

## 2-Year Target Duration CDB Bond

CSI Target Duration CDB Bond Index Series are composed of CDB Bonds listed on exchange market or inter-bank market, with remaining term to maturity and issue term satisfy relevant criteria. The index duration is set to target duration through optimization method, and index series aim to reflect the performance of CDB bond market with target duration.

Name	CSI 2-Year Target Duration CDB Bond Index					Ticker	931689
Launch	14-May-2021	Review	Monthly	Constituents	22	RIC Ticker	--
Base Date	31-Dec-2007	Base Point	100	Currency	CNY	BBG Ticker	--

### Performance



### Return

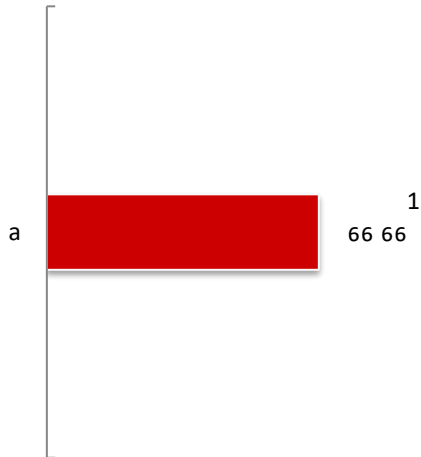
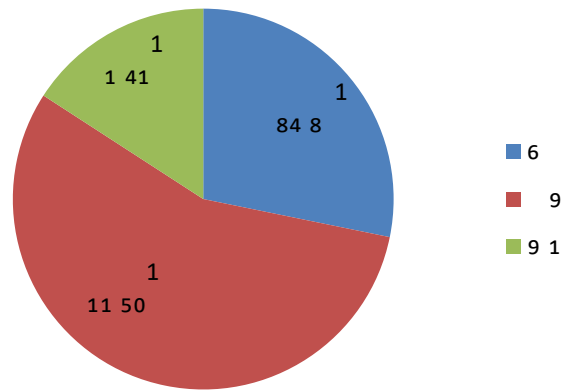
1M	3M	YTD	1Y	3Y Annualized	5Y Annualized	2017	2018	2019	2020
0.25%	1.32%	--	--	--	--	--	--	--	--

### Volatility

1Y Annualized	--
3Y Annualized	--
5Y Annualized	--

### Index Characteristics

Total Market Value (Bn)	--
Total Par Value (Bn)	28.2
Residual Maturity (Y)	1.98
Coupon Rate	2.68%
Yield To Maturity	2.52%
Modified Duration	1.87
Convexity	3.19

**Credit Quality**

**Residual Maturity**

**Top 10 Constituents**

Inter-bank	SSE Code	SZSE Code	Bond Name	Segment	Weight
210211	--	--	FB 20210729 1Y 2.08%	Financial Bond	19.58%
210206	--	--	FB 20210419 1Y 2.48%	Financial Bond	8.63%
--	018010	--	FB 20191206 3Y 2.9%	Financial Bond	7.77%
210212	--	--	FB 20210205 2Y 3%	Financial Bond	7.39%
200202	--	--	FB 20200409 3Y 1.86%	Financial Bond	6.86%
200207	--	--	FB 20200807 3Y 3%	Financial Bond	5.83%
--	--	108612	FB 20200921 3Y 2.89%	Financial Bond	5.42%
210207	--	--	FB 20210617 3Y 3%	Financial Bond	4.69%
210202	--	--	FB 20210108 3Y 2.98%	Financial Bond	4.22%
--	--	108613	FB 20210201 3Y 2.93%	Financial Bond	3.98%

**Rebalancing**

Last Rebalancing		Weight Turnover		Next Rebalancing	
16-Aug-2021		36.50%		13-Sep-2021	
Clean Price	Ticker	931689CNY04	RIC Ticker	--	BBG Ticker
After Tax	Ticker	--	RIC Ticker	--	BBG Ticker
Interest and Reinvestment	Ticker	931689CNY05	RIC Ticker	--	BBG Ticker

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