

3-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 3-Year Target Duration CDB Bond Index					Ticker	931690
Launch	14-May-2021	Review	Monthly	Constituents	33	RIC Ticker	--
Base Date	31-Dec-2007	Base Point	100	Currency	CNY	BBG Ticker	--

Performance



Return

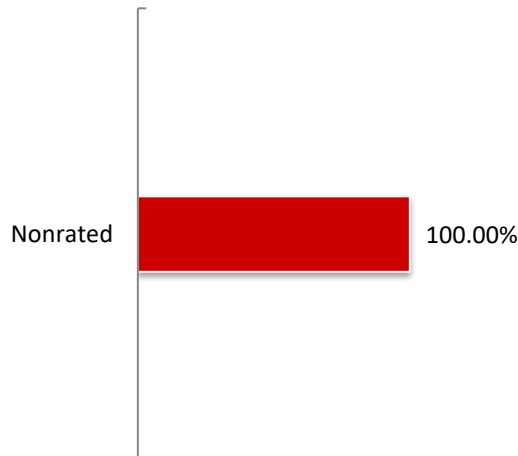
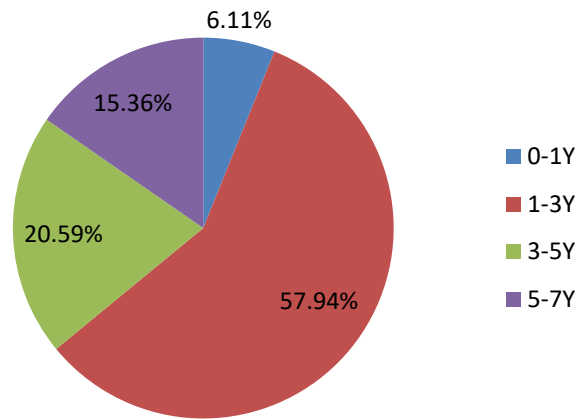
1M	3M	YTD	1Y	3Y Annualized	5Y Annualized	2017	2018	2019	2020
0.99%	--	--	--	--	--	--	--	--	--

Volatility

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

Index Characteristics

Total Market Value (Bn)	--
Total Par Value (Bn)	31.5
Residual Maturity (Y)	3.05
Coupon Rate	3.03%
Yield To Maturity	2.65%
Modified Duration	2.80
Convexity	6.38

Credit Quality

Residual Maturity

Top 10 Constituents

Inter-bank	SSE Code	SZSE Code	Bond Name	Segment	Weight
2102001	--	--	FB 20210324 3Y 3.07%	Financial Bond	24.65%
210206	--	--	FB 20210419 1Y 2.48%	Financial Bond	3.31%
210207	--	--	FB 20210617 3Y 3%	Financial Bond	3.00%
--	018010	--	FB 20191206 3Y 2.9%	Financial Bond	2.94%
--	--	108605	FB 20191127 3Y 2.92%	Financial Bond	2.94%
1902001	018016	108608	FB 20191121 3Y 3.1%	Financial Bond	2.93%
210212	--	--	FB 20210205 2Y 3%	Financial Bond	2.86%
--	018017	--	FB 20200723 5Y 3.02%	Financial Bond	2.86%
190214	--	--	FB 20191025 3Y 2.97%	Financial Bond	2.80%
210201	--	--	FB 20210126 1Y 2.45%	Financial Bond	2.79%

Rebalancing

Last Rebalancing	Weight Turnover	Next Rebalancing
12-Jul-2021	4.80%	16-Aug-2021

Clean Price	Ticker	931690CNY04	RIC Ticker	--	BBG Ticker	--
After Tax	Ticker	--	RIC Ticker	--	BBG Ticker	--
Interest and Reinvestment	Ticker	931690CNY05	RIC Ticker	--	BBG Ticker	--

Contact

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