

7-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 7-Year Target Duration Policy Bank Bond Index					Ticker	931694
Launch	14-May-2021	Review	Monthly	Constituents	32	RIC Ticker	--
Base Date	31-Dec-2007	Base Point	100	Currency	CNY	BBG Ticker	--

Performance



Return

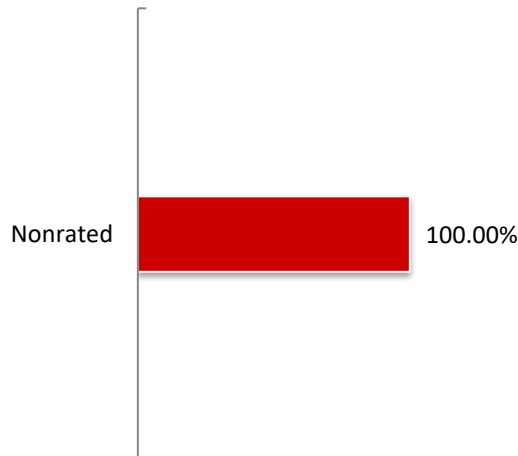
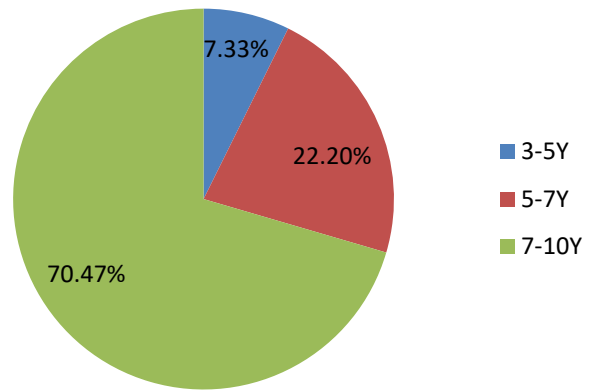
1M	3M	YTD	1Y	3Y Annualized	5Y Annualized	2017	2018	2019	2020
0.13%	--	--	--	--	--	--	--	--	--

Volatility

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

Index Characteristics

Total Market Value (Bn)	--
Total Par Value (Bn)	107.0
Residual Maturity (Y)	8.34
Coupon Rate	3.39%
Yield To Maturity	3.45%
Modified Duration	7.03
Convexity	31.42

Credit Quality

Residual Maturity

Top 10 Constituents

Inter-bank	SSE Code	SZSE Code	Bond Name	Segment	Weight
210210	--	--	FB 20210607 10Y 3.41%	Financial Bond	21.95%
210405	--	--	FB 20210524 10Y 3.52%	Financial Bond	10.54%
200311	--	--	FB 20201116 10Y 3.74%	Financial Bond	5.08%
200410	--	--	FB 20201026 10Y 3.79%	Financial Bond	4.29%
200310	--	--	FB 20200323 10Y 3.23%	Financial Bond	4.26%
200404	--	--	FB 20200417 10Y 2.96%	Financial Bond	4.24%
210205	--	--	FB 20210301 10Y 3.66%	Financial Bond	4.20%
200205	--	--	FB 20200310 10Y 3.07%	Financial Bond	4.13%
200210	--	--	FB 20200618 10Y 3.09%	Financial Bond	4.10%
200215	--	--	FB 20201020 10Y 3.7%	Financial Bond	4.04%

Rebalancing

Last Rebalancing	Weight Turnover	Next Rebalancing
15-Jun-2021	34.06%	12-Jul-2021

Clean Price	Ticker	931694CNY04	RIC Ticker	--	BBG Ticker	--
After Tax	Ticker	--	RIC Ticker	--	BBG Ticker	--
Interest and Reinvestment	Ticker	931694CNY05	RIC Ticker	--	BBG Ticker	--

Contact

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