



【2024-05-21】

国债

今日央行开展 20 亿 7 天期逆回购操作，逆回购到期 20 亿，全口径资金零投放零回笼。

国债方面 249D 240002 1.60–1.605； 323D 200005 1.66–1.6625； 3.18Y 220016 2.025 –2.031； 4.4Y 230022 2.105–2.12； 6.6Y 230028 2.272–2.29； 9.52Y 230026 2.335–2.35； 28.9Y 230009 2.60–2.61。

|         | 1      | 2      | 3      | 4      | 5      | 6      |
|---------|--------|--------|--------|--------|--------|--------|
| 昨日国债(%) | 1.6100 | 1.9425 | 2.1050 | 2.2650 | 2.3085 | 2.5720 |
| 今日国债(%) | 1.6100 | 1.9500 | 2.1075 | 2.2675 | 2.3120 | 2.5730 |
| 变动(%)   | 0.0000 | 0.0075 | 0.0025 | 0.0025 | 0.0035 | 0.0010 |

金融债

金融债方面 109D 230211 1.65； 246D 240301 1.74–1.76； 2.76Y 220203 2.0575–2.065； 4.32Y 230415 2.21–2.22； 6.78Y 210205 2.34–2.3475； 9.31Y 230215 2.4425–2.455。

|             | 1       | 3      | 5      | 7      | 10     |
|-------------|---------|--------|--------|--------|--------|
| 昨日非国开金融债(%) | 1.7800  | 2.0730 | 2.2250 | 2.3600 | 2.4500 |
| 今日非国开金融债(%) | 1.7700  | 2.0775 | 2.2300 | 2.3600 | 2.4525 |
| 变动(%)       | −0.0100 | 0.0045 | 0.0050 | 0.0000 | 0.0025 |
| 昨日国开债(%)    | 1.7550  | 2.0300 | 2.1540 | 2.3250 | 2.4080 |
| 今日国开债(%)    | 1.7700  | 2.0400 | 2.1575 | 2.3325 | 2.4110 |
| 变动(%)       | 0.0150  | 0.0100 | 0.0035 | 0.0075 | 0.0030 |

短期融资券

今日银行间短融市场交投一般，成交主要集中于 Q3 期限。短端方面，26D 042380473 23 桂交投 CP005 AAA 在 2.09%成交（估值−1 位置），银行出给基金；86D 012481595 24 国家能源 SCP007 AAA 在 1.99%成交（估值位置），银行出给基金。中长端方面，150D 012481282 24 环球租赁 SCP006 AAA 在 2.09%成交（估值位置），银行出给理财；121D 012481379 24 电网 SCP017 AAA 在 1.99%成交（估值位置），基金出给银行。长端方面，210D 012481024.IB 24 淮南矿 SCP004 AAA 在 2.12%成交（估值−4 位置），基金出给基金；248D 012481586.IB 24 南海控股 SCP003 AAA 在 2.13%成交，估值位置，券商出给理财。总体而言，短端、中长端和长端收益均平衡震荡。

|                   | 评级  | 1M   |    | 3M   |    | 6M   |    | 9M   |    | 12M  |    |
|-------------------|-----|------|----|------|----|------|----|------|----|------|----|
| 绝对收益率             | AAA | 1.88 |    | 1.9  |    | 2.02 |    | 2.1  |    | 2.12 |    |
|                   | AA+ | 2.05 |    | 2.04 |    | 2.14 |    | 2.22 |    | 2.24 |    |
|                   | AA  | 2.2  |    | 2.27 |    | 2.26 |    | 2.38 |    | 2.35 |    |
|                   | AA− | 2.94 |    | 3.44 |    | 3.36 |    | 3.98 |    | 4.15 |    |
| 与昨日收益变动对照<br>(BP) | AAA | 1.89 | −1 | 1.93 | −3 | 2.03 | −1 | 2.11 | −1 | 2.14 | −2 |
|                   | AA+ | 2.07 | −2 | 2.07 | −3 | 2.17 | −3 | 2.25 | −3 | 2.25 | −1 |
|                   | AA  | 2.21 | −1 | 2.28 | −1 | 2.3  | −4 | 2.38 | 0  | 2.4  | −5 |
|                   | AA− | 2.97 | −3 | 3.48 | −4 | 3.4  | −4 | 4.0  | −2 | 4.2  | −5 |

中期票据

今日中票交投情绪一般。1-3 年短端中票，20 汇金 MTN007B（AAA，1Y）在 2.03%成交，估值价成交；22 大唐发电 MTN005（AAA，1.09Y）在 2.09%成交，高估值 2bp 成交；23 华电 MTN006A（AAA，1.1Y）在 2.22%成交，高估值 1bp 成交；3 到 5 年期限，23 华为 MTN001（AAA，3.66Y）在 2.48%成交，高估值 1bp 成交；24 南电 MTN002（AAA，4.78Y）成交在 2.41%，低高值 3bp 成交。5Y 及以上期限，21 光大集团 MTN001B（AAA，7.23Y）成交在 2.66%，高估值 3bp 成交。总体而言，今日中票收益震荡，较前一日有所上升。

|                   | 评级   | 1y   |    | 3y   |   | 5y   |   | 7y   |      | 10y  |      |
|-------------------|------|------|----|------|---|------|---|------|------|------|------|
| 绝对收益率             | AAA+ | 2.07 |    | 2.29 |   | 2.41 |   | 2.61 |      | None |      |
|                   | AAA  | 2.17 |    | 2.38 |   | 2.56 |   | None |      | None |      |
|                   | AA+  | 2.25 |    | 2.47 |   | 2.77 |   | None |      | None |      |
|                   | AA   | 2.39 |    | 2.69 |   | 3.04 |   | None |      | None |      |
| 与昨日收益变动对照<br>(BP) | AAA+ | 2.07 | 0  | 2.29 | 0 | 2.4  | 1 | 2.6  | 1    | None | None |
|                   | AAA  | 2.16 | 1  | 2.38 | 0 | 2.55 | 1 | None | None | None | None |
|                   | AA+  | 2.25 | 0  | 2.46 | 1 | 2.76 | 1 | None | None | None | None |
|                   | AA   | 2.4  | -1 | 2.68 | 1 | 3.03 | 1 | 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，21 招证 G9 AAA 成交在 1.90%，券商资管卖出，基金买入。22 张江二 AAA 成交在 2.12%，保险卖出，券商买入。铁工 YK03 AAA 成交在 2.32%，基金卖出，银行理财买入。城投方面，22 京保 01 AAA 成交在 2.15%，基金卖出，券商买入。23 新余 02 AA 成交在 2.35%，券商资管卖出，银行理财买入。24 金港 G1 AA+ 成交在 2.44%，银行卖出，银行理财买入。长端方面，24 广越 04 AAA 成交在 2.81%。24 中化 06 AAA 成交在 2.83%。24 长江产业债 01 AAA 成交在 2.92%，券商卖出，基金买入。

银行债

今日银行债交投继续相对活跃，早上 GVN 午后有在+2 位置有部分 TKN，成交主要集中于 1-5Y 大行二永，兴业等股份行也有较多成交，1-3Y 普通商金债亦成交多量。早盘，银行二级首先在估值附近成交，随后上行至+1 附近，之后成交在估值到估值+2 震荡；尾盘总体保持。商金早盘多在估值+1GVN，国债期货开盘后基本在估值和估值+1 位置成交，午后市场开始上行，收盘成交在估值+2 位置。3-5Y 期限，23 中行二级资本债 03A (4.42Y) 在 2.47-2.475 波动成交，券商、理财和基金均有买入，银行和券商卖出。23 中行永续债 01（4.07Y）在 2.505 和 2.515 位置有多笔成交，基金和券商卖出，保险和券商买入。24 光大银行债 01（2.83Y）在 2.24 位置成交多笔，主要为银行、券商卖出，基金、券商资管买入。

美元债

美债利率再度上行，市场观望情绪再起。投资级方面，新发的 5 年期信达市场交投较少，投资人以配置收息为主，交易意愿不高。缺乏久期资产，投资者对于 5Y 左右外资行浮息债兴趣浓厚。城投板块，买盘推动高收益名字收益率继续下行，部分点心债成交在 9%附近。地产板块结束连日上涨，万科、新城、金地等下跌 1-2pt。

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   |
|----------|--------------|----------------------|-----|-------|
| 3D       | 012480477.IB | 24 厦国贸 SCP005        | AAA | 1.95% |
| 3D       | 012480635.IB | 24 中兴通讯 SCP023       | AAA | 1.85% |
| 3D       | 012480633.IB | 24 蒙牛 SCP009         | AAA | 1.85% |
| 7D       | 012480382.IB | 24 浙交投 SCP001        | AAA | 1.95% |
| 7D       | 012480630.IB | 24 华能集 SCP001        | AAA | 1.85% |
| 15D      | 012384410.IB | 23 广州地铁 SCP018       | AAA | 1.90% |
| 17D      | 012480088.IB | 24 中交建筑 SCP001(科创票据) | AAA | 1.91% |
| 17D      | 012383433.IB | 23 浦发集团 SCP007       | AAA | 1.95% |
| 18D(休 3) | 012480692.IB | 24 大唐资本 SCP001       | AAA | 2.15% |
| 25D(休 2) | 042380324.IB | 23 高淳建设 CP006        | AA  | 2.05% |
| 26D(休 1) | 042380473.IB | 23 桂交投 CP005         | AAA | 2.09% |
| 26D(休 1) | 042380473.IB | 23 桂交投 CP005         | AAA | 2.09% |
| 26D(休 1) | 042380473.IB | 23 桂交投 CP005         | AAA | 2.09% |
| 26D(休 1) | 042380473.IB | 23 桂交投 CP005         | AAA | 2.09% |
| 26D(休 1) | 042380473.IB | 23 桂交投 CP005         | AAA | 2.09% |
| 38D      | 012481263.IB | 24 中兴通讯 SCP037       | AAA | 100   |
| 46D(休 2) | 012481254.IB | 24 浪潮电子 SCP002(科创票据) | AAA | 2.19% |
| 46D(休 2) | 012481254.IB | 24 浪潮电子 SCP002(科创票据) | AAA | 2.19% |
| 58D      | 012480966.IB | 24 江宁城建 SCP003       | AA+ | 2.02% |
| 59D      | 012383850.IB | 23 武金控 SCP005        | AAA | 2.05% |
| 59D      | 012383850.IB | 23 武金控 SCP005        | AAA | 2.05% |
| 69D      | 012400345.IB | 24 濮阳投资 SCP001       | AA  | 2.30% |
| 84D      | 012481575.IB | 24 国电 SCP003         | AAA | 1.98% |
| 86D      | 012481595.IB | 24 国家能源 SCP007       | AAA | 1.98% |
| 86D      | 012481595.IB | 24 国家能源 SCP007       | AAA | 1.99% |
| 86D      | 012481595.IB | 24 国家能源 SCP007       | AAA | 1.99% |
| 87D      | 012480822.IB | 24 平安租赁 SCP004       | AAA | 2.05% |
| 92D      | 042380470.IB | 23 哈尔滨投 CP001        | AA+ | 2.35% |
| 106D     | 012480781.IB | 24 恒安国际 SCP001       | AAA | 2.07% |
| 112D     | 012384487.IB | 23 江西交投 SCP011       | AAA | 2.02% |
| 121D     | 012481379.IB | 24 电网 SCP017         | AAA | 1.99% |
| 121D     | 012481379.IB | 24 电网 SCP017         | AAA | 1.99% |

|           |              |                |     |       |
|-----------|--------------|----------------|-----|-------|
| 127D      | 012481144.IB | 24 湖州城投 SCP002 | AAA | 2.12% |
| 150D      | 012481344.IB | 24 粤科金融 SCP001 | AAA | 2.07% |
| 150D      | 012481282.IB | 24 环球租赁 SCP006 | AAA | 2.09% |
| 150D      | 012481282.IB | 24 环球租赁 SCP006 | AAA | 2.09% |
| 158D(休 2) | 042300059.IB | 23 中兴国资 CP004  | AA+ | 2.25% |
| 161D      | 012481365.IB | 24 苏国信 SCP010  | AAA | 2.00% |
| 210D      | 012481024.IB | 24 淮南矿 SCP004  | AAA | 2.12% |
| 235D(休 2) | 042480020.IB | 24 拉萨城投 CP001  | AA+ | 2.19% |
| 246D      | 042480047.IB | 24 宁夏国资 CP001  | AAA | 2.19% |
| 248D      | 012481586.IB | 24 南海控股 SCP003 | AAA | 2.13% |
| 340D(休 2) | 042480246.IB | 24 临沂城投 CP001  | AAA | 100   |

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   |
|---------------|--------------|---------------------|-----|-------|
| 41D+2Y        | 102101229.IB | 21 迪荡新投 MTN001      | AA+ | 2.00% |
| 45D+2Y(休 1)   | 102101243.IB | 21 嘉秀发展 MTN002      | AA+ | 2.09% |
| 56D+2Y        | 102101303.IB | 21 新建元 MTN001       | AAA | 2.10% |
| 62D+363D(休 1) | 102281581.IB | 22 安市淮阴 MTN001      | AA  | 2.21% |
| 62D+2Y        | 102101347.IB | 21 华发集团 MTN008      | AAA | 2.05% |
| 83D           | 102101504.IB | 21 光大集团 MTN001A     | AAA | 1.97% |
| 84D+2Y        | 102101533.IB | 21 泸州窖 MTN003       | AAA | 2.03% |
| 104D+2.99Y    | 102200212.IB | 22 大足国资 MTN003      | AA  | 2.36% |
| 129D          | 101758043.IB | 17 淮安开发 MTN004      | AA+ | 2.19% |
| 150D          | 101901378.IB | 19 赣水投 MTN001       | AAA | 2.09% |
| 152D(休 1)     | 102102091.IB | 21 绿城房产 MTN001      | AAA | 3.28% |
| 174D          | 102102278.IB | 21 光大集团 MTN002A     | AAA | 2.05% |
| 185D          | 102103048.IB | 21 新长宁 MTN003       | AAA | 2.10% |
| 186D(休 2)     | 102103062.IB | 21 国新控股 MTN003      | AAA | 2.10% |
| 189D          | 101901617.IB | 19 株洲城建 MTN002      | AA+ | 2.20% |
| 190D          | 101901616.IB | 19 大横琴 MTN001       | AAA | 2.10% |
| 192D+1Y(休 2)  | 102282599.IB | 22 安市淮阴 MTN002      | AA  | 2.26% |
| 192D+NY       | 102103123.IB | 21 大唐集 MTN009       | AAA | 2.10% |
| 192D+1Y(休 2)  | 102282599.IB | 22 安市淮阴 MTN002      | AA  | 2.30% |
| 209D+NY       | 102282727.IB | 22 中电投 MTN040       | AAA | 2.11% |
| 216D+NY       | 102200276.IB | 22 中交建 MTN003A      | AAA | 2.16% |
| 217D          | 102103322.IB | 21 杭州国资 MTN002      | AAA | 2.09% |
| 230D          | 102280011.IB | 22 荣盛 MTN001        | AAA | 2.18% |
| 243D(休 1)     | 102280141.IB | 22 通用 MTN001        | AAA | 2.10% |
| 244D          | 132000001.IB | 20 苏交通 GN001        | AAA | 2.06% |
| 245D          | 102280166.IB | 22 珠海港股 MTN001      | AA+ | 2.18% |
| 245D          | 102280166.IB | 22 珠海港股 MTN001      | AA+ | 2.18% |
| 282D+NY       | 102000179.IB | 20 蓉城轨交 MTN001      | AAA | 2.20% |
| 285D(休 1)     | 102280407.IB | 22 江阴高新 MTN001      | AA  | 2.25% |
| 294D          | 132280020.IB | 22 湖南钢铁 GN001       | AAA | 2.14% |
| 298D(休 2)     | 102280468.IB | 22 海尔金控 MTN001      | AAA | 2.65% |
| 300D          | 102280545.IB | 22 鄂能源 MTN002(碳中和债) | AAA | 2.10% |
| 309D          | 102000475.IB | 20 德达城建 MTN001      | AA+ | 2.23% |
| 320D(休 1)     | 102300334.IB | 23 荆门高新 MTN003      | AA  | 2.33% |
| 338D+1Y       | 102381004.IB | 23 株洲城建 MTN002      | AA+ | 2.25% |
| 342D+2Y       | 102281010.IB | 22 首创城发 MTN001      | AAA | 2.83% |
| 1.07Y         | 102281293.IB | 22 保利发展 MTN003A     | AAA | 2.35% |
| 1.08Y+1Y(休 1) | 102381514.IB | 23 首创城发 MTN003      | AAA | 2.86% |
| 1.08Y+1Y(休 1) | 102381514.IB | 23 首创城发 MTN003      | AAA | 2.86% |
| 1.08Y+1Y(休 1) | 102381514.IB | 23 首创城发 MTN003      | AAA | 2.86% |
| 1.08Y+1Y(休 1) | 102381514.IB | 23 首创城发 MTN003      | AAA | 2.86% |
| 1.09Y         | 102281369.IB | 22 大唐发电 MTN005(转型)  | AAA | 2.09% |
| 1.09Y         | 102281390.IB | 22 山东港口 MTN001      | AAA | 2.18% |
| 1.09Y         | 102281390.IB | 22 山东港口 MTN001      | AAA | 2.18% |
| 1.13Y+NY      | 102281492.IB | 22 华能集 MTN002       | AAA | 2.21% |
| 1.17Y+NY      | 102281602.IB | 22 湘高速 MTN006       | AAA | 2.25% |
| 1.22Y(休 2)    | 102381971.IB | 23 西安高新 MTN004      | AAA | 2.28% |
| 1.25Y+2Y(休 1) | 102200198.IB | 22 北辰实业 MTN002      | AAA | 2.50% |
| 1.34Y         | 102282144.IB | 22 闽能源 MTN004       | AAA | 2.18% |
| 1.36Y         | 102282202.IB | 22 晋能煤业 MTN025      | AAA | 2.25% |
| 1.46Y         | 102282471.IB | 22 五矿集 MTN001       | AAA | 2.18% |
| 1.52Y         | 102383173.IB | 23 中航租赁 MTN003      | AAA | 2.25% |
| 1.71Y         | 102380142.IB | 23 张家经开 MTN001      | AA+ | 2.29% |
| 1.71Y         | 102380142.IB | 23 张家经开 MTN001      | AA+ | 2.29% |
| 1.82Y         | 102380550.IB | 23 苏州国际 MTN001      | AAA | 2.29% |
| 1.89Y         | 102380808.IB | 23 广州资管 MTN001      | AAA | 2.29% |
| 1.89Y         | 102380808.IB | 23 广州资管 MTN001      | AAA | 2.29% |

|               |              |                      |        |        |
|---------------|--------------|----------------------|--------|--------|
| 1.89Y         | 102380808.IB | 23 广州资管 MTN001       | AAA    | 2.29%  |
| 1.93Y(休 1)    | 102100824.IB | 21 知识城 MTN002        | AAA    | 2.31%  |
| 2.05Y(休 1)    | 102381317.IB | 23 鄂联投 MTN002        | AAA    | 2.42%  |
| 2.05Y(休 1)    | 102381317.IB | 23 鄂联投 MTN002        | AAA    | 2.42%  |
| 2.22Y+2Y      | 102382040.IB | 23 中国国贸 MTN001       | AAA    | 2.45%  |
| 2.24Y(休 1)    | 102381275.IB | 23 金合盛 MTN001        | AA     | 2.44%  |
| 2.26Y         | 102101651.IB | 21 东莞实业 MTN001       | AA+    | 2.38%  |
| 2.34Y         | 102481956.IB | 24 云能投 MTN011        | AAA    | 2.65%  |
| 2.55Y         | 102383262.IB | 23 中铁开投 MTN001       | AAA    | 2.48%  |
| 2.66Y+NY      | 102480188.IB | 24 鲁高速 MTN001        | AAA    | 2.49%  |
| 2.68Y         | 102480308.IB | 24 河钢集 MTN001        | AAA    | 2.55%  |
| 2.72Y+NY(休 6) | 102480467.IB | 24 川高速 MTN003        | AAA    | 2.44%  |
| 2.72Y+NY(休 6) | 102480467.IB | 24 川高速 MTN003        | AAA    | 2.44%  |
| 2.76Y+2Y      | 102480521.IB | 24 桂交投 MTN004        | AAA    | 2.55%  |
| 2.8Y          | 102480742.IB | 24 云投 MTN005         | AAA    | 3.24%  |
| 2.8Y          | 102480742.IB | 24 云投 MTN005         | AAA    | 3.24%  |
| 2.8Y          | 102480742.IB | 24 云投 MTN005         | AAA    | 3.24%  |
| 2.8Y          | 102480742.IB | 24 云投 MTN005         | AAA    | 3.24%  |
| 2.82Y         | 102280560.IB | 22 郑州地产 MTN001       | AAA    | 2.40%  |
| 2.82Y+2Y(休 1) | 102480952.IB | 24 华发集团 MTN005       | AAA    | 2.73%  |
| 2.83Y(休 2)    | 102480996.IB | 24 苏国资 MTN004        | AAA    | 2.34%  |
| 2.85Y(休 2)    | 102481215.IB | 24 保利发展 MTN003       | AAA    | 2.69%  |
| 2.88Y+NY      | 102481348.IB | 24 首创集 MTN002        | AAA    | 2.60%  |
| 2.88Y+NY      | 102481348.IB | 24 首创集 MTN002        | AAA    | 2.60%  |
| 2.92Y+NY      | 102481673.IB | 24 乌经开 MTN005        | AA+    | 2.75%  |
| 2.93Y(休 1)    | 102481739.IB | 24 新航建设 MTN001       | AA     | 2.60%  |
| 2.96Y(休 2)    | 102481905.IB | 24 青岛海控 MTN002       | AAA    | 2.58%  |
| 2.97Y+2Y      | 102481925.IB | 24 丁字湾 MTN001A       | AA/AA+ | 2.70%  |
| 2.97Y+2Y      | 102481925.IB | 24 丁字湾 MTN001A       | AA/AA+ | 2.70%  |
| 2.99Y         | 102481941.IB | 24 合肥高新 MTN002       | AA     | 2.48%  |
| 4.83Y         | 102481023.IB | 24 南电 MTN004         | AAA    | 2.40%  |
| 4.85Y         | 102481294.IB | 24 汇金 MTN001         | AAA    | 2.40%  |
| 4.85Y         | 102481294.IB | 24 汇金 MTN001         | AAA    | 2.40%  |
| 4.89Y         | 102481385.IB | 24 连云港 MTN002        | AA+    | 3.26%  |
| 4.89Y         | 102481477.IB | 24 青岛国信 MTN005       | AAA    | 2.62%  |
| 4.91Y         | 102481605.IB | 24 沪数据港 MTN002(科创票据) | AA+    | 2.65%  |
| 4.92Y+5Y(休 1) | 102481694.IB | 24 成都高新 MTN002       | AAA    | 2.53%  |
| 4.93Y         | 102481821.IB | 24 德阳发展 MTN001       | AA+    | 2.75%  |
| 7.16Y(休 1)    | 102101324.IB | 21 国新控股 MTN001       | AAA    | 2.73%  |
| 9.56Y(休 1)    | 102383298.IB | 23 中信集团 MTN005B      | AAA    | 2.70%  |
| 9.56Y(休 1)    | 102383298.IB | 23 中信集团 MTN005B      | AAA    | 2.70%  |
| 9.56Y(休 1)    | 102383298.IB | 23 中信集团 MTN005B      | AAA    | 2.70%  |
| 9.67Y(休 1)    | 102480252.IB | 24 诚通控股 MTN003A      | AAA    | 2.86%  |
| 9.89Y         | 102481412.IB | 24 蜀道投资 MTN006A      | AAA    | 2.875% |
| 9.91Y         | 102481186.IB | 24 中车集 MTN002        | AAA    | 2.71%  |

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   |
|--------------|------------|-------------|--------|-------|
| 9D           | 155435.SH  | 19 南网 04    | AAA    | 1.96% |
| 9D           | 155435.SH  | 19 南网 04    | AAA    | 1.96% |
| 31D          | 185915.SH  | 22 恒信 G2    | AAA    | 1.99% |
| 55D+2Y       | 188390.SH  | 21 水务 01    | AAA    | 2.03% |
| 69D          | 188458.SH  | 21 海通 06    | AAA    | 1.93% |
| 83D+1.99Y    | 149590.SZ  | 21 万马 01    | AA/AAA | 2.44% |
| 83D          | 188567.SH  | 21 招证 G9    | AAA    | 1.90% |
| 94D+2Y(休 1)  | 188579.SH  | 21 甘交 01    | AAA    | 2.15% |
| 97D          | 1922034.IB | 19 建信金融债 02 | AAA    | 1.93% |
| 98D+NY       | 162006.SH  | 19 信投 Y1    | AAA    | 2.00% |
| 99D          | 252192.SH  | 23 商建 D3    | AA+    | 2.45% |
| 104D+2Y      | 155661.SH  | 19 建房 05    | AAA    | 2.36% |
| 129D+1Y(休 2) | 182757.SH  | 22 咸金 05    | AA/AAA | 2.80% |
| 158D(休 2)    | 188924.SH  | 21 南网 04    | AAA    | 1.99% |
| 173D(休 1)    | 188962.SH  | 21 海通 10    | AAA    | 2.03% |
| 180D(休 1)    | 185021.SH  | G21 华新 2    | AAA    | 2.07% |
| 180D(休 1)    | 185021.SH  | G21 华新 2    | AAA    | 2.07% |
| 186D(休 2)    | 185032.SH  | 21 中豫 02    | AAA    | 2.12% |
| 196D         | 162373.SH  | 19 眉控 01    | AA+    | 2.45% |
| 210D         | 185141.SH  | 21 石化 01    | AAA    | 2.00% |
| 249D+2Y      | 149794.SZ  | 22 火炬 02    | AA+    | 2.26% |
| 271D+1Y      | 114913.SH  | 23 邯建 02    | AA+    | 2.32% |
| 272D         | 166069.SH  | 20 中金 C1    | AAA    | 2.05% |

|               |            |             |         |       |
|---------------|------------|-------------|---------|-------|
| 278D(休 1)     | 149809.SZ  | 22 申证 03    | AAA     | 2.07% |
| 293D          | 152410.SH  | 20 国新债      | AAA     | 2.16% |
| 294D          | 185525.SH  | 22 兴城 01    | AAA     | 2.14% |
| 297D+2Y(休 1)  | 149843.SZ  | 22 广晟 01    | AAA     | 2.17% |
| 306D+1Y       | 148218.SZ  | 23 火炬 01    | AA+     | 2.29% |
| 315D+21Y(休 1) | 185617.SH  | 22 京保 01    | AAA     | 2.15% |
| 326D+2Y       | 115210.SH  | 23 安租 06    | AAA     | 2.30% |
| 334D(休 1)     | 166608.SH  | 20 浙商 C1    | AAA/AA+ | 2.13% |
| 334D(休 1)     | 166608.SH  | 20 浙商 C1    | AAA/AA+ | 2.13% |
| 334D(休 1)     | 149099.SZ  | 20HBIS01    | AAA     | 2.20% |
| 334D(休 1)     | 149099.SZ  | 20HBIS01    | AAA     | 2.20% |
| 336D+NY       | 149889.SZ  | 22 赣投 Y1    | AAA     | 2.20% |
| 341D(休 1)     | 115217.SH  | 23 远东三      | AAA     | 2.40% |
| 341D(休 1)     | 115217.SH  | 23 远东三      | AAA     | 2.40% |
| 342D          | 185689.SH  | 22 义市 02    | AA+     | 2.22% |
| 343D          | 194424.SH  | 22 兴化 01    | AA      | 2.40% |
| 1.03Y+2Y      | 185850.SH  | 22 首城 01    | AAA     | 2.84% |
| 1.05Y(休 2)    | 185847.SH  | 22 国联 04    | AAA     | 2.12% |
| 1.07Y+3Y      | 251348.SH  | 23 迈瑞 01    | AA+     | 2.45% |
| 1.09Y+2Y      | 194134.SH  | 22 德源 02    | AA+     | 2.35% |
| 1.11Y(休 1)    | 251298.SH  | 23 新余 02    | AA      | 2.35% |
| 1.12Y+1Y(休 1) | 251626.SH  | 23 上饶 02    | AA+     | 2.40% |
| 1.13Y         | 167144.SH  | 20 上城 01    | AA+     | 2.40% |
| 1.14Y+2Y(休 1) | 194882.SH  | 22 慈溪 01    | AA+     | 2.25% |
| 1.14Y+2Y(休 1) | 194882.SH  | 22 慈溪 01    | AA+     | 2.25% |
| 1.16Y         | 251698.SH  | 23 淮新 05    | AA+     | 2.35% |
| 1.16Y+2Y(休 1) | 137539.SH  | 22 张江二      | AAA     | 2.12% |
| 1.16Y+2Y(休 1) | 137539.SH  | 22 张江二      | AAA     | 2.12% |
| 1.16Y+2Y(休 1) | 137539.SH  | 22 张江二      | AAA     | 2.12% |
| 1.2Y(休 1)     | 194847.SH  | 22 浔交 02    | AA+     | 2.40% |
| 1.24Y+2Y      | 182386.SH  | 22 吴投 02    | AA+     | 2.33% |
| 1.27Y+2Y(休 1) | 137713.SH  | GC 浦建 01    | AA+     | 2.30% |
| 1.27Y+2Y(休 1) | 137713.SH  | GC 浦建 01    | AA+     | 2.30% |
| 1.27Y+2Y(休 1) | 137713.SH  | GC 浦建 01    | AA+     | 2.30% |
| 1.33Y+NY      | 137793.SH  | 22 蓉金 Y1    | AAA     | 2.27% |
| 1.34Y+2Y      | 137826.SH  | 22 穗建 09    | AAA     | 2.23% |
| 1.36Y         | 167845.SH  | 20 首股 03    | AAA     | 3.00% |
| 1.43Y         | 252774.SH  | 23 赣建 05    | AA+     | 2.39% |
| 1.43Y         | 252774.SH  | 23 赣建 05    | AA+     | 2.39% |
| 1.47Y(休 1)    | 114116.SH  | 22 任丘 02    | AA/AA+  | 2.60% |
| 1.65Y         | 149348.SZ  | 21 穗交 01    | AAA     | 2.19% |
| 1.68Y         | 253747.SH  | 24 黄石 01    | AA      | 2.63% |
| 1.71Y         | 149376.SZ  | 21 珠华 01    | AAA     | 2.42% |
| 1.72Y+5Y(休 1) | 152753.SH  | 21 赣铁 01    | AAA     | 2.23% |
| 1.84Y+2Y      | 115102.SH  | GC 风电 K1    | AA+     | 2.30% |
| 1.85Y+2Y      | 114948.SH  | 23 九国 V1    | AAA     | 2.35% |
| 1.9Y          | 250655.SH  | 23 芙蓉 01    | AA+     | 2.36% |
| 1.93Y+NY(休 1) | 188054.SH  | 21 中金 Y2    | AAA     | 2.31% |
| 1.93Y+NY(休 1) | 188054.SH  | 21 中金 Y2    | AAA     | 2.31% |
| 1.96Y         | 188081.SH  | 21 水发 01    | AAA     | 2.96% |
| 2.06Y(休 2)    | 251320.SH  | 23 武城 03    | AAA     | 2.34% |
| 2.17Y+12Y     | 152522.SH  | 20 京保 02    | AAA     | 2.30% |
| 2.17Y+12Y     | 152522.SH  | 20 京保 02    | AAA     | 2.30% |
| 2.18Y+NY      | 115688.SH  | 铁工 YK03     | AAA     | 2.32% |
| 2.18Y+NY      | 115688.SH  | 铁工 YK03     | AAA     | 2.32% |
| 2.24Y+NY      | 115816.SH  | 鲁高 KY01     | AAA     | 2.40% |
| 2.24Y         | 115809.SH  | 23 中原 C1    | AAA/AA+ | 2.50% |
| 2.25Y         | 115839.SH  | 23 国投 K1    | AAA     | 2.22% |
| 2.26Y         | 115843.SH  | 23 中财 G3    | AAA     | 2.23% |
| 2.26Y         | 252128.SH  | 23 九国 02    | AAA     | 2.38% |
| 2.27Y(休 2)    | 1980264.IB | 19 国兴债 02   | AA+     | 2.31% |
| 2.28Y         | 252278.SH  | 23 慈城 02    | AA/AA+  | 2.41% |
| 2.44Y         | 252856.SH  | 23 常新 03    | AA+     | 2.48% |
| 2.5Y          | 133712.SZ  | 23 安信 08    | AAA     | 2.28% |
| 2.53Y         | 1980360.IB | 19 国兴债 03   | AA+     | 2.31% |
| 2.68Y+6Y(休 1) | 253753.SH  | 24 知投 01    | AAA     | 2.44% |
| 2.68Y+6Y(休 1) | 253753.SH  | 24 知投 01    | AAA     | 2.44% |
| 2.78Y         | 2422002.IB | 24 永赢金租债 01 | AAA     | 2.36% |
| 2.83Y(休 2)    | 240739.SH  | 24 招证 C1    | AAA     | 2.35% |
| 2.85Y+2Y      | 254354.SH  | 24 城发 01    | AA+     | 2.60% |
| 2.9Y          | 254468.SH  | 24 农银 01    | AA/AAA  | 2.60% |
| 2.91Y(休 1)    | 133825.SZ  | 24 坪投 01    | AA+     | 2.50% |

|               |              |                 |        |         |
|---------------|--------------|-----------------|--------|---------|
| 2.91Y(休 1)    | 133825.SZ    | 24 坪投 01        | AA+    | 2.50%   |
| 2.92Y+2Y(休 2) | 185694.SH    | 22 保利 02        | AAA    | 2.67%   |
| 2.92Y+2Y(休 1) | 253636.SH    | 24 武投 01        | AAA    | 2.44%   |
| 2.94Y         | 185741.SH    | 22 国联 03        | AAA    | 2.30%   |
| 2.98Y+2Y      | 240991.SH    | 24 启东 03        | AA+    | 2.49%   |
| 2.98Y(休 2)    | 240985.SH    | 24 金港 G1        | AA+    | 2.44%   |
| 2.98Y(休 2)    | 240985.SH    | 24 金港 G1        | AA+    | 2.44%   |
| 2.98Y(休 2)    | 240985.SH    | 24 金港 G1        | AA+    | 2.44%   |
| 2.98Y(休 2)    | 240993.SH    | 24 融和 02        | AAA    | 2.45%   |
| 2.99Y(休 1)    | 2422025.IB   | 24 中银消费金融债 01   | AAA    | 2.38%   |
| 3.05Y+NY      | 149939.SZ    | 22 武铁 Y1        | AAA    | 2.56%   |
| 3.07Y+NY      | 185901.SH    | 22 国丰 Y4        | AAA    | 2.52%   |
| 3.27Y+NY      | 137700.SH    | 22 国丰 Y6        | AAA    | 2.56%   |
| 3.34Y+2Y(休 2) | 2280419.IB   | 22 邯郸建投债        | AA+    | 2.60%   |
| 4.23Y(休 2)    | 152991.SH    | 21 西秦债          | AA/AAA | 3.00%   |
| 4.23Y(休 2)    | 152991.SH    | 21 西秦债          | AA/AAA | 3.00%   |
| 4.91Y         | 240922.SH    | 24 招证 C4        | AAA    | 2.475%  |
| 5.91Y         | 163448.SH    | 20 津投 10        | AAA    | 3.80%   |
| 5.91Y         | 163448.SH    | 20 津投 10        | AAA    | 3.80%   |
| 4.07Y+NY      | 242380008.IB | 23 中行永续债 01     | AAA    | 2.515%  |
| 4.07Y+NY      | 242380008.IB | 23 中行永续债 01     | AAA    | 2.515%  |
| 4.07Y+NY      | 242380008.IB | 23 中行永续债 01     | AAA    | 2.515%  |
| 4.16Y+NY      | 242380013.IB | 23 建行永续债 01     | AAA    | 2.515%  |
| 4.16Y+NY      | 242380013.IB | 23 建行永续债 01     | AAA    | 2.515%  |
| 4.16Y+NY      | 242380013.IB | 23 建行永续债 01     | AAA    | 2.52%   |
| 4.16Y+NY      | 242380013.IB | 23 建行永续债 01     | AAA    | 2.52%   |
| 4.16Y+NY      | 242380013.IB | 23 建行永续债 01     | AAA    | 2.515%  |
| 4.16Y+NY      | 242380013.IB | 23 建行永续债 01     | AAA    | 2.515%  |
| 4.27Y+NY      | 242380017.IB | 23 农行永续债 01     | AAA    | 2.525%  |
| 4.27Y+NY      | 242380017.IB | 23 农行永续债 01     | AAA    | 2.525%  |
| 4.27Y+NY      | 242380017.IB | 23 农行永续债 01     | AAA    | 2.525%  |
| 4.27Y+NY      | 242380017.IB | 23 农行永续债 01     | AAA    | 2.525%  |
| 4.27Y+NY      | 242380017.IB | 23 农行永续债 01     | AAA    | 2.52%   |
| 4.28Y+5Y      | 232380036.IB | 23 工行二级资本债 02A  | AAA    | 2.465%  |
| 4.32Y+5Y      | 232380052.IB | 23 农行二级资本债 02A  | AAA    | 2.47%   |
| 4.34Y+5Y      | 232380057.IB | 23 中行二级资本债 02A  | AAA    | 2.475%  |
| 4.34Y+5Y      | 232380057.IB | 23 中行二级资本债 02A  | AAA    | 2.475%  |
| 4.34Y+5Y      | 232380057.IB | 23 中行二级资本债 02A  | AAA    | 2.47%   |
| 4.34Y+5Y      | 232380057.IB | 23 中行二级资本债 02A  | AAA    | 2.47%   |
| 4.34Y+5Y      | 232380057.IB | 23 中行二级资本债 02A  | AAA    | 2.47%   |
| 4.34Y+5Y      | 232380057.IB | 23 中行二级资本债 02A  | AAA    | 2.47%   |
| 4.41Y+NY      | 242380019.IB | 23 邮储永续债 01     | AAA    | 2.53%   |
| 4.41Y+NY      | 242380019.IB | 23 邮储永续债 01     | AAA    | 2.53%   |
| 4.42Y+5Y(休 1) | 232380066.IB | 23 中行二级资本债 03A  | AAA    | 2.47%   |
| 4.42Y+5Y(休 1) | 232380066.IB | 23 中行二级资本债 03A  | AAA    | 2.475%  |
| 4.42Y+5Y(休 1) | 232380066.IB | 23 中行二级资本债 03A  | AAA    | 2.475%  |
| 4.42Y+5Y(休 1) | 232380066.IB | 23 中行二级资本债 03A  | AAA    | 2.475%  |
| 4.42Y+5Y(休 1) | 232380066.IB | 23 中行二级资本债 03A  | AAA    | 2.475%  |
| 4.42Y+5Y(休 1) | 232380066.IB | 23 中行二级资本债 03A  | AAA    | 2.475%  |
| 4.42Y+5Y(休 1) | 232380066.IB | 23 中行二级资本债 03A  | AAA    | 2.475%  |
| 4.42Y+5Y(休 1) | 232380066.IB | 23 中行二级资本债 03A  | AAA    | 2.47%   |
| 4.42Y+5Y(休 1) | 232380066.IB | 23 中行二级资本债 03A  | AAA    | 2.47%   |
| 4.43Y+5Y      | 09230205.IB  | 23 国开行二级资本债 01A | AAA    | 2.41%   |
| 4.43Y+5Y      | 09230205.IB  | 23 国开行二级资本债 01A | AAA    | 2.41%   |
| 4.43Y+5Y      | 232380069.IB | 23 建行二级资本债 02A  | AAA    | 2.47%   |
| 4.43Y+5Y      | 232380069.IB | 23 建行二级资本债 02A  | AAA    | 2.475%  |
| 4.43Y+5Y      | 232380069.IB | 23 建行二级资本债 02A  | AAA    | 2.475%  |
| 4.43Y+5Y      | 232380069.IB | 23 建行二级资本债 02A  | AAA    | 2.475%  |
| 4.45Y+5Y      | 232380073.IB | 23 农行二级资本债 03A  | AAA    | 2.48%   |
| 4.7Y+5Y       | 232480001.IB | 24 中行二级资本债 01A  | AAA    | 2.485%  |
| 4.7Y+5Y       | 232480001.IB | 24 中行二级资本债 01A  | AAA    | 2.4825% |
| 4.7Y+5Y       | 232480001.IB | 24 中行二级资本债 01A  | AAA    | 2.485%  |
| 4.7Y+5Y       | 232480001.IB | 24 中行二级资本债 01A  | AAA    | 2.49%   |
| 4.72Y+5Y      | 232480004.IB | 24 农行二级资本债 01A  | AAA    | 2.49%   |
| 4.72Y+5Y      | 232480004.IB | 24 农行二级资本债 01A  | AAA    | 2.49%   |
| 4.78Y         | 212480002.IB | 24 建行债 01B      | AAA    | 2.32%   |
| 4.78Y         | 212480002.IB | 24 建行债 01B      | AAA    | 2.32%   |
| 4.88Y+5Y(休 2) | 232480008.IB | 24 中行二级资本债 02A  | AAA    | 2.49%   |
| 4.88Y+5Y(休 2) | 232480008.IB | 24 中行二级资本债 02A  | AAA    | 2.49%   |
| 4.88Y+5Y(休 2) | 232480008.IB | 24 中行二级资本债 02A  | AAA    | 2.49%   |
| 4.93Y+NY      | 242480002.IB | 24 兴业银行永续债 01   | AAA    | 2.55%   |
| 4.93Y+NY      | 242480002.IB | 24 兴业银行永续债 01   | AAA    | 2.55%   |
| 4.93Y+NY      | 242480002.IB | 24 兴业银行永续债 01   | AAA    | 2.54%   |

|               |              |                  |         |        |
|---------------|--------------|------------------|---------|--------|
| 4.93Y+NY      | 242400007.IB | 24 中信银行永续债 01    | AAA     | 2.54%  |
| 4.93Y+NY      | 242400007.IB | 24 中信银行永续债 01    | AAA     | 2.55%  |
| 4.93Y+NY      | 242400007.IB | 24 中信银行永续债 01    | AAA     | 2.55%  |
| 4.94Y+5Y(休 2) | 232480014.IB | 24 交行二级资本债 01A   | AAA     | 2.49%  |
| 4.94Y+5Y(休 2) | 232480014.IB | 24 交行二级资本债 01A   | AAA     | 2.49%  |
| 4.96Y+5Y(休 2) | 232400016.IB | 24 江南农商行二级资本债 01 | AAA/AA+ | 2.76%  |
| 4.98Y+5Y      | 232400018.IB | 24 宁波银行二级资本债 01  | AAA     | 2.56%  |
| 4.98Y+5Y      | 232400018.IB | 24 宁波银行二级资本债 01  | AAA     | 2.56%  |
| 17D           | 2128020.IB   | 21 招商银行小微债 02    | AAA     | 1.82%  |
| 17D           | 2128020.IB   | 21 招商银行小微债 02    | AAA     | 1.82%  |
| 24D+5Y        | 1921021.IB   | 19 重庆农商二级        | AAA     | 1.95%  |
| 24D+5Y        | 1921021.IB   | 19 重庆农商二级        | AAA     | 1.95%  |
| 55D           | 2120065.IB   | 21 桂林银行三农债 02    | AAA     | 1.94%  |
| 70D+NY        | 1928018.IB   | 19 工商银行永续债       | AAA     | 2.01%  |
| 87D+5Y        | 1928019.IB   | 19 交通银行二级 01     | AAA     | 2.00%  |
| 91D+NY        | 1928021.IB   | 19 农业银行永续债 01    | AAA     | 2.03%  |
| 91D+NY        | 1928021.IB   | 19 农业银行永续债 01    | AAA     | 2.03%  |
| 91D+NY        | 1928021.IB   | 19 农业银行永续债 01    | AAA     | 2.03%  |
| 122D+NY       | 1928025.IB   | 19 交通银行永续债       | AAA     | 2.04%  |
| 129D+5Y       | 1920059.IB   | 19 江苏银行二级        | AAA     | 2.04%  |
| 129D+5Y       | 1920059.IB   | 19 江苏银行二级        | AAA     | 2.04%  |
| 129D+5Y       | 1920059.IB   | 19 江苏银行二级        | AAA     | 2.04%  |
| 172D(休 2)     | 2120098.IB   | 21 东莞银行 02       | AAA     | 2.02%  |
| 175D+5Y       | 1920066.IB   | 19 上海银行二级        | AAA     | 2.07%  |
| 241D+NY       | 2020002.IB   | 20 杭州银行永续债       | AAA     | 2.17%  |
| 241D+NY       | 2020002.IB   | 20 杭州银行永续债       | AAA     | 2.17%  |
| 276D          | 2228009.IB   | 22 光大银行小微债       | AAA     | 2.04%  |
| 276D          | 2228009.IB   | 22 光大银行小微债       | AAA     | 2.04%  |
| 276D          | 2228009.IB   | 22 光大银行小微债       | AAA     | 2.04%  |
| 280D          | 2220012.IB   | 22 浙商银行小微债 01    | AAA     | 2.07%  |
| 342D          | 2228028.IB   | 22 中信银行 01       | AAA     | 2.08%  |
| 1Y+5Y         | 2028018.IB   | 20 交通银行二级        | AAA     | 2.13%  |
| 1.02Y         | 2228033.IB   | 22 广发银行 01       | AAA     | 2.08%  |
| 1.02Y         | 2228034.IB   | 22 广发银行 02       | AAA     | 2.07%  |
| 1.02Y         | 2228034.IB   | 22 广发银行 02       | AAA     | 2.07%  |
| 1.05Y         | 2228036.IB   | 22 工商银行绿色金融债 01  | AAA     | 2.02%  |
| 1.11Y+5Y(休 2) | 2028022.IB   | 20 民生银行二级        | AAA     | 2.20%  |
| 1.11Y+5Y(休 2) | 2028022.IB   | 20 民生银行二级        | AAA     | 2.20%  |
| 1.11Y+5Y(休 2) | 2028022.IB   | 20 民生银行二级        | AAA     | 2.20%  |
| 1.11Y+5Y(休 2) | 2028022.IB   | 20 民生银行二级        | AAA     | 2.20%  |
| 1.11Y+5Y(休 2) | 2028022.IB   | 20 民生银行二级        | AAA     | 2.20%  |
| 1.11Y+5Y(休 2) | 2028022.IB   | 20 民生银行二级        | AAA     | 2.20%  |
| 1.11Y+5Y(休 2) | 2028022.IB   | 20 民生银行二级        | AAA     | 2.20%  |
| 1.11Y+5Y(休 2) | 2028022.IB   | 20 民生银行二级        | AAA     | 2.20%  |
| 1.2Y(休 1)     | 2228045.IB   | 22 兴业银行 04       | AAA     | 2.09%  |
| 1.21Y         | 2228046.IB   | 22 中信银行 02       | AAA     | 2.09%  |
| 1.21Y         | 2228046.IB   | 22 中信银行 02       | AAA     | 2.09%  |
| 1.21Y         | 2228046.IB   | 22 中信银行 02       | AAA     | 2.09%  |
| 1.23Y+5Y      | 2028024.IB   | 20 中信银行二级        | AAA     | 2.14%  |
| 1.23Y+5Y      | 2028024.IB   | 20 中信银行二级        | AAA     | 2.14%  |
| 1.23Y+5Y      | 2028024.IB   | 20 中信银行二级        | AAA     | 2.14%  |
| 1.23Y+5Y      | 2028024.IB   | 20 中信银行二级        | AAA     | 2.14%  |
| 1.32Y+5Y(休 2) | 2020055.IB   | 20 威海银行二级        | AAA/AA+ | 2.53%  |
| 1.33Y+5Y      | 2028034.IB   | 20 浦发银行二级 03     | AAA     | 2.15%  |
| 1.35Y+NY      | 2028040.IB   | 20 交通银行永续债       | AAA     | 2.18%  |
| 1.4Y+NY       | 2028042.IB   | 20 兴业银行永续债       | AAA     | 2.21%  |
| 1.4Y+NY       | 2028042.IB   | 20 兴业银行永续债       | AAA     | 2.21%  |
| 1.41Y(休 1)    | 2228051.IB   | 22 平安银行小微债       | AAA     | 2.12%  |
| 1.42Y         | 2228050.IB   | 22 光大银行          | AAA     | 2.12%  |
| 1.42Y         | 2228050.IB   | 22 光大银行          | AAA     | 2.115% |
| 1.42Y         | 2228050.IB   | 22 光大银行          | AAA     | 2.11%  |
| 1.51Y+NY(休 1) | 2028051.IB   | 20 浦发银行永续债       | AAA     | 2.21%  |
| 1.51Y+NY      | 2028052.IB   | 20 恒丰银行永续债       | AAA     | 2.38%  |
| 1.54Y+5Y      | 2020080.IB   | 20 长沙银行二级        | AAA/AA+ | 2.24%  |
| 1.57Y+NY(休 1) | 2028053.IB   | 20 中国银行永续债 03    | AAA     | 2.22%  |
| 1.57Y+NY(休 1) | 2028053.IB   | 20 中国银行永续债 03    | AAA     | 2.22%  |
| 1.57Y+NY(休 1) | 2028053.IB   | 20 中国银行永续债 03    | AAA     | 2.22%  |
| 1.84Y+NY      | 2128011.IB   | 21 邮储银行永续债 01    | AAA     | 2.25%  |
| 1.9Y          | 2328009.IB   | 23 中信银行 01       | AAA     | 2.17%  |
| 1.9Y          | 2328009.IB   | 23 中信银行 01       | AAA     | 2.17%  |
| 1.9Y          | 2328009.IB   | 23 中信银行 01       | AAA     | 2.17%  |
| 1.9Y          | 2328009.IB   | 23 中信银行 01       | AAA     | 2.17%  |

|               |              |                             |         |         |
|---------------|--------------|-----------------------------|---------|---------|
| 1.9Y          | 2328009.IB   | 23 中信银行 01                  | AAA     | 2.17%   |
| 1.9Y          | 2328009.IB   | 23 中信银行 01                  | AAA     | 2.17%   |
| 1.99Y+NY      | 2128019.IB   | 21 中国银行永续债 01               | AAA     | 2.27%   |
| 1.99Y+NY      | 2128019.IB   | 21 中国银行永续债 01               | AAA     | 2.27%   |
| 2.05Y+NY      | 2128021.IB   | 21 工商银行永续债 01               | AAA     | 2.27%   |
| 2.05Y         | 2328018.IB   | 23 兴业银行绿色金融债 02             | AAA     | 2.16%   |
| 2.49Y+NY      | 2128038.IB   | 21 农业银行永续债 01               | AAA     | 2.31%   |
| 2.49Y+NY      | 2128038.IB   | 21 农业银行永续债 01               | AAA     | 2.31%   |
| 2.52Y+5Y      | 2128042.IB   | 21 兴业银行二级 02                | AAA     | 2.30%   |
| 2.52Y+NY      | 2128044.IB   | 21 工商银行永续债 02               | AAA     | 2.32%   |
| 2.52Y+NY      | 2128044.IB   | 21 工商银行永续债 02               | AAA     | 2.32%   |
| 2.52Y+NY      | 2120107.IB   | 21 浙商银行永续债                  | AAA     | 2.39%   |
| 2.55Y+NY      | 2128047.IB   | 21 招商银行永续债                  | AAA     | 2.34%   |
| 2.68Y+5Y(休 2) | 2228006.IB   | 22 中国银行二级 01                | AAA     | 2.29%   |
| 2.76Y+NY      | 2228011.IB   | 22 农业银行永续债 01               | AAA     | 2.345%  |
| 2.76Y+NY      | 2228011.IB   | 22 农业银行永续债 01               | AAA     | 2.34%   |
| 2.83Y         | 212480005.IB | 24 光大银行债 01                 | AAA     | 2.24%   |
| 2.89Y(休 1)    | 212480009.IB | 24 上海银行债 01                 | AAA     | 2.265%  |
| 2.89Y+NY      | 2228023.IB   | 22 中国银行永续债 01               | AAA     | 2.365%  |
| 2.93Y(休 1)    | 212400004.IB | 24 光大银行小微债                  | AAA     | 2.25%   |
| 2.94Y+NY      | 2228029.IB   | 22 中国银行永续债 02               | AAA     | 2.37%   |
| 2.94Y+NY      | 2228029.IB   | 22 中国银行永续债 02               | AAA     | 2.37%   |
| 2.94Y         | 212480010.IB | 24 长沙银行债 01                 | AAA     | 2.30%   |
| 3.11Y+5Y      | 2220054.IB   | 22 湖北银行二级                   | AAA/AA+ | 2.48%   |
| 3.11Y+5Y      | 2220054.IB   | 22 湖北银行二级                   | AAA/AA+ | 2.48%   |
| 3.25Y+5Y(休 1) | 092280065.IB | 22 工行二级资本债 03A              | AAA     | 2.345%  |
| 3.25Y+5Y(休 1) | 092280065.IB | 22 工行二级资本债 03A              | AAA     | 2.35%   |
| 3.43Y+5Y      | 092280108.IB | 22 中行二级资本债 02A              | AAA     | 2.37%   |
| 3.49Y+5Y      | 092280139.IB | 22 交行二级资本债 02A              | AAA     | 2.375%  |
| 3.49Y+5Y      | 092280139.IB | 22 交行二级资本债 02A              | AAA     | 2.375%  |
| 3.49Y+5Y      | 092280139.IB | 22 交行二级资本债 02A              | AAA     | 2.375%  |
| 3.61Y+5Y      | 232280014.IB | 22 东莞农商行二级资本债 01            | AAA/AA+ | 2.60%   |
| 3.61Y+5Y      | 232280014.IB | 22 东莞农商行二级资本债 01            | AAA/AA+ | 2.60%   |
| 3.84Y+5Y      | 232380006.IB | 23 中行二级资本债 01A              | AAA     | 2.42%   |
| 3.84Y+5Y      | 232380004.IB | 23 农行二级资本债 01A              | AAA     | 2.4175% |
| 3.84Y+5Y      | 232380004.IB | 23 农行二级资本债 01A              | AAA     | 2.4175% |
| 3.85Y+5Y      | 232380009.IB | 23 建行二级资本债 01A              | AAA     | 2.43%   |
| 9.92Y(休 1)    | 2480064.IB   | 24 长江产业债 01                 | AAA     | 2.92%   |
| 9.92Y(休 1)    | 2480064.IB   | 24 长江产业债 01                 | AAA     | 2.92%   |
| 21D+2Y        | 032100633.IB | 21 襄阳高新 PPN002              | AA      | 2.60%   |
| 59D           | 031900572.IB | 19 宜宾国资 PPN002              | AAA     | 2.08%   |
| 104D          | 032100975.IB | 21 吴中城投 PPN005              | AA+     | 2.18%   |
| 126D          | 032101060.IB | 21 余杭创新 PPN005              | AAA     | 2.12%   |
| 241D          | 032380086.IB | 23 连云港 PPN002               | AA+     | 2.36%   |
| 308D          | 032200152.IB | 22 晋江国资 PPN002              | AA+     | 2.25%   |
| 336D+2Y       | 032280434.IB | 22 成都国投 PPN001              | AA+     | 2.30%   |
| 336D+2Y       | 032280434.IB | 22 成都国投 PPN001              | AA+     | 2.30%   |
| 336D+2Y       | 032280434.IB | 22 成都国投 PPN001              | AA+     | 2.30%   |
| 341D(休 1)     | 032380422.IB | 23 泰兴城投 PPN005              | AA+     | 2.32%   |
| 344D          | 032000444.IB | 20 青岛财富 PPN001              | AA+     | 2.40%   |
| 1.05Y+2Y      | 032280522.IB | 22 首开 PPN001                | AAA     | 3.01%   |
| 1.16Y(休 2)    | 032380667.IB | 23 连云港 PPN003A              | AA+     | 2.48%   |
| 1.18Y(休 1)    | 032280671.IB | 22 金隆控股 PPN001              | AA+     | 2.70%   |
| 1.35Y+1Y(休 1) | 032380961.IB | 23 合川投资 PPN002              | AA/AA+  | 2.50%   |
| 1.45Y+1Y      | 032381059.IB | 23 怀化城投 PPN001              | AA/AA+  | 2.47%   |
| 1.52Y+1Y      | 032381103.IB | 23 青岛海控 PPN002(混合型科创票<br>据) | AAA     | 2.42%   |
| 2.62Y(休 1)    | 032381261.IB | 23 溧水城建 PPN006              | AA+     | 2.45%   |
| 3.39Y(休 1)    | 032280845.IB | 22 绍兴城投 PPN001              | AAA     | 2.44%   |
| 4.01Y         | 032380474.IB | 23 大宁 PPN001                | AA+     | 2.57%   |