



【2023-02-29】

国债

2月29日，央行公告称，为维护月末流动性平稳，2月29日以利率招标方式开展1170亿元7天期逆回购操作，中标利率为1.8%。Wind数据显示，当日有580亿元逆回购到期，因此单日净投放590亿元。

Wind数据显示，本周（2月26日至3月1日）央行公开市场将有5320亿元逆回购到期，其中周一至周五分别到期1370亿元、410亿元、490亿元、580亿元、2470亿元。此外，周三（2月28日）有50亿元央票互换（CBS）到期，央行于当日开展50亿元3个月期CBS操作。

国债方面 231D 190013 1.715-74； 303D 220028 1.785-79； 2.72Y 230025 2.095-105； 4.63Y 230022 2.205-22； 6.83Y 230028 2.3275-345； 9.75Y 230026 2.34-355； 29.13Y 230009 2.471-503。

|         | 1       | 3       | 5      | 7       | 10      | 30      |
|---------|---------|---------|--------|---------|---------|---------|
| 昨日国债(%) | 1.7550  | 2.1100  | 2.2250 | 2.3500  | 2.3875  | 2.5120  |
| 今日国债(%) | 1.7500  | 2.1000  | 2.2250 | 2.3475  | 2.3850  | 2.4825  |
| 变动(%)   | -0.0050 | -0.0100 | 0.0000 | -0.0025 | -0.0025 | -0.0295 |

金融债

金融债方面 194D(休2) 230211 1.81-82； 331D 240301 1.82； 2.99Y 220203 2.20-2075； 4.55Y 230415 2.33-335； 6.3Y 200210 2.4275； 9.54Y 230215 2.495-51。

|             | 1       | 3       | 5       | 7       | 10      |
|-------------|---------|---------|---------|---------|---------|
| 昨日非国开金融债(%) | 1.7900  | 2.2275  | 2.3425  | 2.5125  | 2.5350  |
| 今日非国开金融债(%) | 1.7700  | 2.2150  | 2.3350  | 2.4975  | 2.5250  |
| 变动(%)       | -0.0200 | -0.0125 | -0.0075 | -0.0150 | -0.0100 |
| 昨日国开债(%)    | 1.8250  | 2.2000  | 2.2750  | 2.4400  | 2.5025  |
| 今日国开债(%)    | 1.8100  | 2.1850  | 2.2725  | 2.4201  | 2.4825  |
| 变动(%)       | -0.0150 | -0.0150 | -0.0025 | -0.0199 | -0.0200 |

短期融资券

今日银行间短融市场交投活跃，成交主要集中于Q2、Q3期限。短端方面，12D 012384423.IB 23中交一公SCP006 AAA 在2.20%成交（估值-4位置），银行出给理财；28D 012480047.IB 24伊利实业SCP001 AAA 在2.23%净价成交（估值-2位置），银行出给基金。中长端方面，83D 012480558.IB 24国电SCP001 AAA 在2.24%成交（估值位置），券商出给基金；88D 012480233.IB 24苏交通SCP003 AAA 在2.25%成交（估值位置），银行出给基金。长端方面，174D 012480592.IB 24上海机场SCP005 AAA 在2.28%成交（估值-2位置），银行出给基金；253D 012480541.IB 24临港控股SCP001 AAA 在2.37%成交（估值位置），银行出给券商。总体而言，短端、中长端和长端收益均略有下行。

|                   | 评级  | 1M   |    | 3M   |    | 6M   |    | 9M   |    | 12M  |    |
|-------------------|-----|------|----|------|----|------|----|------|----|------|----|
| 绝对收益率             | AAA | 2.26 |    | 2.33 |    | 2.38 |    | 2.49 |    | 2.56 |    |
|                   | AA+ | 2.44 |    | 2.52 |    | 2.59 |    | 2.67 |    | 2.72 |    |
|                   | AA  | 2.75 |    | 2.99 |    | 3.0  |    | 3.32 |    | 3.35 |    |
|                   | AA- | 3.09 |    | 3.66 |    | 3.78 |    | 4.35 |    | 4.48 |    |
| 与昨日收益变动对照<br>(BP) | AAA | 2.28 | -2 | 2.35 | -2 | 2.4  | -2 | 2.5  | -1 | 2.56 | 0  |
|                   | AA+ | 2.48 | -4 | 2.54 | -2 | 2.59 | 0  | 2.69 | -2 | 2.73 | -1 |
|                   | AA  | 2.75 | 0  | 2.99 | 0  | 3.0  | 0  | 3.32 | 0  | 3.35 | 0  |
|                   | AA- | 3.09 | 0  | 3.66 | 0  | 3.78 | 0  | 4.35 | 0  | 4.48 | 0  |

中期票据

今日中票交投情绪尚可。1-3年短端中票，多为估值-1~估值+2成交，在1.5Y附近较为集中，22中交建MTN001（AAA，1.30Y）在2.31%成交3笔；22汇金MTN004（AAA，1.70Y）在2.32%成交4笔，较昨日下午行1bp；23南京地铁MTN002（AAA，2.49Y）在2.46%成交2笔；24京城投MTN002（AAA，2.94Y+2.00Y）在2.80%(行权)成交2笔，与昨日持平。3到5年期限，成交尚可，22苏交通MTN006（AAA，3.55Y）成交在

2.55%；21 闽高速 MTN008（AAA，4.66Y）成交在 2.60%；24 陕延油 MTN004（AAA，4.95Y）成交在 2.685%，较昨日下行 3bp。5Y 及以上期限，买盘较为活跃，23 济南城建 MTN003（AAA，9.54Y）在 3.10%成交，较昨日下行 2bp；24 葛洲坝 MTN001（AAA，9.92Y）在 2.83%成交 3 笔。总体而言，今日中票收益率日内震荡，微有下行。

|                   | 评级   | 1y   |    | 3y   |    | 5y   |    | 7y   |      | 10y  |      |
|-------------------|------|------|----|------|----|------|----|------|------|------|------|
| 绝对收益率             | AAA+ | 2.3  |    | 2.5  |    | 2.67 |    | 2.8  |      | None |      |
|                   | AAA  | 2.42 |    | 2.58 |    | 2.8  |    | None |      | None |      |
|                   | AA+  | 2.48 |    | 2.84 |    | 3.03 |    | None |      | None |      |
|                   | AA   | 2.69 |    | 2.93 |    | 3.23 |    | None |      | None |      |
| 与昨日收益变动对照<br>(BP) | AAA+ | 2.31 | -1 | 2.51 | -1 | 2.69 | -2 | 2.81 | -1   | None | None |
|                   | AAA  | 2.44 | -2 | 2.59 | -1 | 2.8  | 0  | None | None | None | None |
|                   | AA+  | 2.5  | -2 | 2.84 | 0  | 3.04 | -1 | None | None | None | None |
|                   | AA   | 2.7  | -1 | 2.94 | -1 | 3.23 | 0  | None | None | None | None |



企业债

今日企业债交投较为活跃，基金，券商，银行，保险和券商资管均有参与。可质押方面，22 恒健 K1 AAA 成交在 2.40%，基金卖出，基金买入。23 浙交 K1 AAA 成交在 2.34%。23 招证 10 AAA 成交在 2.41%，银行卖出，基金买入。城投方面，15 洪轨债 02 AAA 成交在 2.39%。21 厦居 01 AAA 成交在 2.30%，基金卖出，银行理财买入。18 济西投 AAA 成交在 2.80%。长端方面，23 山能 K3 AAA 成交在 3.03%。23 申宏 02 AAA 成交在 2.82%。23 深铁 05 AAA 成交在 2.77%。



美元债

月末市场整体较为平静。投资级方面，昨日新发的天风证券延续活跃交投，带动其他券商名字如中金香港交投活跃。城投板块，市场目光持续聚焦在点心债与高收益债方面。地产板块，万科今日企稳，金地、新城等出现获利了结卖盘。

今日短融成交

| 剩余天数      | 债券代码         | 债券代码（发行机构）     | 评级  | 收益率   |
|-----------|--------------|----------------|-----|-------|
| 8D        | 012480116.IB | 24 招商局 SCP001  | AAA | 2.05% |
| 11D       | 012383431.IB | 23 大唐山西 SCP002 | AA+ | 2.37% |
| 12D       | 012384423.IB | 23 中交—公 SCP006 | AAA | 2.20% |
| 21D       | 012480113.IB | 24 蒙牛 SCP001   | AAA | 2.17% |
| 22D       | 012480560.IB | 24 中化股 SCP001  | AAA | 2.15% |
| 26D       | 012480303.IB | 24 东航 SCP002   | AAA | 2.13% |
| 27D       | 012384568.IB | 23 华能集 SCP020  | AAA | 2.10% |
| 28D       | 012480047.IB | 24 伊利实业 SCP001 | AAA | 2.23% |
| 28D       | 012480047.IB | 24 伊利实业 SCP001 | AAA | 2.23% |
| 28D       | 012480047.IB | 24 伊利实业 SCP001 | AAA | 2.23% |
| 29D       | 012480331.IB | 24 中兴通讯 SCP019 | AAA | 2.23% |
| 38D(休 1)  | 012384062.IB | 23 苏交通 SCP025  | AAA | 2.30% |
| 41D       | 012480124.IB | 24 江北建投 SCP001 | AAA | 2.34% |
| 41D       | 012480124.IB | 24 江北建投 SCP001 | AAA | 2.34% |
| 41D       | 012480124.IB | 24 江北建投 SCP001 | AAA | 2.34% |
| 43D       | 012384449.IB | 23 越秀集团 SCP012 | AAA | 2.28% |
| 49D       | 012383066.IB | 23 张江集 SCP004  | AAA | 2.28% |
| 67D       | 012382993.IB | 23 昌平科技 SCP004 | AA  | 2.41% |
| 73D(休 1)  | 012383050.IB | 23 九龙园 SCP002  | AA  | 2.55% |
| 83D       | 012480558.IB | 24 国电 SCP001   | AAA | 2.24% |
| 87D(休 1)  | 012383307.IB | 23 武清经开 SCP007 | AA  | 2.52% |
| 88D       | 012480233.IB | 24 苏交通 SCP003  | AAA | 2.25% |
| 98D       | 012480439.IB | 24 蒙牛 SCP005   | AAA | 2.29% |
| 103D      | 012384467.IB | 23 国盛 SCP011   | AAA | 2.27% |
| 113D      | 012383591.IB | 23 杭城投 SCP003  | AAA | 2.25% |
| 113D      | 012383591.IB | 23 杭城投 SCP003  | AAA | 2.25% |
| 130D      | 012383702.IB | 23 新郑投资 SCP006 | AA+ | 2.42% |
| 139D      | 012480270.IB | 24 广州港 SCP002  | AAA | 2.28% |
| 141D      | 012480315.IB | 24 夏商 SCP002   | AA+ | 2.38% |
| 141D      | 012480315.IB | 24 夏商 SCP002   | AA+ | 2.38% |
| 141D      | 012480315.IB | 24 夏商 SCP002   | AA+ | 2.38% |
| 143D(休 1) | 042380403.IB | 23 商丘发展 CP002  | AA+ | 2.45% |
| 145D      | 012300311.IB | 23 淮南建发 SCP002 | AA+ | 2.36% |
| 158D      | 012480523.IB | 24 保利久联 SCP002 | AA+ | 2.70% |
| 169D      | 012480311.IB | 24 沪百联 SCP001  | AAA | 2.28% |
| 169D      | 012480311.IB | 24 沪百联 SCP001  | AAA | 2.28% |

|           |              |                    |     |       |
|-----------|--------------|--------------------|-----|-------|
| 174D      | 012480592.IB | 24 上海机场 SCP005     | AAA | 2.28% |
| 178D(休 1) | 042380491.IB | 23 海江投资 CP001      | AA+ | 100   |
| 178D(休 1) | 042380491.IB | 23 海江投资 CP001      | AA+ | 100   |
| 183D      | 042380502.IB | 23 先正达 CP002       | AAA | 2.36% |
| 183D      | 042380502.IB | 23 先正达 CP002       | AAA | 2.36% |
| 211D      | 042380571.IB | 23 荆州城发 CP001      | AA+ | 2.38% |
| 232D      | 042380588.IB | 23 景德城投 CP005      | AA  | 2.62% |
| 239D      | 012480422.IB | 24 百联集 SCP001      | AAA | 2.27% |
| 239D      | 042380605.IB | 23 高淳国资 CP002      | AA+ | 2.45% |
| 253D      | 012480541.IB | 24 临港控股 SCP001     | AAA | 2.37% |
| 253D      | 012480541.IB | 24 临港控股 SCP001     | AAA | 2.37% |
| 253D      | 012480541.IB | 24 临港控股 SCP001     | AAA | 2.37% |
| 267D      | 012480606.IB | 24 鲁金 SCP002(科创票据) | AAA | 2.31% |
|           |              | 150                |     |       |

今日中票成交

| 剩余天数          | 债券代码         | 债券代码（发行机构）           | 评级     | 收益率   |
|---------------|--------------|----------------------|--------|-------|
| 6D            | 101900270.IB | 19 甘公投 MTN001        | AAA    | 2.30% |
| 18D           | 102100478.IB | 21 晋江城投 MTN002       | AA+    | 2.35% |
| 18D           | 102100478.IB | 21 晋江城投 MTN002       | AA+    | 2.35% |
| 18D           | 102100478.IB | 21 晋江城投 MTN002       | AA+    | 2.35% |
| 19D           | 102100498.IB | 21 北方企业 MTN001       | AA+    | 2.32% |
| 25D           | 101900405.IB | 19 常熟城投 MTN001       | AA+    | 2.32% |
| 41D           | 101900488.IB | 19 首钢 MTN003         | AAA    | 2.30% |
| 70D           | 101900710.IB | 19 五矿 MTN001         | AAA    | 2.29% |
| 97D           | 101900761.IB | 19 首钢 MTN004         | AAA    | 2.32% |
| 97D           | 101900761.IB | 19 首钢 MTN004         | AAA    | 2.32% |
| 97D           | 101900761.IB | 19 首钢 MTN004         | AAA    | 2.32% |
| 103D          | 102101071.IB | 21 甘公投 MTN002(乡村振兴)  | AAA    | 2.39% |
| 110D          | 102101128.IB | 21 顺德投资 MTN001       | AA/AA+ | 2.40% |
| 118D          | 101900853.IB | 19 宁河西 MTN002        | AAA    | 2.30% |
| 118D          | 101900853.IB | 19 宁河西 MTN002        | AAA    | 2.30% |
| 131D          | 102101262.IB | 21 兴业资产 MTN001       | AAA    | 2.36% |
| 156D(休 2)     | 102281692.IB | 22 平安租赁 MTN008       | AAA    | 2.42% |
| 176D          | 102101636.IB | 21 粤珠江 MTN002        | AAA    | 2.40% |
| 187D          | 101901206.IB | 19 川高速 MTN003        | AAA    | 2.33% |
| 193D          | 102282069.IB | 22 云投 MTN002         | AAA    | 2.43% |
| 214D          | 102102006.IB | 21 云建投 MTN002(乡村振兴)  | AAA    | 2.54% |
| 236D          | 102102117.IB | 21 广州资管 MTN002       | AAA    | 2.40% |
| 245D          | 101901498.IB | 19 赣州发展 MTN002       | AAA    | 2.40% |
| 264D          | 101901350.IB | 19 湘高速 MTN005        | AAA    | 2.35% |
| 264D          | 102180038.IB | 21 贵州高速 MTN008       | AAA    | 2.44% |
| 270D          | 101901601.IB | 19 南投集团 MTN002       | AA+    | 2.42% |
| 284D          | 102103221.IB | 21 大榭开发 MTN001       | AA     | 2.48% |
| 287D+1Y       | 102282676.IB | 22 伊宁国资 MTN002       | AA     | 2.43% |
| 294D+NY       | 102282733.IB | 22 中电投 MTN041        | AAA    | 2.41% |
| 306D          | 102103359.IB | 21 陕延油 MTN004        | AAA    | 2.30% |
| 312D          | 102280012.IB | 22 溧水城建 MTN001       | AA+    | 2.42% |
| 312D          | 102280012.IB | 22 溧水城建 MTN001       | AA+    | 2.42% |
| 320D          | 102280094.IB | 22 华侨城 MTN001A       | AAA    | 2.70% |
| 348D          | 102383345.IB | 23 云投 MTN005         | AAA    | 2.60% |
| 1.01Y+2Y      | 102280400.IB | 22 华发 MTN003         | AAA    | 2.62% |
| 1.02Y         | 102280441.IB | 22 宁波通商 MTN001       | AAA    | 2.36% |
| 1.03Y         | 102280486.IB | 22 天健集 MTN001        | AA+    | 2.42% |
| 1.04Y+NY      | 102380482.IB | 23 武汉市政 MTN001       | AA/AA+ | 2.55% |
| 1.11Y+2Y      | 102280737.IB | 22 光大绿环 MTN001BC(绿色) | AAA    | 2.44% |
| 1.13Y         | 102000674.IB | 20 吴江交投 MTN001       | AA+    | 2.37% |
| 1.16Y+3Y      | 102381050.IB | 23 大足发展 MTN001       | AA+    | 2.63% |
| 1.16Y+3Y      | 102381050.IB | 23 大足发展 MTN001       | AA+    | 2.63% |
| 1.16Y+NY(休 1) | 102280959.IB | 22 日照港 MTN001        | AAA    | 2.57% |
| 1.22Y+2Y      | 102281096.IB | 22 川投能源 MTN001       | AAA    | 2.41% |
| 1.3Y+3Y       | 102381440.IB | 23 大足发展 MTN002       | AA+    | 2.67% |
| 1.3Y+3Y       | 102381440.IB | 23 大足发展 MTN002       | AA+    | 2.67% |
| 1.35Y+2Y(休 1) | 102281460.IB | 22 华发实业 MTN001A      | AAA    | 2.68% |
| 1.35Y+2Y(休 1) | 102281460.IB | 22 华发实业 MTN001A      | AAA    | 2.68% |
| 1.57Y+NY      | 102382588.IB | 23 鲁钢铁 MTN006        | AAA    | 2.76% |
| 1.64Y(休 1)    | 102382784.IB | 23 中电投 MTN043        | AAA    | 2.35% |
| 1.87Y(休 1)    | 102480104.IB | 24 景德镇陶 MTN001       | AA+    | 2.85% |
| 1.87Y(休 1)    | 102480104.IB | 24 景德镇陶 MTN001       | AA+    | 2.85% |
| 1.99Y         | 102100303.IB | 21 陆金开 MTN001        | AAA    | 2.63% |

|               |              |                       |     |         |
|---------------|--------------|-----------------------|-----|---------|
| 2.08Y         | 102380746.IB | 23 盐城国投 MTN001        | AA+ | 2.83%   |
| 2.14Y+2Y      | 102380996.IB | 23 衡阳城投 MTN002        | AA+ | 2.68%   |
| 2.3Y+NY       | 102381455.IB | 23 淮河能源 MTN003        | AAA | 2.67%   |
| 2.51Y+2Y(休 1) | 102101809.IB | 21 兴泸 MTN001B         | AA+ | 2.63%   |
| 2.87Y         | 102480070.IB | 24 沪数据港 MTN001(科创票据)  | AA+ | 2.7085% |
| 2.87Y         | 102480070.IB | 24 沪数据港 MTN001(科创票据)  | AA+ | 2.7085% |
| 2.87Y         | 102480070.IB | 24 沪数据港 MTN001(科创票据)  | AA+ | 2.7085% |
| 2.89Y         | 102400597.IB | 24 冀中能源 MTN002B(科创票据) | AAA | 3.45%   |
| 2.91Y         | 102480305.IB | 24 晋能煤业 MTN003        | AAA | 2.72%   |
| 2.94Y(休 2)    | 132480009.IB | 24 河钢集 GN002          | AAA | 2.76%   |
| 2.95Y         | 102480509.IB | 24 东方新城 MTN002        | AA+ | 2.80%   |
| 2.99Y         | 102480536.IB | 24 苏州高新 MTN001        | AAA | 100     |
| 2.99Y         | 102480536.IB | 24 苏州高新 MTN001        | AAA | 100     |
| 2.99Y         | 102480536.IB | 24 苏州高新 MTN001        | AAA | 100     |
| 3Y+2Y         | 102480566.IB | 24 威海城投 MTN001A       | AA+ | 2.88%   |
| 3.05Y         | 102200125.IB | 22 淄博城资 MTN003        | AAA | 2.94%   |
| 4.92Y         | 102480368.IB | 24 晋能煤业 MTN004        | AAA | 2.91%   |
| 4.99Y         | 102480515.IB | 24 太湖新城 MTN001        | AAA | 2.73%   |
| 8.01Y         | 102280414.IB | 22 豫交运 MTN002         | AAA | 2.97%   |
| 8.01Y         | 102280414.IB | 22 豫交运 MTN002         | AAA | 2.99%   |
| 9.54Y         | 102382460.IB | 23 济南城建 MTN003        | AAA | 3.10%   |
| 9.89Y         | 102480204.IB | 24 江西交投 MTN002        | AAA | 2.80%   |
| 9.89Y         | 102480204.IB | 24 江西交投 MTN002        | AAA | 2.80%   |
| 9.89Y         | 102480204.IB | 24 江西交投 MTN002        | AAA | 2.80%   |
| 14.73Y        | 102383119.IB | 23 京国资 MTN001B        | AAA | 2.83%   |

今日企业债成交

| 剩余天数         | 债券代码         | 债券代码（发行机构）                | 评级      | 收益率   |
|--------------|--------------|---------------------------|---------|-------|
| 17D(休 1)     | 149410.SZ    | 21 深铁 04                  | AAA     | 2.22% |
| 46D          | 188000.SH    | 21 建材 01                  | AAA     | 2.24% |
| 47D          | 175997.SH    | 21 苏交 01                  | AAA     | 2.24% |
| 57D          | 250915.SH    | 23 吴开 D2                  | AA+     | 2.42% |
| 81D+2Y       | 188119.SH    | 21 浙商 01                  | AAA     | 2.30% |
| 81D+2Y       | 188119.SH    | 21 浙商 01                  | AAA     | 2.30% |
| 85D          | 188139.SH    | 21 国电 01                  | AAA     | 2.24% |
| 107D(休 2)    | 188239.SH    | 21 华泰 G7                  | AAA     | 2.18% |
| 107D(休 2)    | 188239.SH    | 21 华泰 G7                  | AAA     | 2.18% |
| 107D(休 2)    | 188239.SH    | 21 华泰 G7                  | AAA     | 2.18% |
| 108D(休 1)    | 2122038.IB   | 21 招联消费金融债 03             | AAA     | 2.26% |
| 108D(休 1)    | 2122038.IB   | 21 招联消费金融债 03             | AAA     | 2.26% |
| 130D         | 2122044.IB   | 21 浦银租赁绿色债                | AAA     | 2.25% |
| 137D         | 151808.SH    | 19 峨眉 02                  | AA      | 2.85% |
| 137D         | 082480018.IB | 24 苏州农发 ABN001 优先 A(乡村振兴) | AAAsf   | 2.53% |
| 137D         | 082480019.IB | 24 苏州农发 ABN001 优先 B(乡村振兴) | AAAsf   | 2.53% |
| 143D(休 1)    | 145660.SH    | 17 迈瑞 01                  | AA+     | 2.70% |
| 145D         | 149562.SZ    | 21 广发 05                  | AAA     | 2.25% |
| 151D+2Y      | 196637.SH    | 21 海创 01                  | AA+     | 3.20% |
| 151D+2Y      | 196637.SH    | 21 海创 01                  | AA+     | 3.20% |
| 159D         | 155590.SH    | 19 无锡 07                  | AA+     | 2.34% |
| 165D+6Y(休 1) | 152994.SH    | 21 厦居 01                  | AAA     | 2.30% |
| 165D+6Y(休 1) | 152994.SH    | 21 厦居 01                  | AAA     | 2.30% |
| 169D         | 112949.SZ    | 19 特发 01                  | AA+     | 2.40% |
| 176D         | 137701.SH    | 22 宁证 02                  | AAA     | 2.28% |
| 188D+1Y      | 252351.SH    | 23 安居债                    | AA+     | 3.08% |
| 206D(休 1)    | 240027.SH    | 23 财达 S2                  | AAA/A-1 | 2.33% |
| 212D(休 2)    | 197243.SH    | 21 银河 F6                  | AAA     | 2.30% |
| 235D         | 197160.SH    | 21 江科 01                  | AA      | 2.53% |
| 236D+NY      | 188837.SH    | 21 中交 Y1                  | AAA     | 2.45% |
| 236D+NY      | 155877.SH    | 电投 Y26                    | AAA     | 2.41% |
| 243D+2Y      | 188951.SH    | 21 鲁高 04                  | AAA     | 2.35% |
| 262D(休 1)    | 133124.SZ    | 21 南武 02                  | AA      | 2.59% |
| 265D+5Y      | 1923008.IB   | 19 泰康养老                   | AAA     | 2.42% |
| 288D+2Y(休 1) | 197892.SH    | 21 莆城 01                  | AA+     | 2.45% |
| 291D+2Y      | 197870.SH    | 21 德财 03                  | AA+     | 2.50% |
| 291D+2Y      | 197870.SH    | 21 德财 03                  | AA+     | 2.50% |
| 295D+5Y      | 091900029.IB | 19 东方二级资本债 01BC           | AAA     | 2.50% |

|               |              |                             |        |       |
|---------------|--------------|-----------------------------|--------|-------|
| 295D+5Y       | 091900029.IB | 19 东方二级资本债 01BC             | AAA    | 2.50% |
| 316D          | 138816.SH    | 23 华泰 G1                    | AAA    | 2.27% |
| 351D          | 185364.SH    | 22 华泰 G1                    | AAA    | 2.28% |
| 362D          | 194015.SH    | 22 晋电 03                    | AAA    | 2.50% |
| 1.04Y         | 2022008.IB   | 20 交银金投债 02                 | AAA    | 2.30% |
| 1.04Y         | 2022008.IB   | 20 交银金投债 02                 | AAA    | 2.30% |
| 1.05Y         | 185537.SH    | 22 恒健 K1                    | AAA    | 2.40% |
| 1.06Y         | 115023.SH    | 23 浙交 K1                    | AAA    | 2.34% |
| 1.06Y+5Y(休 2) | 2023001.IB   | 20 人民财险                     | AAA    | 2.36% |
| 1.07Y         | 092280007.IB | 22 长城金融债 01BC               | AAA    | 2.42% |
| 1.07Y         | 092280007.IB | 22 长城金融债 01BC               | AAA    | 2.45% |
| 1.07Y         | 092280007.IB | 22 长城金融债 01BC               | AAA    | 2.45% |
| 1.08Y+5Y(休 2) | 2023006.IB   | 20 农银人寿                     | AAA    | 2.36% |
| 1.13Y         | 149098.SZ    | 20 蓝焰 01                    | AA/AAA | 2.50% |
| 1.13Y+2Y(休 1) | 185677.SH    | 22 漳九 05                    | AAA    | 2.45% |
| 1.31Y         | 185891.SH    | 22 安信 C1                    | AAA    | 2.40% |
| 1.31Y         | 185891.SH    | 22 安信 C1                    | AAA    | 2.40% |
| 1.41Y(休 1)    | 194929.SH    | 22 融盛 01                    | AA     | 2.72% |
| 1.43Y         | 148013.SZ    | 22 一创 03                    | AAA    | 2.59% |
| 1.43Y         | 148013.SZ    | 22 一创 03                    | AAA    | 2.60% |
| 1.48Y         | 137693.SH    | 22 光证 G3                    | AAA    | 2.36% |
| 1.48Y         | 137693.SH    | 22 光证 G3                    | AAA    | 2.36% |
| 1.5Y          | 182423.SH    | 22 福旅 01                    | AA     | 2.96% |
| 1.66Y         | 175326.SH    | 20 中金 14                    | AAA    | 2.35% |
| 1.71Y         | 175381.SH    | 20 冀通 01                    | AAA    | 2.50% |
| 1.82Y         | 1880308.IB   | 18 吴中社会专项债                  | AA+    | 2.50% |
| 1.82Y+3Y      | 253403.SH    | 23 豫峡 05                    | AA+    | 2.83% |
| 1.88Y         | 114623.SH    | 23 南调 01                    | AAA    | 2.57% |
| 1.88Y         | 114623.SH    | 23 南调 01                    | AAA    | 2.57% |
| 1.9Y          | 253485.SH    | 24 华远 01                    | AA/AAA | 2.95% |
| 1.92Y         | 177767.SH    | 21 通经 01                    | AAA    | 2.66% |
| 1.98Y+2Y      | 138920.SH    | 23 华综 01                    | AAA    | 2.74% |
| 2.08Y+2Y      | 250606.SH    | 23 绍兴 02                    | AA+    | 2.68% |
| 2.12Y(休 2)    | 115211.SH    | 23 中航 G2                    | AAA    | 2.58% |
| 2.12Y         | 250670.SH    | 23 台金 01                    | AA+    | 2.76% |
| 2.12Y         | 149448.SZ    | 21 蛇口 01                    | AAA    | 2.66% |
| 2.15Y+2Y      | 250766.SH    | 23 邯建 04                    | AA+    | 2.82% |
| 2.16Y+2Y      | 133510.SZ    | 23 广开 01                    | AAA    | 2.77% |
| 2.41Y+2Y      | 148394.SZ    | 23 漳经 01                    | AA     | 2.86% |
| 2.45Y         | 251930.SH    | 23 相高 01                    | AA/AAA | 2.75% |
| 2.45Y         | 115790.SH    | 23 招证 10                    | AAA    | 2.41% |
| 2.45Y         | 115790.SH    | 23 招证 10                    | AAA    | 2.41% |
| 2.45Y         | 115790.SH    | 23 招证 10                    | AAA    | 2.41% |
| 2.45Y         | 115790.SH    | 23 招证 10                    | AAA    | 2.41% |
| 2.65Y(休 1)    | 1980317.IB   | 19 芜湖战新债 01                 | AAA    | 2.56% |
| 2.69Y(休 2)    | 148496.SZ    | 23 中海 01                    | AAA    | 2.77% |
| 2.69Y(休 2)    | 148496.SZ    | 23 中海 01                    | AAA    | 2.77% |
| 2.7Y          | 2322015.IB   | 23 光大租赁债                    | AAA    | 2.50% |
| 2.87Y         | 253583.SH    | 24 青上 02                    | AAA    | 3.14% |
| 2.89Y         | 262480001.IB | 24 江苏金租绿债 01                | AAA    | 2.59% |
| 2.9Y+2Y       | 253752.SH    | 24 长投 01                    | AAA    | 3.20% |
| 3.24Y+NY      | 149920.SZ    | 22 光大 Y3                    | AAA    | 2.60% |
| 3.56Y         | 148074.SZ    | 22 广铁 G2                    | AAA    | 2.55% |
| 3.62Y         | 2280447.IB   | 22 铁道 13                    | AAA    | 2.38% |
| 4.35Y+NY      | 115608.SH    | 延长 KY04                     | AAA    | 2.71% |
| 4.77Y+NY      | 282380002.IB | 23 太保寿险永续债 01               | AAA    | 2.85% |
| 4.79Y+5Y      | 272380017.IB | 23 阳光人寿资本补充债 01             | AAA    | 3.17% |
| 4.8Y          | 152043.SH    | 18 济西投                      | AAA    | 2.80% |
| 9.29Y         | 148318.SZ    | 23 申宏 02                    | AAA    | 2.82% |
| 9.66Y         | 240086.SH    | 23 山能 K3                    | AAA    | 3.03% |
| 183D+2Y(休 1)  | 032380814.IB | 23 黄石城发 PPN004              | AA+    | 2.60% |
| 187D          | 032100992.IB | 21 常熟交通 PPN006              | AA+    | 2.45% |
| 242D          | 032191169.IB | 21 苏新旅游 PPN001              | AA     | 2.70% |
| 274D          | 032380604.IB | 23 三门峡 PPN002               | AA+    | 2.55% |
| 1.07Y         | 032000279.IB | 20 余杭城建 PPN002              | AAA    | 2.41% |
| 1.75Y+1Y      | 032381103.IB | 23 青岛海控 PPN002(混合型<br>科创票据) | AAA    | 2.72% |
| 1.75Y+1Y      | 032381103.IB | 23 青岛海控 PPN002(混合型<br>科创票据) | AAA    | 2.72% |
| 1.98Y+2Y      | 032380140.IB | 23 嘉善国资 PPN001              | AA+    | 2.68% |
| 2.39Y+2Y      | 032300440.IB | 23 安吉两山 PPN001              | AA+    | 2.85% |
| 2.99Y         | 032480143.IB | 24 西安高新 PPN001              | AAA    | 2.89% |

|               |            |               |     |        |
|---------------|------------|---------------|-----|--------|
| 15D           | 2128004.IB | 21 招商银行小微债 01 | AAA | 1.92%  |
| 18D           | 2128007.IB | 21 华夏银行 01    | AAA | 1.90%  |
| 19D+5Y        | 1928004.IB | 19 农业银行二级 02  | AAA | 2.15%  |
| 19D+5Y        | 1928004.IB | 19 农业银行二级 02  | AAA | 2.16%  |
| 24D(休 1)      | 2128010.IB | 21 光大银行小微债    | AAA | 2.06%  |
| 25D+5Y(休 1)   | 1928006.IB | 19 工商银行二级 01  | AAA | 2.18%  |
| 25D+5Y(休 1)   | 1928006.IB | 19 工商银行二级 01  | AAA | 2.18%  |
| 39D           | 2128013.IB | 21 交通银行小微债    | AAA | 2.10%  |
| 42D+5Y        | 1928009.IB | 19 农业银行二级 04  | AAA | 2.27%  |
| 42D+5Y        | 1928009.IB | 19 农业银行二级 04  | AAA | 2.27%  |
| 42D+5Y        | 1928009.IB | 19 农业银行二级 04  | AAA | 2.27%  |
| 42D+5Y        | 1928009.IB | 19 农业银行二级 04  | AAA | 2.27%  |
| 60D+5Y(休 1)   | 1928010.IB | 19 平安银行二级     | AAA | 2.31%  |
| 60D+5Y(休 1)   | 1928010.IB | 19 平安银行二级     | AAA | 2.31%  |
| 96D+NY        | 1928013.IB | 19 民生银行永续债    | AAA | 2.48%  |
| 96D+NY        | 1928013.IB | 19 民生银行永续债    | AAA | 2.48%  |
| 150D(休 1)     | 2128024.IB | 21 中国银行 02    | AAA | 2.21%  |
| 152D+NY       | 1928018.IB | 19 工商银行永续债    | AAA | 2.35%  |
| 152D+NY       | 1928018.IB | 19 工商银行永续债    | AAA | 2.35%  |
| 152D+NY       | 1928018.IB | 19 工商银行永续债    | AAA | 2.355% |
| 152D+NY       | 1928018.IB | 19 工商银行永续债    | AAA | 2.355% |
| 152D+NY       | 1928018.IB | 19 工商银行永续债    | AAA | 2.35%  |
| 152D+NY       | 1928018.IB | 19 工商银行永续债    | AAA | 2.35%  |
| 152D+NY       | 1928018.IB | 19 工商银行永续债    | AAA | 2.36%  |
| 172D+5Y(休 2)  | 1428011.IB | 14 建行二级 01    | AAA | 2.30%  |
| 173D+NY       | 1928021.IB | 19 农业银行永续债 01 | AAA | 2.35%  |
| 173D+NY       | 1928021.IB | 19 农业银行永续债 01 | AAA | 2.35%  |
| 173D+NY       | 1928021.IB | 19 农业银行永续债 01 | AAA | 2.36%  |
| 175D+5Y       | 1920049.IB | 19 成都银行二级     | AAA | 2.34%  |
| 175D+5Y       | 1920049.IB | 19 成都银行二级     | AAA | 2.34%  |
| 175D+5Y       | 1920049.IB | 19 成都银行二级     | AAA | 2.34%  |
| 175D+5Y       | 1920049.IB | 19 成都银行二级     | AAA | 2.34%  |
| 175D+5Y       | 1920049.IB | 19 成都银行二级     | AAA | 2.34%  |
| 179D          | 2128027.IB | 21 招商银行小微债 03 | AAA | 2.19%  |
| 189D+NY       | 1928023.IB | 19 农业银行永续债 02 | AAA | 2.36%  |
| 203D+5Y       | 1928026.IB | 19 兴业银行二级 02  | AAA | 2.30%  |
| 211D+NY       | 1928031.IB | 19 广发银行永续债    | AAA | 2.365% |
| 211D+NY       | 1928031.IB | 19 广发银行永续债    | AAA | 2.365% |
| 211D+NY       | 1928031.IB | 19 广发银行永续债    | AAA | 2.365% |
| 211D+NY       | 1928031.IB | 19 广发银行永续债    | AAA | 2.365% |
| 211D+NY       | 1928031.IB | 19 广发银行永续债    | AAA | 2.365% |
| 211D+NY       | 1928031.IB | 19 广发银行永续债    | AAA | 2.365% |
| 211D+NY       | 1928031.IB | 19 广发银行永续债    | AAA | 2.365% |
| 285D          | 2128048.IB | 21 民生银行 02    | AAA | 2.26%  |
| 285D          | 2128048.IB | 21 民生银行 02    | AAA | 2.265% |
| 285D          | 2128048.IB | 21 民生银行 02    | AAA | 2.265% |
| 323D+NY       | 2020002.IB | 20 杭州银行永续债    | AAA | 2.40%  |
| 331D(休 2)     | 2228007.IB | 22 浦发银行 01    | AAA | 2.255% |
| 331D(休 2)     | 2228007.IB | 22 浦发银行 01    | AAA | 2.26%  |
| 355D          | 2220010.IB | 22 宁波银行 01    | AAA | 2.25%  |
| 355D          | 2220010.IB | 22 宁波银行 01    | AAA | 2.25%  |
| 355D          | 2220011.IB | 22 北京银行小微债 01 | AAA | 2.25%  |
| 362D+NY       | 2028003.IB | 20 平安银行永续债 01 | AAA | 2.445% |
| 1Y(休 2)       | 2228015.IB | 22 浦发银行 03    | AAA | 2.26%  |
| 1.05Y         | 2220019.IB | 22 南京银行 01    | AAA | 2.25%  |
| 1.05Y+NY      | 2028006.IB | 20 邮储银行永续债    | AAA | 2.39%  |
| 1.2Y+NY       | 2028017.IB | 20 农业银行永续债 01 | AAA | 2.40%  |
| 1.2Y+NY       | 2028017.IB | 20 农业银行永续债 01 | AAA | 2.40%  |
| 1.2Y+NY       | 2028017.IB | 20 农业银行永续债 01 | AAA | 2.39%  |
| 1.2Y+NY       | 2028017.IB | 20 农业银行永续债 01 | AAA | 2.39%  |
| 1.31Y(休 2)    | 2228043.IB | 22 中国银行小微债 01 | AAA | 2.26%  |
| 1.33Y+5Y(休 2) | 2028022.IB | 20 民生银行二级     | AAA | 2.55%  |
| 1.43Y+5Y(休 2) | 2028025.IB | 20 浦发银行二级 01  | AAA | 2.37%  |
| 1.43Y+5Y(休 2) | 2028025.IB | 20 浦发银行二级 01  | AAA | 2.37%  |
| 1.43Y(休 1)    | 2228045.IB | 22 兴业银行 04    | AAA | 2.27%  |
| 1.45Y+5Y(休 2) | 2020044.IB | 20 宁波银行二级     | AAA | 2.39%  |
| 1.48Y+NY(休 1) | 2028032.IB | 20 农业银行永续债 02 | AAA | 2.42%  |
| 1.54Y+5Y(休 2) | 2028033.IB | 20 建设银行二级     | AAA | 2.375% |
| 1.54Y+5Y(休 2) | 2028033.IB | 20 建设银行二级     | AAA | 2.375% |
| 1.56Y+NY      | 2028037.IB | 20 光大银行永续债    | AAA | 2.43%  |
| 1.58Y+5Y(休 2) | 2020065.IB | 20 徽商银行二级 01  | AAA | 2.44%  |
| 1.58Y+5Y(休 2) | 2020065.IB | 20 徽商银行二级 01  | AAA | 2.44%  |

|               |              |                  |         |        |
|---------------|--------------|------------------|---------|--------|
| 1.64Y(休 1)    | 2228051.IB   | 22 平安银行小微债       | AAA     | 2.30%  |
| 1.64Y         | 2228050.IB   | 22 光大银行          | AAA     | 2.285% |
| 1.72Y+5Y(休 2) | 2028049.IB   | 20 工商银行二级 02     | AAA     | 2.38%  |
| 1.73Y+NY(休 1) | 2028051.IB   | 20 浦发银行永续债       | AAA     | 2.45%  |
| 1.73Y+NY(休 1) | 2028051.IB   | 20 浦发银行永续债       | AAA     | 2.45%  |
| 1.73Y+NY(休 1) | 2028051.IB   | 20 浦发银行永续债       | AAA     | 2.45%  |
| 1.73Y+NY(休 1) | 2028051.IB   | 20 浦发银行永续债       | AAA     | 2.45%  |
| 1.73Y+NY(休 1) | 2028051.IB   | 20 浦发银行永续债       | AAA     | 2.45%  |
| 1.73Y+NY(休 1) | 2028051.IB   | 20 浦发银行永续债       | AAA     | 2.45%  |
| 1.76Y+5Y      | 2020080.IB   | 20 长沙银行二级        | AAA/AA+ | 2.47%  |
| 2.08Y         | 212380003.IB | 23 华夏银行债 01      | AAA     | 2.32%  |
| 2.16Y+NY(休 1) | 2128017.IB   | 21 中信银行永续债       | AAA     | 2.46%  |
| 2.27Y+5Y(休 2) | 2120047.IB   | 21 宁波银行二级 01     | AAA     | 2.48%  |
| 2.27Y         | 2328018.IB   | 23 兴业银行绿色金融债 02  | AAA     | 2.34%  |
| 2.27Y+NY      | 2128021.IB   | 21 工商银行永续债 01    | AAA     | 2.47%  |
| 2.28Y+NY      | 2128022.IB   | 21 交通银行永续债       | AAA     | 2.47%  |
| 2.28Y+NY      | 2128022.IB   | 21 交通银行永续债       | AAA     | 2.47%  |
| 2.28Y+NY      | 2128022.IB   | 21 交通银行永续债       | AAA     | 2.47%  |
| 2.28Y+NY      | 2128022.IB   | 21 交通银行永续债       | AAA     | 2.47%  |
| 2.28Y+NY      | 2128022.IB   | 21 交通银行永续债       | AAA     | 2.47%  |
| 2.28Y+NY      | 2128022.IB   | 21 交通银行永续债       | AAA     | 2.47%  |
| 2.45Y+5Y(休 1) | 2128025.IB   | 21 建设银行二级 01     | AAA     | 2.44%  |
| 2.45Y+5Y(休 1) | 2128025.IB   | 21 建设银行二级 01     | AAA     | 2.44%  |
| 2.48Y+5Y(休 2) | 2128028.IB   | 21 邮储银行二级 01     | AAA     | 2.44%  |
| 2.48Y+5Y(休 2) | 2128028.IB   | 21 邮储银行二级 01     | AAA     | 2.44%  |
| 2.48Y+5Y(休 2) | 2128028.IB   | 21 邮储银行二级 01     | AAA     | 2.44%  |
| 2.48Y+5Y(休 2) | 2128028.IB   | 21 邮储银行二级 01     | AAA     | 2.44%  |
| 2.48Y+5Y(休 2) | 2128028.IB   | 21 邮储银行二级 01     | AAA     | 2.44%  |
| 2.48Y+5Y(休 2) | 2128028.IB   | 21 邮储银行二级 01     | AAA     | 2.44%  |
| 2.48Y+5Y(休 2) | 2128028.IB   | 21 邮储银行二级 01     | AAA     | 2.44%  |
| 2.48Y+5Y(休 2) | 2128028.IB   | 21 邮储银行二级 01     | AAA     | 2.44%  |
| 2.48Y+5Y(休 2) | 2128028.IB   | 21 邮储银行二级 01     | AAA     | 2.44%  |
| 2.5Y          | 2320043.IB   | 23 杭州银行 02       | AAA     | 2.38%  |
| 2.64Y+NY      | 2120089.IB   | 21 北京银行永续债 01    | AAA     | 2.60%  |
| 2.64Y+NY      | 2120089.IB   | 21 北京银行永续债 01    | AAA     | 2.60%  |
| 2.64Y+NY      | 2120089.IB   | 21 北京银行永续债 01    | AAA     | 2.60%  |
| 2.66Y+5Y(休 1) | 2120092.IB   | 21 徽商银行二级 01     | AAA     | 2.57%  |
| 2.66Y+5Y(休 1) | 2120092.IB   | 21 徽商银行二级 01     | AAA     | 2.57%  |
| 2.7Y+5Y(休 1)  | 2128033.IB   | 21 建设银行二级 03     | AAA     | 2.47%  |
| 2.7Y+5Y(休 1)  | 2128033.IB   | 21 建设银行二级 03     | AAA     | 2.47%  |
| 2.72Y+5Y(休 1) | 2128039.IB   | 21 中国银行二级 03     | AAA     | 2.46%  |
| 2.73Y(休 1)    | 212380026.IB | 23 徽商银行小微债 01    | AAA     | 2.415% |
| 2.74Y+5Y      | 2128042.IB   | 21 兴业银行二级 02     | AAA     | 2.50%  |
| 2.74Y+5Y      | 2128042.IB   | 21 兴业银行二级 02     | AAA     | 2.50%  |
| 2.79Y+5Y      | 2128051.IB   | 21 工商银行二级 02     | AAA     | 2.475% |
| 2.83Y+5Y(休 2) | 2121062.IB   | 21 北京农商二级        | AAA     | 2.58%  |
| 2.83Y+5Y(休 2) | 2121062.IB   | 21 北京农商二级        | AAA     | 2.59%  |
| 2.91Y         | 2420002.IB   | 24 北部湾银行小微债 01   | AAA     | 2.63%  |
| 2.98Y+NY      | 2228011.IB   | 22 农业银行永续债 01    | AAA     | 2.565% |
| 2.98Y+NY      | 2228011.IB   | 22 农业银行永续债 01    | AAA     | 2.57%  |
| 2.98Y+NY      | 2228011.IB   | 22 农业银行永续债 01    | AAA     | 2.57%  |
| 2.98Y+NY      | 2228011.IB   | 22 农业银行永续债 01    | AAA     | 2.57%  |
| 3.12Y+NY      | 2228023.IB   | 22 中国银行永续债 01    | AAA     | 2.575% |
| 3.12Y+NY      | 2228023.IB   | 22 中国银行永续债 01    | AAA     | 2.575% |
| 3.3Y+5Y       | 2228039.IB   | 22 建设银行二级 01     | AAA     | 2.51%  |
| 3.36Y+5Y      | 092280014.IB | 22 上海银行二级资本债 01  | AAA     | 2.585% |
| 3.36Y+5Y      | 092280014.IB | 22 上海银行二级资本债 01  | AAA     | 2.585% |
| 3.36Y+5Y      | 092280014.IB | 22 上海银行二级资本债 01  | AAA     | 2.59%  |
| 3.43Y+5Y      | 092280033.IB | 22 宁波银行二级资本债 01  | AAA     | 2.59%  |
| 3.43Y+5Y      | 092280033.IB | 22 宁波银行二级资本债 01  | AAA     | 2.59%  |
| 3.48Y+5Y(休 1) | 092280065.IB | 22 工行二级资本债 03A   | AAA     | 2.525% |
| 3.49Y+5Y      | 092280069.IB | 22 华夏银行二级资本债 01  | AAA     | 2.57%  |
| 3.5Y+5Y(休 1)  | 092280080.IB | 22 光大银行二级资本债 01A | AAA     | 2.58%  |
| 3.57Y+5Y      | 092200008.IB | 22 农行二级资本债 02A   | AAA     | 2.545% |
| 3.57Y+5Y      | 092200008.IB | 22 农行二级资本债 02A   | AAA     | 2.55%  |
| 3.66Y+5Y      | 092280108.IB | 22 中行二级资本债 02A   | AAA     | 2.54%  |
| 3.66Y+5Y      | 092280108.IB | 22 中行二级资本债 02A   | AAA     | 2.54%  |
| 3.7Y+5Y       | 092280134.IB | 22 工行二级资本债 04A   | AAA     | 2.55%  |
| 3.7Y+5Y       | 092280134.IB | 22 工行二级资本债 04A   | AAA     | 2.55%  |
| 3.7Y+5Y       | 092280134.IB | 22 工行二级资本债 04A   | AAA     | 2.55%  |
| 3.7Y+5Y       | 092280134.IB | 22 工行二级资本债 04A   | AAA     | 2.55%  |
| 3.7Y+5Y       | 092280134.IB | 22 工行二级资本债 04A   | AAA     | 2.55%  |
| 4.25Y+5Y(休 1) | 232380021.IB | 23 浙商银行二级资本债 01  | AAA     | 2.73%  |
| 4.25Y+5Y(休 1) | 232380021.IB | 23 浙商银行二级资本债 01  | AAA     | 2.73%  |

|               |              |                           |         |         |
|---------------|--------------|---------------------------|---------|---------|
| 4.25Y+5Y(休 1) | 232380021.IB | 23 浙商银行二级资本债 01           | AAA     | 2.73%   |
| 4.25Y+5Y(休 1) | 232380021.IB | 23 浙商银行二级资本债 01           | AAA     | 2.73%   |
| 4.36Y+NY      | 242300001.IB | 23 宁波银行永续债 01             | AAA     | 2.69%   |
| 4.36Y+NY      | 242300001.IB | 23 宁波银行永续债 01             | AAA     | 2.70%   |
| 4.36Y+NY      | 242300001.IB | 23 宁波银行永续债 01             | AAA     | 2.71%   |
| 4.37Y+NY      | 242380012.IB | 23 厦门银行永续债 01             | AAA/AA+ | 2.85%   |
| 4.58Y+NY      | 242380021.IB | 23 建行永续债 02               | AAA     | 2.63%   |
| 4.58Y+NY      | 242380021.IB | 23 建行永续债 02               | AAA     | 2.63%   |
| 4.58Y+NY      | 242380021.IB | 23 建行永续债 02               | AAA     | 2.63%   |
| 4.65Y+5Y(休 1) | 232380066.IB | 23 中行二级资本债 03A            | AAA     | 2.60%   |
| 4.75Y+5Y(休 1) | 232380082.IB | 23 浙商银行二级资本债 02           | AAA     | 2.77%   |
| 4.75Y+5Y(休 1) | 232380082.IB | 23 浙商银行二级资本债 02           | AAA     | 2.77%   |
| 4.83Y+5Y      | 092303005.IB | 23 口行二级资本债 02A            | AAA     | 2.49%   |
| 4.93Y+5Y      | 232480001.IB | 24 中行二级资本债 01A            | AAA     | 2.61%   |
| 4.93Y+5Y      | 232480001.IB | 24 中行二级资本债 01A            | AAA     | 2.60%   |
| 4.93Y+5Y      | 232480001.IB | 24 中行二级资本债 01A            | AAA     | 2.60%   |
| 4.93Y+5Y      | 232480001.IB | 24 中行二级资本债 01A            | AAA     | 2.61%   |
| 4.93Y+5Y      | 232480001.IB | 24 中行二级资本债 01A            | AAA     | 2.61%   |
| 4.93Y         | 292480001.IB | 24 新开发银行债 01BC            | AAA     | 2.7025% |
| 4.94Y+5Y(休 1) | 232480006.IB | 24 建行二级资本债 01A            | AAA     | 2.60%   |
| 4.94Y+5Y(休 1) | 232480003.IB | 24 恒丰银行二级资本债 01           | AAA     | 2.88%   |
| 4.94Y+5Y(休 1) | 232480006.IB | 24 建行二级资本债 01A            | AAA     | 2.61%   |
| 4.94Y+5Y      | 232480004.IB | 24 农行二级资本债 01A            | AAA     | 2.60%   |
| 4.94Y+5Y      | 232480004.IB | 24 农行二级资本债 01A            | AAA     | 2.60%   |
| 4.94Y+5Y      | 232480004.IB | 24 农行二级资本债 01A            | AAA     | 2.60%   |
| 4.94Y+5Y      | 232480004.IB | 24 农行二级资本债 01A            | AAA     | 2.61%   |
| 4.94Y+5Y      | 232480004.IB | 24 农行二级资本债 01A            | AAA     | 2.61%   |
| 4.94Y+5Y      | 232480004.IB | 24 农行二级资本债 01A            | AAA     | 2.61%   |
| 4.94Y+5Y      | 232480004.IB | 24 农行二级资本债 01A            | AAA     | 2.61%   |
| 4.94Y+5Y      | 232480004.IB | 24 农行二级资本债 01A            | AAA     | 2.61%   |
| 6.55Y+5Y      | 2028035.IB   | 20 浦发银行二级 04              | AAA     | 2.69%   |
| 17D(休 1)      | 149410.SZ    | 21 深铁 04                  | AAA     | 2.22%   |
| 46D           | 188000.SH    | 21 建材 01                  | AAA     | 2.24%   |
| 47D           | 175997.SH    | 21 苏交 01                  | AAA     | 2.24%   |
| 57D           | 250915.SH    | 23 吴开 D2                  | AA+     | 2.42%   |
| 81D+2Y        | 188119.SH    | 21 浙商 01                  | AAA     | 2.30%   |
| 81D+2Y        | 188119.SH    | 21 浙商 01                  | AAA     | 2.30%   |
| 85D           | 188139.SH    | 21 国电 01                  | AAA     | 2.24%   |
| 107D(休 2)     | 188239.SH    | 21 华泰 G7                  | AAA     | 2.18%   |
| 107D(休 2)     | 188239.SH    | 21 华泰 G7                  | AAA     | 2.18%   |
| 107D(休 2)     | 188239.SH    | 21 华泰 G7                  | AAA     | 2.18%   |
| 108D(休 1)     | 2122038.IB   | 21 招联消费金融债 03             | AAA     | 2.26%   |
| 108D(休 1)     | 2122038.IB   | 21 招联消费金融债 03             | AAA     | 2.26%   |
| 130D          | 2122044.IB   | 21 浦银租赁绿色债                | AAA     | 2.25%   |
| 137D          | 151808.SH    | 19 峨眉 02                  | AA      | 2.85%   |
| 137D          | 082480018.IB | 24 苏州农发 ABN001 优先 A(乡村振兴) | AAAsf   | 2.53%   |
| 137D          | 082480019.IB | 24 苏州农发 ABN001 优先 B(乡村振兴) | AAAsf   | 2.53%   |
| 143D(休 1)     | 145660.SH    | 17 迈瑞 01                  | AA+     | 2.70%   |
| 145D          | 149562.SZ    | 21 广发 05                  | AAA     | 2.25%   |
| 151D+2Y       | 196637.SH    | 21 海创 01                  | AA+     | 3.20%   |
| 151D+2Y       | 196637.SH    | 21 海创 01                  | AA+     | 3.20%   |
| 159D          | 155590.SH    | 19 无锡 07                  | AA+     | 2.34%   |
| 165D+6Y(休 1)  | 152994.SH    | 21 厦居 01                  | AAA     | 2.30%   |
| 165D+6Y(休 1)  | 152994.SH    | 21 厦居 01                  | AAA     | 2.30%   |
| 169D          | 112949.SZ    | 19 特发 01                  | AA+     | 2.40%   |
| 176D          | 137701.SH    | 22 宁证 02                  | AAA     | 2.28%   |
| 188D+1Y       | 252351.SH    | 23 安居债                    | AA+     | 3.08%   |
| 206D(休 1)     | 240027.SH    | 23 财达 S2                  | AAA/A-1 | 2.33%   |
| 212D(休 2)     | 197243.SH    | 21 银河 F6                  | AAA     | 2.30%   |
| 235D          | 197160.SH    | 21 江科 01                  | AA      | 2.53%   |
| 236D+NY       | 188837.SH    | 21 中交 Y1                  | AAA     | 2.45%   |
| 236D+NY       | 155877.SH    | 电投 Y26                    | AAA     | 2.41%   |
| 243D+2Y       | 188951.SH    | 21 鲁高 04                  | AAA     | 2.35%   |
| 262D(休 1)     | 133124.SZ    | 21 南武 02                  | AA      | 2.59%   |
| 265D+5Y       | 1923008.IB   | 19 泰康养老                   | AAA     | 2.42%   |
| 288D+2Y(休 1)  | 197892.SH    | 21 莆城 01                  | AA+     | 2.45%   |
| 291D+2Y       | 197870.SH    | 21 德财 03                  | AA+     | 2.50%   |
| 291D+2Y       | 197870.SH    | 21 德财 03                  | AA+     | 2.50%   |
| 295D+5Y       | 091900029.IB | 19 东方二级资本债 01BC           | AAA     | 2.50%   |
| 295D+5Y       | 091900029.IB | 19 东方二级资本债 01BC           | AAA     | 2.50%   |

|               |              |                             |        |       |
|---------------|--------------|-----------------------------|--------|-------|
| 316D          | 138816.SH    | 23 华泰 G1                    | AAA    | 2.27% |
| 351D          | 185364.SH    | 22 华泰 G1                    | AAA    | 2.28% |
| 362D          | 194015.SH    | 22 晋电 03                    | AAA    | 2.50% |
| 1.04Y         | 2022008.IB   | 20 交银金投债 02                 | AAA    | 2.30% |
| 1.04Y         | 2022008.IB   | 20 交银金投债 02                 | AAA    | 2.30% |
| 1.05Y         | 185537.SH    | 22 恒健 K1                    | AAA    | 2.40% |
| 1.06Y         | 115023.SH    | 23 浙交 K1                    | AAA    | 2.34% |
| 1.06Y+5Y(休 2) | 2023001.IB   | 20 人民财险                     | AAA    | 2.36% |
| 1.07Y         | 092280007.IB | 22 长城金融债 01BC               | AAA    | 2.42% |
| 1.07Y         | 092280007.IB | 22 长城金融债 01BC               | AAA    | 2.45% |
| 1.07Y         | 092280007.IB | 22 长城金融债 01BC               | AAA    | 2.45% |
| 1.08Y+5Y(休 2) | 2023006.IB   | 20 农银人寿                     | AAA    | 2.36% |
| 1.13Y         | 149098.SZ    | 20 蓝焰 01                    | AA/AAA | 2.50% |
| 1.13Y+2Y(休 1) | 185677.SH    | 22 漳九 05                    | AAA    | 2.45% |
| 1.31Y         | 185891.SH    | 22 安信 C1                    | AAA    | 2.40% |
| 1.31Y         | 185891.SH    | 22 安信 C1                    | AAA    | 2.40% |
| 1.41Y(休 1)    | 194929.SH    | 22 融盛 01                    | AA     | 2.72% |
| 1.43Y         | 148013.SZ    | 22 一创 03                    | AAA    | 2.59% |
| 1.43Y         | 148013.SZ    | 22 一创 03                    | AAA    | 2.60% |
| 1.48Y         | 137693.SH    | 22 光证 G3                    | AAA    | 2.36% |
| 1.48Y         | 137693.SH    | 22 光证 G3                    | AAA    | 2.36% |
| 1.5Y          | 182423.SH    | 22 福旅 01                    | AA     | 2.96% |
| 1.66Y         | 175326.SH    | 20 中金 14                    | AAA    | 2.35% |
| 1.71Y         | 175381.SH    | 20 冀通 01                    | AAA    | 2.50% |
| 1.82Y         | 1880308.IB   | 18 吴中社会专项债                  | AA+    | 2.50% |
| 1.82Y+3Y      | 253403.SH    | 23 豫峡 05                    | AA+    | 2.83% |
| 1.88Y         | 114623.SH    | 23 南调 01                    | AAA    | 2.57% |
| 1.88Y         | 114623.SH    | 23 南调 01                    | AAA    | 2.57% |
| 1.9Y          | 253485.SH    | 24 华远 01                    | AA/AAA | 2.95% |
| 1.92Y         | 177767.SH    | 21 通经 01                    | AAA    | 2.66% |
| 1.98Y+2Y      | 138920.SH    | 23 华综 01                    | AAA    | 2.74% |
| 2.08Y+2Y      | 250606.SH    | 23 绍兴 02                    | AA+    | 2.68% |
| 2.12Y(休 2)    | 115211.SH    | 23 中航 G2                    | AAA    | 2.58% |
| 2.12Y         | 250670.SH    | 23 台金 01                    | AA+    | 2.76% |
| 2.12Y         | 149448.SZ    | 21 蛇口 01                    | AAA    | 2.66% |
| 2.15Y+2Y      | 250766.SH    | 23 邯建 04                    | AA+    | 2.82% |
| 2.16Y+2Y      | 133510.SZ    | 23 广开 01                    | AAA    | 2.77% |
| 2.41Y+2Y      | 148394.SZ    | 23 漳经 01                    | AA     | 2.86% |
| 2.45Y         | 251930.SH    | 23 相高 01                    | AA/AAA | 2.75% |
| 2.45Y         | 115790.SH    | 23 招证 10                    | AAA    | 2.41% |
| 2.45Y         | 115790.SH    | 23 招证 10                    | AAA    | 2.41% |
| 2.45Y         | 115790.SH    | 23 招证 10                    | AAA    | 2.41% |
| 2.45Y         | 115790.SH    | 23 招证 10                    | AAA    | 2.41% |
| 2.65Y(休 1)    | 1980317.IB   | 19 芜湖战新债 01                 | AAA    | 2.56% |
| 2.69Y(休 2)    | 148496.SZ    | 23 中海 01                    | AAA    | 2.77% |
| 2.69Y(休 2)    | 148496.SZ    | 23 中海 01                    | AAA    | 2.77% |
| 2.7Y          | 2322015.IB   | 23 光大租赁债                    | AAA    | 2.50% |
| 2.87Y         | 253583.SH    | 24 青上 02                    | AAA    | 3.14% |
| 2.89Y         | 262480001.IB | 24 江苏金租绿债 01                | AAA    | 2.59% |
| 2.9Y+2Y       | 253752.SH    | 24 长投 01                    | AAA    | 3.20% |
| 3.24Y+NY      | 149920.SZ    | 22 光大 Y3                    | AAA    | 2.60% |
| 3.56Y         | 148074.SZ    | 22 广铁 G2                    | AAA    | 2.55% |
| 3.62Y         | 2280447.IB   | 22 铁道 13                    | AAA    | 2.38% |
| 4.35Y+NY      | 115608.SH    | 延长 KY04                     | AAA    | 2.71% |
| 4.77Y+NY      | 282380002.IB | 23 太保寿险永续债 01               | AAA    | 2.85% |
| 4.79Y+5Y      | 272380017.IB | 23 阳光人寿资本补充债 01             | AAA    | 3.17% |
| 4.8Y          | 152043.SH    | 18 济西投                      | AAA    | 2.80% |
| 9.29Y         | 148318.SZ    | 23 申宏 02                    | AAA    | 2.82% |
| 9.66Y         | 240086.SH    | 23 山能 K3                    | AAA    | 3.03% |
| 183D+2Y(休 1)  | 032380814.IB | 23 黄石城发 PPN004              | AA+    | 2.60% |
| 187D          | 032100992.IB | 21 常熟交通 PPN006              | AA+    | 2.45% |
| 242D          | 032191169.IB | 21 苏新旅游 PPN001              | AA     | 2.70% |
| 274D          | 032380604.IB | 23 三门峡 PPN002               | AA+    | 2.55% |
| 1.07Y         | 032000279.IB | 20 余杭城建 PPN002              | AAA    | 2.41% |
| 1.75Y+1Y      | 032381103.IB | 23 青岛海控 PPN002(混合型<br>科创票据) | AAA    | 2.72% |
| 1.75Y+1Y      | 032381103.IB | 23 青岛海控 PPN002(混合型<br>科创票据) | AAA    | 2.72% |
| 1.98Y+2Y      | 032380140.IB | 23 嘉善国资 PPN001              | AA+    | 2.68% |
| 2.39Y+2Y      | 032300440.IB | 23 安吉两山 PPN001              | AA+    | 2.85% |
| 2.99Y         | 032480143.IB | 24 西安高新 PPN001              | AAA    | 2.89% |
| 15D           | 2128004.IB   | 21 招商银行小微债 01               | AAA    | 1.92% |

|               |            |               |     |        |
|---------------|------------|---------------|-----|--------|
| 18D           | 2128007.IB | 21 华夏银行 01    | AAA | 1.90%  |
| 19D+5Y        | 1928004.IB | 19 农业银行二级 02  | AAA | 2.15%  |
| 19D+5Y        | 1928004.IB | 19 农业银行二级 02  | AAA | 2.16%  |
| 24D(休 1)      | 2128010.IB | 21 光大银行小微债    | AAA | 2.06%  |
| 25D+5Y(休 1)   | 1928006.IB | 19 工商银行二级 01  | AAA | 2.18%  |
| 25D+5Y(休 1)   | 1928006.IB | 19 工商银行二级 01  | AAA | 2.18%  |
| 39D           | 2128013.IB | 21 交通银行小微债    | AAA | 2.10%  |
| 42D+5Y        | 1928009.IB | 19 农业银行二级 04  | AAA | 2.27%  |
| 42D+5Y        | 1928009.IB | 19 农业银行二级 04  | AAA | 2.27%  |
| 42D+5Y        | 1928009.IB | 19 农业银行二级 04  | AAA | 2.27%  |
| 42D+5Y        | 1928009.IB | 19 农业银行二级 04  | AAA | 2.27%  |
| 60D+5Y(休 1)   | 1928010.IB | 19 平安银行二级     | AAA | 2.31%  |
| 60D+5Y(休 1)   | 1928010.IB | 19 平安银行二级     | AAA | 2.31%  |
| 96D+NY        | 1928013.IB | 19 民生银行永续债    | AAA | 2.48%  |
| 96D+NY        | 1928013.IB | 19 民生银行永续债    | AAA | 2.48%  |
| 150D(休 1)     | 2128024.IB | 21 中国银行 02    | AAA | 2.21%  |
| 152D+NY       | 1928018.IB | 19 工商银行永续债    | AAA | 2.35%  |
| 152D+NY       | 1928018.IB | 19 工商银行永续债    | AAA | 2.35%  |
| 152D+NY       | 1928018.IB | 19 工商银行永续债    | AAA | 2.355% |
| 152D+NY       | 1928018.IB | 19 工商银行永续债    | AAA | 2.355% |
| 152D+NY       | 1928018.IB | 19 工商银行永续债    | AAA | 2.35%  |
| 152D+NY       | 1928018.IB | 19 工商银行永续债    | AAA | 2.35%  |
| 152D+NY       | 1928018.IB | 19 工商银行永续债    | AAA | 2.36%  |
| 172D+5Y(休 2)  | 1428011.IB | 14 建行二级 01    | AAA | 2.30%  |
| 173D+NY       | 1928021.IB | 19 农业银行永续债 01 | AAA | 2.35%  |
| 173D+NY       | 1928021.IB | 19 农业银行永续债 01 | AAA | 2.35%  |
| 173D+NY       | 1928021.IB | 19 农业银行永续债 01 | AAA | 2.36%  |
| 175D+5Y       | 1920049.IB | 19 成都银行二级     | AAA | 2.34%  |
| 175D+5Y       | 1920049.IB | 19 成都银行二级     | AAA | 2.34%  |
| 175D+5Y       | 1920049.IB | 19 成都银行二级     | AAA | 2.34%  |
| 175D+5Y       | 1920049.IB | 19 成都银行二级     | AAA | 2.34%  |
| 175D+5Y       | 1920049.IB | 19 成都银行二级     | AAA | 2.34%  |
| 179D          | 2128027.IB | 21 招商银行小微债 03 | AAA | 2.19%  |
| 189D+NY       | 1928023.IB | 19 农业银行永续债 02 | AAA | 2.36%  |
| 203D+5Y       | 1928026.IB | 19 兴业银行二级 02  | AAA | 2.30%  |
| 211D+NY       | 1928031.IB | 19 广发银行永续债    | AAA | 2.365% |
| 211D+NY       | 1928031.IB | 19 广发银行永续债    | AAA | 2.365% |
| 211D+NY       | 1928031.IB | 19 广发银行永续债    | AAA | 2.365% |
| 211D+NY       | 1928031.IB | 19 广发银行永续债    | AAA | 2.365% |
| 211D+NY       | 1928031.IB | 19 广发银行永续债    | AAA | 2.365% |
| 211D+NY       | 1928031.IB | 19 广发银行永续债    | AAA | 2.365% |
| 211D+NY       | 1928031.IB | 19 广发银行永续债    | AAA | 2.365% |
| 285D          | 2128048.IB | 21 民生银行 02    | AAA | 2.26%  |
| 285D          | 2128048.IB | 21 民生银行 02    | AAA | 2.265% |
| 285D          | 2128048.IB | 21 民生银行 02    | AAA | 2.265% |
| 323D+NY       | 2020002.IB | 20 杭州银行永续债    | AAA | 2.40%  |
| 331D(休 2)     | 2228007.IB | 22 浦发银行 01    | AAA | 2.255% |
| 331D(休 2)     | 2228007.IB | 22 浦发银行 01    | AAA | 2.26%  |
| 355D          | 2220010.IB | 22 宁波银行 01    | AAA | 2.25%  |
| 355D          | 2220010.IB | 22 宁波银行 01    | AAA | 2.25%  |
| 355D          | 2220011.IB | 22 北京银行小微债 01 | AAA | 2.25%  |
| 362D+NY       | 2028003.IB | 20 平安银行永续债 01 | AAA | 2.445% |
| 1Y(休 2)       | 2228015.IB | 22 浦发银行 03    | AAA | 2.26%  |
| 1.05Y         | 2220019.IB | 22 南京银行 01    | AAA | 2.25%  |
| 1.05Y+NY      | 2028006.IB | 20 邮储银行永续债    | AAA | 2.39%  |
| 1.2Y+NY       | 2028017.IB | 20 农业银行永续债 01 | AAA | 2.40%  |
| 1.2Y+NY       | 2028017.IB | 20 农业银行永续债 01 | AAA | 2.40%  |
| 1.2Y+NY       | 2028017.IB | 20 农业银行永续债 01 | AAA | 2.39%  |
| 1.2Y+NY       | 2028017.IB | 20 农业银行永续债 01 | AAA | 2.39%  |
| 1.31Y(休 2)    | 2228043.IB | 22 中国银行小微债 01 | AAA | 2.26%  |
| 1.33Y+5Y(休 2) | 2028022.IB | 20 民生银行二级     | AAA | 2.55%  |
| 1.43Y+5Y(休 2) | 2028025.IB | 20 浦发银行二级 01  | AAA | 2.37%  |
| 1.43Y+5Y(休 2) | 2028025.IB | 20 浦发银行二级 01  | AAA | 2.37%  |
| 1.43Y(休 1)    | 2228045.IB | 22 兴业银行 04    | AAA | 2.27%  |
| 1.45Y+5Y(休 2) | 2020044.IB | 20 宁波银行二级     | AAA | 2.39%  |
| 1.48Y+NY(休 1) | 2028032.IB | 20 农业银行永续债 02 | AAA | 2.42%  |
| 1.54Y+5Y(休 2) | 2028033.IB | 20 建设银行二级     | AAA | 2.375% |
| 1.54Y+5Y(休 2) | 2028033.IB | 20 建设银行二级     | AAA | 2.375% |
| 1.56Y+NY      | 2028037.IB | 20 光大银行永续债    | AAA | 2.43%  |
| 1.58Y+5Y(休 2) | 2020065.IB | 20 徽商银行二级 01  | AAA | 2.44%  |
| 1.58Y+5Y(休 2) | 2020065.IB | 20 徽商银行二级 01  | AAA | 2.44%  |
| 1.64Y(休 1)    | 2228051.IB | 22 平安银行小微债    | AAA | 2.30%  |

|               |              |                  |         |        |
|---------------|--------------|------------------|---------|--------|
| 1.64Y         | 2228050.IB   | 22 光大银行          | AAA     | 2.285% |
| 1.72Y+5Y(休 2) | 2028049.IB   | 20 工商银行二级 02     | AAA     | 2.38%  |
| 1.73Y+NY(休 1) | 2028051.IB   | 20 浦发银行永续债       | AAA     | 2.45%  |
| 1.73Y+NY(休 1) | 2028051.IB   | 20 浦发银行永续债       | AAA     | 2.45%  |
| 1.73Y+NY(休 1) | 2028051.IB   | 20 浦发银行永续债       | AAA     | 2.45%  |
| 1.73Y+NY(休 1) | 2028051.IB   | 20 浦发银行永续债       | AAA     | 2.45%  |
| 1.73Y+NY(休 1) | 2028051.IB   | 20 浦发银行永续债       | AAA     | 2.45%  |
| 1.73Y+NY(休 1) | 2028051.IB   | 20 浦发银行永续债       | AAA     | 2.45%  |
| 1.76Y+5Y      | 2020080.IB   | 20 长沙银行二级        | AAA/AA+ | 2.47%  |
| 2.08Y         | 212380003.IB | 23 华夏银行债 01      | AAA     | 2.32%  |
| 2.16Y+NY(休 1) | 2128017.IB   | 21 中信银行永续债       | AAA     | 2.46%  |
| 2.27Y+5Y(休 2) | 2120047.IB   | 21 宁波银行二级 01     | AAA     | 2.48%  |
| 2.27Y         | 2328018.IB   | 23 兴业银行绿色金融债 02  | AAA     | 2.34%  |
| 2.27Y+NY      | 2128021.IB   | 21 工商银行永续债 01    | AAA     | 2.47%  |
| 2.28Y+NY      | 2128022.IB   | 21 交通银行永续债       | AAA     | 2.47%  |
| 2.28Y+NY      | 2128022.IB   | 21 交通银行永续债       | AAA     | 2.47%  |
| 2.28Y+NY      | 2128022.IB   | 21 交通银行永续债       | AAA     | 2.47%  |
| 2.28Y+NY      | 2128022.IB   | 21 交通银行永续债       | AAA     | 2.47%  |
| 2.28Y+NY      | 2128022.IB   | 21 交通银行永续债       | AAA     | 2.47%  |
| 2.28Y+NY      | 2128022.IB   | 21 交通银行永续债       | AAA     | 2.47%  |
| 2.45Y+5Y(休 1) | 2128025.IB   | 21 建设银行二级 01     | AAA     | 2.44%  |
| 2.45Y+5Y(休 1) | 2128025.IB   | 21 建设银行二级 01     | AAA     | 2.44%  |
| 2.48Y+5Y(休 2) | 2128028.IB   | 21 邮储银行二级 01     | AAA     | 2.44%  |
| 2.48Y+5Y(休 2) | 2128028.IB   | 21 邮储银行二级 01     | AAA     | 2.44%  |
| 2.48Y+5Y(休 2) | 2128028.IB   | 21 邮储银行二级 01     | AAA     | 2.44%  |
| 2.48Y+5Y(休 2) | 2128028.IB   | 21 邮储银行二级 01     | AAA     | 2.44%  |
| 2.48Y+5Y(休 2) | 2128028.IB   | 21 邮储银行二级 01     | AAA     | 2.44%  |
| 2.48Y+5Y(休 2) | 2128028.IB   | 21 邮储银行二级 01     | AAA     | 2.44%  |
| 2.48Y+5Y(休 2) | 2128028.IB   | 21 邮储银行二级 01     | AAA     | 2.44%  |
| 2.48Y+5Y(休 2) | 2128028.IB   | 21 邮储银行二级 01     | AAA     | 2.44%  |
| 2.48Y+5Y(休 2) | 2128028.IB   | 21 邮储银行二级 01     | AAA     | 2.44%  |
| 2.5Y          | 2320043.IB   | 23 杭州银行 02       | AAA     | 2.38%  |
| 2.64Y+NY      | 2120089.IB   | 21 北京银行永续债 01    | AAA     | 2.60%  |
| 2.64Y+NY      | 2120089.IB   | 21 北京银行永续债 01    | AAA     | 2.60%  |
| 2.64Y+NY      | 2120089.IB   | 21 北京银行永续债 01    | AAA     | 2.60%  |
| 2.66Y+5Y(休 1) | 2120092.IB   | 21 徽商银行二级 01     | AAA     | 2.57%  |
| 2.66Y+5Y(休 1) | 2120092.IB   | 21 徽商银行二级 01     | AAA     | 2.57%  |
| 2.7Y+5Y(休 1)  | 2128033.IB   | 21 建设银行二级 03     | AAA     | 2.47%  |
| 2.7Y+5Y(休 1)  | 2128033.IB   | 21 建设银行二级 03     | AAA     | 2.47%  |
| 2.72Y+5Y(休 1) | 2128039.IB   | 21 中国银行二级 03     | AAA     | 2.46%  |
| 2.73Y(休 1)    | 212380026.IB | 23 徽商银行小微债 01    | AAA     | 2.415% |
| 2.74Y+5Y      | 2128042.IB   | 21 兴业银行二级 02     | AAA     | 2.50%  |
| 2.74Y+5Y      | 2128042.IB   | 21 兴业银行二级 02     | AAA     | 2.50%  |
| 2.79Y+5Y      | 2128051.IB   | 21 工商银行二级 02     | AAA     | 2.475% |
| 2.83Y+5Y(休 2) | 2121062.IB   | 21 北京农商二级        | AAA     | 2.58%  |
| 2.83Y+5Y(休 2) | 2121062.IB   | 21 北京农商二级        | AAA     | 2.59%  |
| 2.91Y         | 2420002.IB   | 24 北部湾银行小微债 01   | AAA     | 2.63%  |
| 2.98Y+NY      | 2228011.IB   | 22 农业银行永续债 01    | AAA     | 2.565% |
| 2.98Y+NY      | 2228011.IB   | 22 农业银行永续债 01    | AAA     | 2.57%  |
| 2.98Y+NY      | 2228011.IB   | 22 农业银行永续债 01    | AAA     | 2.57%  |
| 2.98Y+NY      | 2228011.IB   | 22 农业银行永续债 01    | AAA     | 2.57%  |
| 3.12Y+NY      | 2228023.IB   | 22 中国银行永续债 01    | AAA     | 2.575% |
| 3.12Y+NY      | 2228023.IB   | 22 中国银行永续债 01    | AAA     | 2.575% |
| 3.3Y+5Y       | 2228039.IB   | 22 建设银行二级 01     | AAA     | 2.51%  |
| 3.36Y+5Y      | 092280014.IB | 22 上海银行二级资本债 01  | AAA     | 2.585% |
| 3.36Y+5Y      | 092280014.IB | 22 上海银行二级资本债 01  | AAA     | 2.585% |
| 3.36Y+5Y      | 092280014.IB | 22 上海银行二级资本债 01  | AAA     | 2.59%  |
| 3.43Y+5Y      | 092280033.IB | 22 宁波银行二级资本债 01  | AAA     | 2.59%  |
| 3.43Y+5Y      | 092280033.IB | 22 宁波银行二级资本债 01  | AAA     | 2.59%  |
| 3.48Y+5Y(休 1) | 092280065.IB | 22 工行二级资本债 03A   | AAA     | 2.525% |
| 3.49Y+5Y      | 092280069.IB | 22 华夏银行二级资本债 01  | AAA     | 2.57%  |
| 3.5Y+5Y(休 1)  | 092280080.IB | 22 光大银行二级资本债 01A | AAA     | 2.58%  |
| 3.57Y+5Y      | 092200008.IB | 22 农行二级资本债 02A   | AAA     | 2.545% |
| 3.57Y+5Y      | 092200008.IB | 22 农行二级资本债 02A   | AAA     | 2.55%  |
| 3.66Y+5Y      | 092280108.IB | 22 中行二级资本债 02A   | AAA     | 2.54%  |
| 3.66Y+5Y      | 092280108.IB | 22 中行二级资本债 02A   | AAA     | 2.54%  |
| 3.7Y+5Y       | 092280134.IB | 22 工行二级资本债 04A   | AAA     | 2.55%  |
| 3.7Y+5Y       | 092280134.IB | 22 工行二级资本债 04A   | AAA     | 2.55%  |
| 3.7Y+5Y       | 092280134.IB | 22 工行二级资本债 04A   | AAA     | 2.55%  |
| 3.7Y+5Y       | 092280134.IB | 22 工行二级资本债 04A   | AAA     | 2.55%  |
| 3.7Y+5Y       | 092280134.IB | 22 工行二级资本债 04A   | AAA     | 2.55%  |
| 4.25Y+5Y(休 1) | 232380021.IB | 23 浙商银行二级资本债 01  | AAA     | 2.73%  |
| 4.25Y+5Y(休 1) | 232380021.IB | 23 浙商银行二级资本债 01  | AAA     | 2.73%  |
| 4.25Y+5Y(休 1) | 232380021.IB | 23 浙商银行二级资本债 01  | AAA     | 2.73%  |

|               |              |                 |         |         |
|---------------|--------------|-----------------|---------|---------|
| 4.25Y+5Y(休 1) | 232380021.IB | 23 浙商银行二级资本债 01 | AAA     | 2.73%   |
| 4.36Y+NY      | 242300001.IB | 23 宁波银行永续债 01   | AAA     | 2.69%   |
| 4.36Y+NY      | 242300001.IB | 23 宁波银行永续债 01   | AAA     | 2.70%   |
| 4.36Y+NY      | 242300001.IB | 23 宁波银行永续债 01   | AAA     | 2.71%   |
| 4.37Y+NY      | 242380012.IB | 23 厦门银行永续债 01   | AAA/AA+ | 2.85%   |
| 4.58Y+NY      | 242380021.IB | 23 建行永续债 02     | AAA     | 2.63%   |
| 4.58Y+NY      | 242380021.IB | 23 建行永续债 02     | AAA     | 2.63%   |
| 4.58Y+NY      | 242380021.IB | 23 建行永续债 02     | AAA     | 2.63%   |
| 4.65Y+5Y(休 1) | 232380066.IB | 23 中行二级资本债 03A  | AAA     | 2.60%   |
| 4.75Y+5Y(休 1) | 232380082.IB | 23 浙商银行二级资本债 02 | AAA     | 2.77%   |
| 4.75Y+5Y(休 1) | 232380082.IB | 23 浙商银行二级资本债 02 | AAA     | 2.77%   |
| 4.83Y+5Y      | 092303005.IB | 23 口行二级资本债 02A  | AAA     | 2.49%   |
| 4.93Y+5Y      | 232480001.IB | 24 中行二级资本债 01A  | AAA     | 2.61%   |
| 4.93Y+5Y      | 232480001.IB | 24 中行二级资本债 01A  | AAA     | 2.60%   |
| 4.93Y+5Y      | 232480001.IB | 24 中行二级资本债 01A  | AAA     | 2.60%   |
| 4.93Y+5Y      | 232480001.IB | 24 中行二级资本债 01A  | AAA     | 2.61%   |
| 4.93Y+5Y      | 232480001.IB | 24 中行二级资本债 01A  | AAA     | 2.61%   |
| 4.93Y         | 292480001.IB | 24 新开发银行债 01BC  | AAA     | 2.7025% |
| 4.94Y+5Y(休 1) | 232480006.IB | 24 建行二级资本债 01A  | AAA     | 2.60%   |
| 4.94Y+5Y(休 1) | 232480003.IB | 24 恒丰银行二级资本债 01 | AAA     | 2.88%   |
| 4.94Y+5Y(休 1) | 232480006.IB | 24 建行二级资本债 01A  | AAA     | 2.61%   |
| 4.94Y+5Y      | 232480004.IB | 24 农行二级资本债 01A  | AAA     | 2.60%   |
| 4.94Y+5Y      | 232480004.IB | 24 农行二级资本债 01A  | AAA     | 2.60%   |
| 4.94Y+5Y      | 232480004.IB | 24 农行二级资本债 01A  | AAA     | 2.60%   |
| 4.94Y+5Y      | 232480004.IB | 24 农行二级资本债 01A  | AAA     | 2.61%   |
| 4.94Y+5Y      | 232480004.IB | 24 农行二级资本债 01A  | AAA     | 2.61%   |
| 4.94Y+5Y      | 232480004.IB | 24 农行二级资本债 01A  | AAA     | 2.61%   |
| 4.94Y+5Y      | 232480004.IB | 24 农行二级资本债 01A  | AAA     | 2.61%   |
| 6.55Y+5Y      | 2028035.IB   | 20 浦发银行二级 04    | AAA     | 2.69%   |