

**3-Year Target Duration Policy Bank Bond** CSI Target Duration Policy Bank Bond Index Series are composed of Policy Bank 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 Policy Bank Bond market

Name	CSI 3-Year Target Duration Policy Bank Bond Index					Ticker	931693
Launch	14-May-2021	Review	Monthly	Constituents	71	RIC Ticker	--
Base Date	31-Dec-2007	Base Point	100	Currency	CNY	BBG Ticker	--

### Performance



### Return

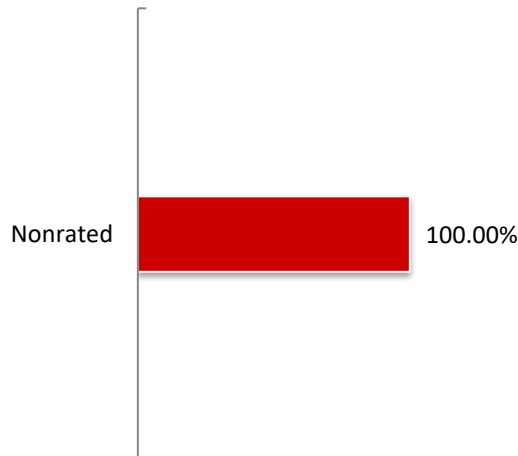
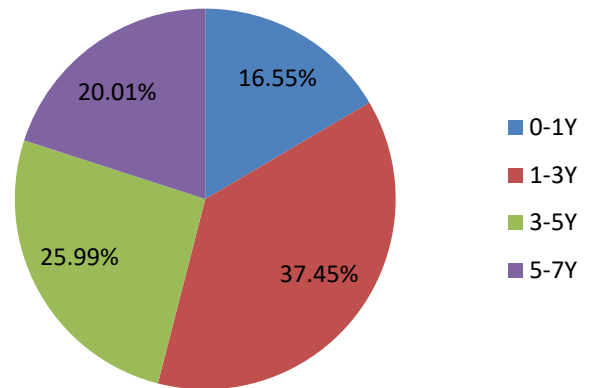
1M	3M	YTD	1Y	3Y Annualized	5Y Annualized	2017	2018	2019	2020
0.25%	--	--	--	--	--	--	--	--	--

### Volatility

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

### Index Characteristics

Total Market Value (Bn)	--
Total Par Value (Bn)	60.9
Residual Maturity (Y)	3.11
Coupon Rate	2.99%
Yield To Maturity	2.92%
Modified Duration	2.82
Convexity	6.97

**Credit Quality**

**Residual Maturity**

**Top 10 Constituents**

Inter-bank	SSE Code	SZSE Code	Bond Name	Segment	Weight
210304	--	--	FB 20210531 1Y 2.38%	Financial Bond	2.87%
210404	--	--	FB 20210524 1Y 2.29%	Financial Bond	2.55%
210305	--	--	FB 20210514 5Y 3.22%	Financial Bond	2.39%
092118100	--	--	FB 20210429 1Y 2.49%	Financial Bond	1.88%
--	018018	--	FB 20210118 5Y 3%	Financial Bond	1.84%
210303	--	--	FB 20210402 3Y 3.14%	Financial Bond	1.81%
--	018017	--	FB 20200723 5Y 3.02%	Financial Bond	1.75%
210206	--	--	FB 20210419 1Y 2.48%	Financial Bond	1.59%
092118002	--	--	FB 20210304 2Y 3.05%	Financial Bond	1.56%
210312	--	--	FB 20210308 2Y 3.04%	Financial Bond	1.55%

**Rebalancing**

Last Rebalancing	Weight Turnover	Next Rebalancing
15-Jun-2021	41.82%	12-Jul-2021

Clean Price	Ticker	931693CNY04	RIC Ticker	--	BBG Ticker	--
After Tax	Ticker	--	RIC Ticker	--	BBG Ticker	--
Interest and Reinvestment	Ticker	931693CNY05	RIC Ticker	--	BBG Ticker	--

**Contact**

China Securities Index

Tel: +86-21-50185500

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

Fax: +86-21-50186368

 Email: [csindex@sse.com.cn](mailto:csindex@sse.com.cn)
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