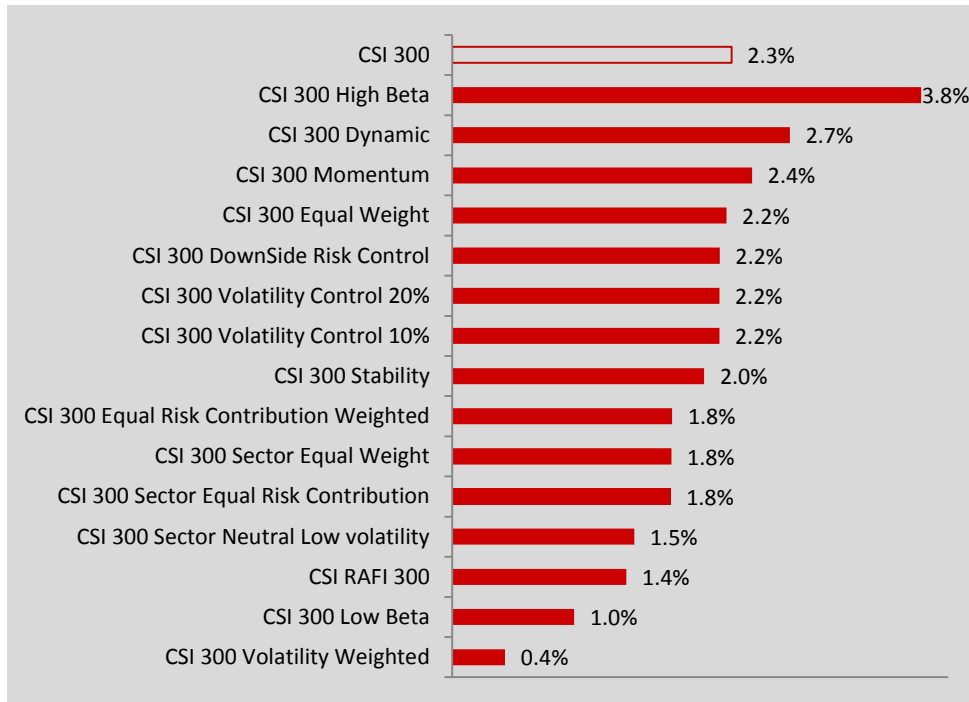
CSI&SSE Style Indices



CSI&SSE Fundamental Indices

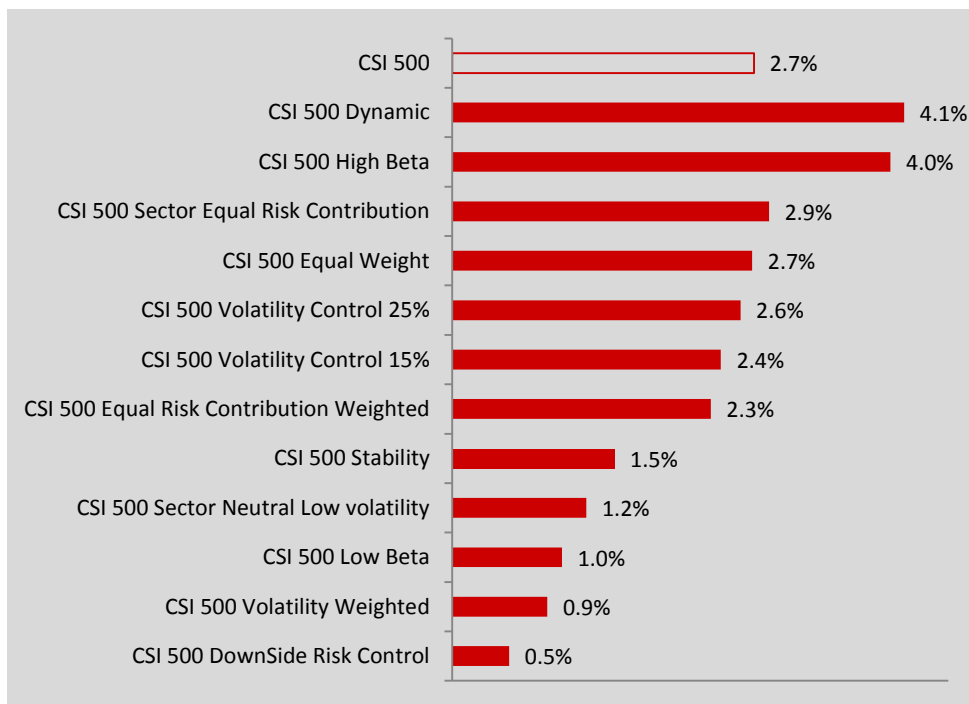


CSI 300 vs. Smart Beta Indices*



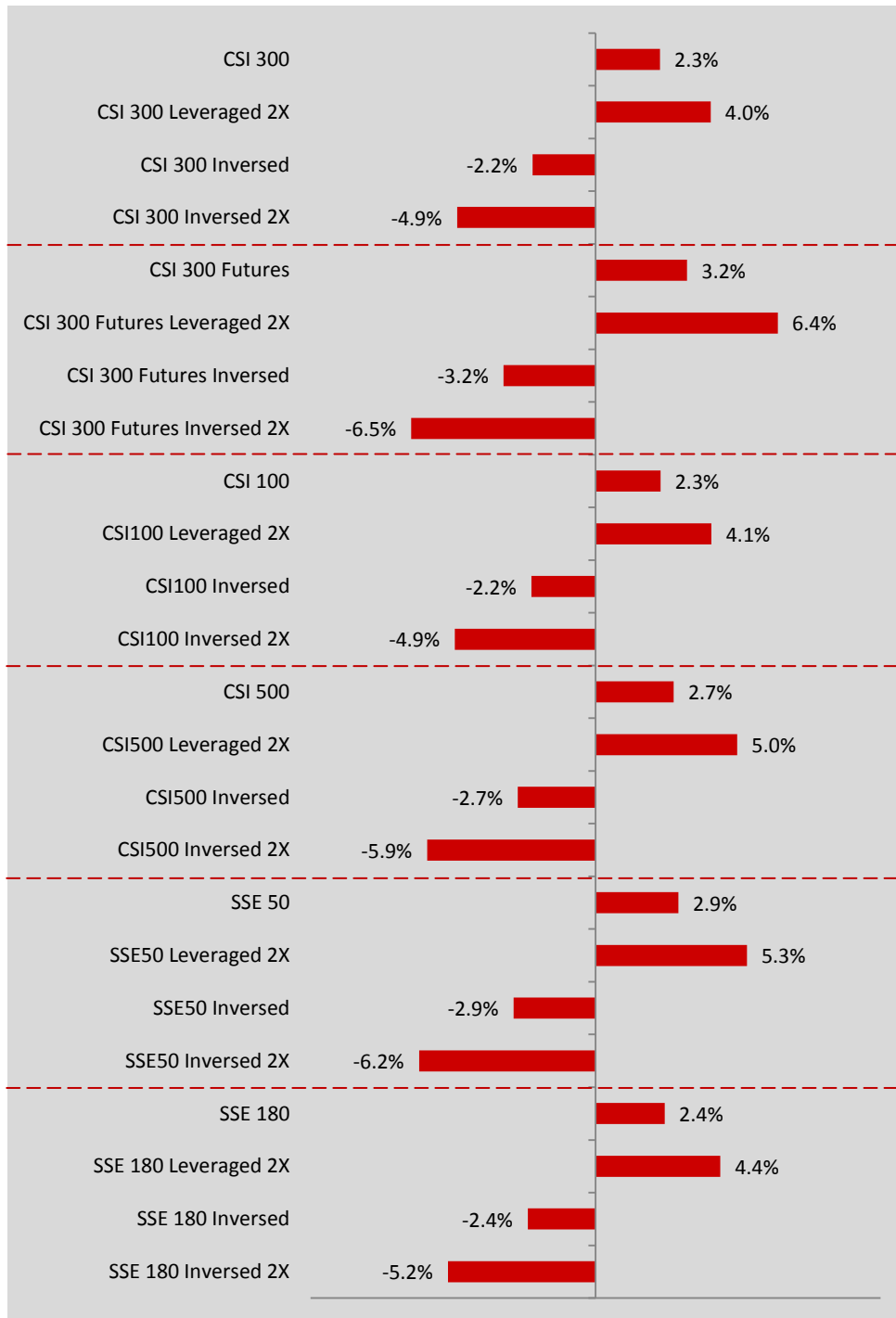
[*] The smart beta indices are not necessarily based on the CSI 300 universe.

CSI 500 vs. Smart Beta Indices

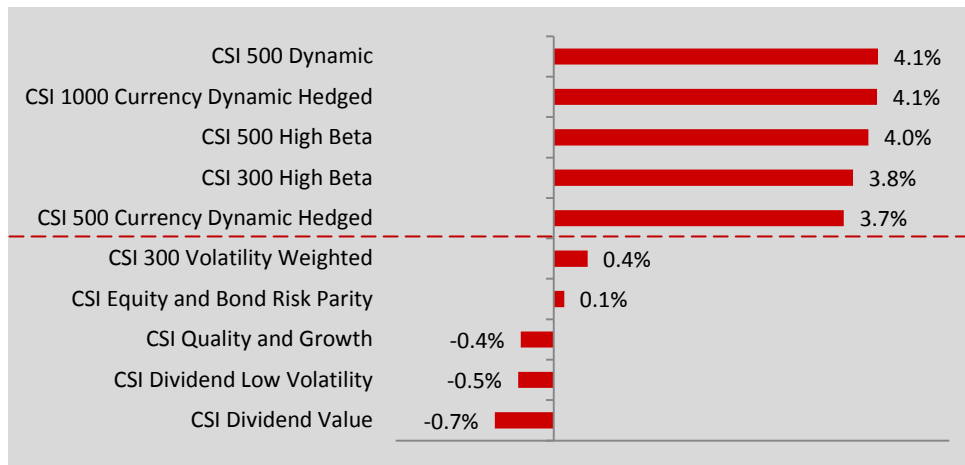


[*] The smart beta indices are not necessarily based on the CSI 500 universe.

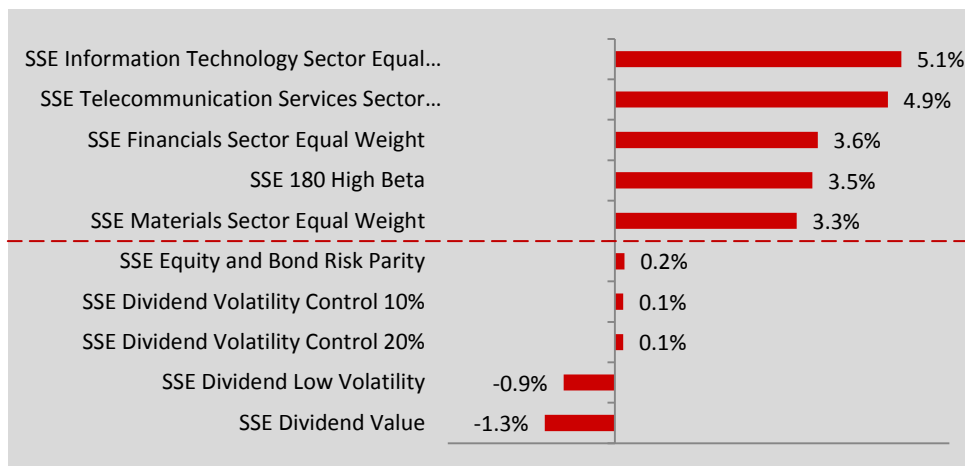
CSI & SSE Leveraged/Inversed Indices



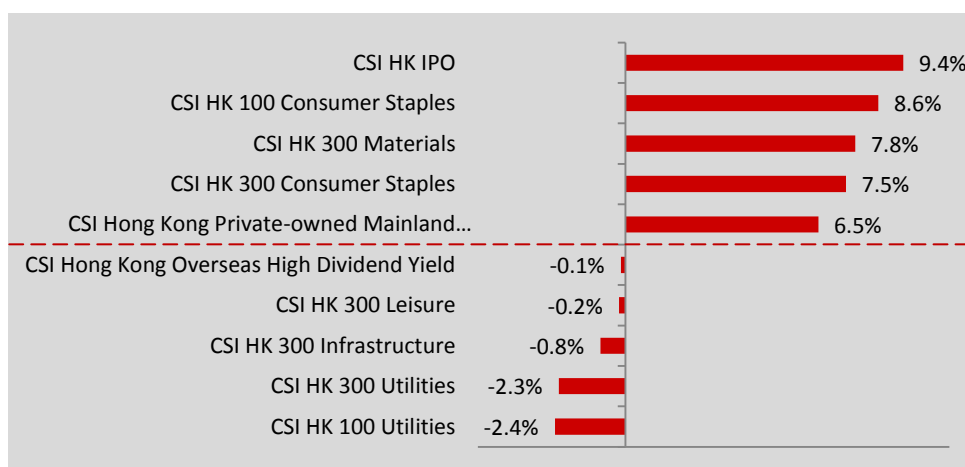
CSI Strategy Indices: Top & Bottom Performers



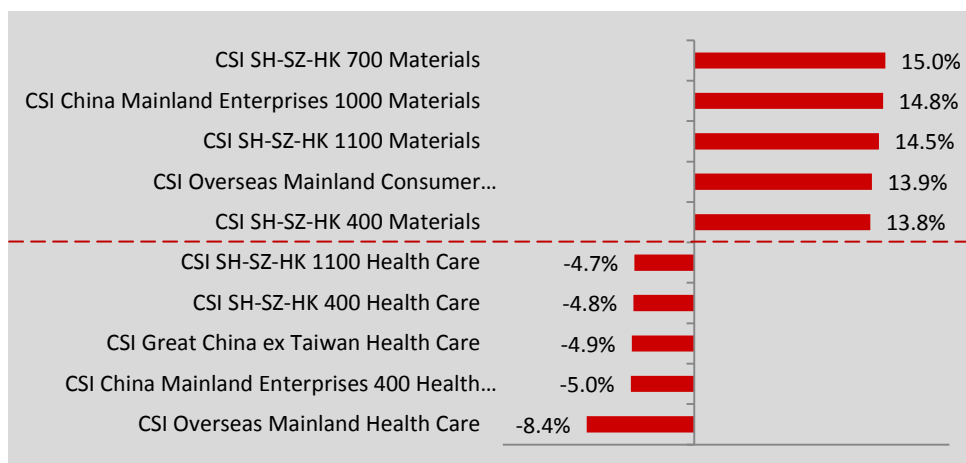
SSE Strategy Indices: Top & Bottom Performers



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 | 167.92 | -0.13% | 0.32% | 4.03 | 3.88 | 19.14 | 4.39 |
| CSI Aggregate Bond | 175.43 | -0.20% | -0.09% | 4.69 | 4.52 | 22.62 | 4.42 |
| CSI 1 Bond | 150.07 | 0.23% | 2.12% | 0.48 | 0.46 | 0.35 | 3.96 |
| CSI Aggregate Bond (1-3) | 169.80 | 0.00% | 1.56% | 1.87 | 1.79 | 2.64 | 4.44 |
| CSI Aggregate Bond (3-7) | 178.32 | -0.15% | 0.28% | 3.96 | 3.80 | 9.89 | 4.42 |
| CSI Aggregate Bond (7-10) | 173.31 | -0.34% | -1.67% | 7.21 | 6.95 | 29.90 | 4.27 |
| CSI Aggregate Bond (10+) | 176.06 | -0.90% | -4.47% | 13.54 | 13.16 | 132.53 | 4.52 |
| CSI Treasury Bond | 167.02 | -0.17% | -1.79% | 6.49 | 6.33 | 44.41 | 3.80 |
| CSI Financial Bond | 171.20 | -0.30% | 0.15% | 4.43 | 4.25 | 16.61 | 4.32 |
| CSI Corporate Bond | 195.91 | -0.13% | 1.16% | 3.34 | 3.19 | 9.37 | 5.07 |
| CSI Short Term Note | 153.07 | 0.32% | 2.77% | 0.33 | 0.31 | 0.22 | 5.10 |
| CSI 50 Bond | 145.09 | -0.25% | -0.47% | 4.90 | 4.72 | 17.90 | 4.07 |
| CSI Medium Term Note 50 | 136.66 | -0.28% | 0.24% | 2.50 | 2.38 | 4.54 | 5.28 |
| CSI Short Term Note 50 | 136.84 | 0.24% | 2.32% | 0.26 | 0.25 | 0.16 | 4.82 |
| SSE Corporate Bond 30 | 141.45 | -0.02% | -0.54% | - | - | - | - |
| SSE Convertible Bond | 292.95 | 1.96% | 10.88% | - | - | - | - |

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