

**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                   | Issuer                         | Issue Cey | Issue Size    | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|-------------------------------------|--------------------------------|-----------|---------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH012382787      | 012382787  | CND10006TMM6 | 23 CN SOUTHERN POWER GRID SCP 012   | CN SOUTHERN POWER GRID         | CNY       | 3,000,000,000 | 2023-07-26 | 2024-04-21    | 2.13        | 2023-07-26                  | 2024-04-21                | 2024-04-21                   | Single Payment         | No          |
| SH012383015      | 012383015  | CND10006WJK0 | 23 DAZU INDUSTRIAL DEV SCP002       | CHONGQING DAZU INDUSTRIAL DEV  | CNY       | 1,300,000,000 | 2023-08-11 | 2024-05-07    | 6.45        | 2023-08-11                  | 2024-05-07                | 2024-05-07                   | Single Payment         | No          |
| SH012383581      | 012383581  | CND100071RD6 | 23 CN SOUTHERN POWER GRID SCP 016   | CN SOUTHERN POWER GRID         | CNY       | 2,800,000,000 | 2023-09-25 | 2024-04-12    | 2.28        | 2023-09-25                  | 2024-04-12                | 2024-04-12                   | Single Payment         | No          |
| SH012383628      | 012383628  | CND100071Q71 | 23 XIAN HIGH-TECH SCP015            | XIAN HIGH-TECH HOLDING CORP    | CNY       | 900,000,000   | 2023-09-27 | 2024-06-23    | 3.11        | 2023-09-27                  | 2024-06-23                | 2024-06-23                   | Single Payment         | No          |
| SH012383780      | 012383780  | CND100073F80 | 23 CHINA EVERBRIGHT GP LTD SCP 014  | CHINA EVERBRIGHT GP LTD        | CNY       | 3,000,000,000 | 2023-10-18 | 2024-04-15    | 2.36        | 2023-10-18                  | 2024-04-15                | 2024-04-15                   | Single Payment         | No          |
| SH012384041      | 012384041  | CND100077247 | 23 KMSA SCP 001                     | KUNMING STATE-OWNED ASSETS LTD | CNY       | 1,000,000,000 | 2023-11-08 | 2024-08-04    | 5.50        | 2023-11-08                  | 2024-08-04                | 2024-08-04                   | Single Payment         | No          |
| SH012384168      | 012384168  | CND100078Y90 | 23 JIZHONG ENERGY GP CO LTD SCP 010 | JIZHONG ENERGY GP CO LTD       | CNY       | 2,000,000,000 | 2023-11-20 | 2024-07-17    | 3.96        | 2023-11-20                  | 2024-07-17                | 2024-07-17                   | Single Payment         | No          |
| SH012384209      | 012384209  | CND100079706 | 23 JINGAN INVESTMENT SCP003         | SHANGHAI JINGAN INVESTMENT CO. | CNY       | 1,000,000,000 | 2023-11-22 | 2024-04-24    | 2.49        | 2023-11-22                  | 2024-04-24                | 2024-04-24                   | Single Payment         | No          |
| SH012384578      | 012384578  | CND10007DQ56 | 23 CN SOUTHERN POWER GRID SCP 017   | CN SOUTHERN POWER GRID         | CNY       | 1,700,000,000 | 2023-12-26 | 2024-04-14    | 2.40        | 2023-12-26                  | 2024-04-14                | 2024-04-14                   | Single Payment         | No          |
| SH012480132      | 012480132  | CND10007GN23 | 24 HENG TONG GROUP SCP001           | HENG TONG GROUP CORP           | CNY       | 440,000,000   | 2024-01-12 | 2024-07-10    | 5.30        | 2024-01-12                  | 2024-07-10                | 2024-07-10                   | Single Payment         | No          |
| SH012480296      | 012480296  | CND10007H7H2 | 24 STATE GRID CORP OF CHINA SCP 001 | STATE GRID CORP OF CHINA       | CNY       | 4,000,000,000 | 2024-01-23 | 2024-07-11    | 2.21        | 2024-01-23                  | 2024-07-11                | 2024-07-11                   | Single Payment         | No          |
| SH012480391      | 012480391  | CND10007HNG9 | 24 STATE GRID CORP OF CHINA SCP 007 | STATE GRID CORP OF CHINA       | CNY       | 7,500,000,000 | 2024-01-29 | 2024-07-17    | 2.17        | 2024-01-29                  | 2024-07-17                | 2024-07-17                   | Single Payment         | No          |
| SH012480776      | 012480776  | CND10007P2N1 | 24 SINOPEC CORP SCP 002             | CHINA PETROLEUM & CHEMICAL CO  | CNY       | 2,000,000,000 | 2024-03-08 | 2024-09-04    | 1.90        | 2024-03-08                  | 2024-09-04                | 2024-09-04                   | Single Payment         | No          |
| SH032100573      | 032100573  | CND100047QN7 | 21 DAIMLER INTL FIN B.V. PPN 004BC  | DAIMLER INTL FINANCE B.V.      | CNY       | 2,000,000,000 | 2021-05-21 | 2024-05-21    | 3.77        | 2023-05-21                  | 2024-05-21                | 2024-05-21                   | Annually               | No          |
| SH032101132      | 032101132  | CND100059DJ8 | 21 ZJCCIG PPN 002                   | ZJCCIG                         | CNY       | 1,000,000,000 | 2021-10-21 | 2024-10-21    | 4.66        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH032280433      | 032280433  | CND10004XQC5 | 22 HCCT INVESTMENT PPN 001          | CHONGQING HECHUAN CITY CON INV | CNY       | 700,000,000   | 2022-04-22 | 2025-04-22    | 4.87        | 2023-04-22                  | 2024-04-22                | 2024-04-22                   | Annually               | No          |
| SH032480117      | 032480117  | CND10007KF27 | 24 SHANGHAI YIXIN PPN 001           | SHANGHAI YIXIN                 | CNY       | 200,000,000   | 2024-02-06 | 2026-02-06    | 5.60        | 2024-02-06                  | 2025-02-06                | 2025-02-06                   | Annually               | No          |
| SH042380223      | 042380223  | CND10006BSV2 | 23 BINJIANG GROUP CP 002            | BINJIANG GROUP                 | CNY       | 600,000,000   | 2023-04-13 | 2024-04-13    | 4.59        | 2023-04-13                  | 2024-04-13                | 2024-04-13                   | Single Payment         | No          |
| SH042380253      | 042380253  | CND10006DXZ9 | 23 BAOGANG GROUP CP 002             | BAOTOU IRON AND STEEL (GROUP)  | CNY       | 500,000,000   | 2023-04-26 | 2024-04-26    | 4.60        | 2023-04-26                  | 2024-04-26                | 2024-04-26                   | Single Payment         | No          |
| SH042380313      | 042380313  | CND10006JM63 | 23 TCCL CP 001 BC                   | TCCL (FINANCE) LIMITED         | CNY       | 1,000,000,000 | 2023-06-12 | 2024-06-12    | 3.10        | 2023-06-12                  | 2024-06-12                | 2024-06-12                   | Single Payment         | No          |
| SH042380391      | 042380391  | CND10006SSW4 | 23 HENGYI GROUP CP 004              | HENGYI GROUP                   | CNY       | 700,000,000   | 2023-07-19 | 2024-07-19    | 6.20        | 2023-07-19                  | 2024-07-19                | 2024-07-19                   | Single Payment         | No          |
| SH061605002      | 061605002  | CND100018MK3 | 16 SHANGHAI PROVIDENT FUND 01 SUB   | SHANGHAI PROVIDENT FUND        | CNY       | 1,092,000,000 | 2016-05-05 | 2030-12-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH082000939      | 082000939  | CND10003Y2Q7 | 20 SINOPHARM ABN 001 SUBORDINATED   | SINOPHARM HOLDING (CHINA) FIN  | CNY       | 156,000,000   | 2020-11-20 | 2025-07-28    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH082101155      | 082101155  | CND10004PX64 | 21 CHENGHUI ABN009 SENIOR A3        | CHENGHUI                       | CNY       | 385,000,000   | 2021-11-16 | 2024-11-13    | 4.37        | 2024-03-13                  | 2024-04-13                | 2024-04-13                   | Monthly                | No          |
| SH082101367      | 082101367  | CND100057MH7 | 21 CHENGHUI ABN 010 SENIOR A 3      | CHENGHUI ASSET                 | CNY       | 385,000,000   | 2021-12-08 | 2024-12-05    | 4.70        | 2024-03-15                  | 2024-04-15                | 2024-04-15                   | Monthly                | No          |
| SH082101416      | 082101416  | CND100057MP0 | 21 YIHUI ABN 001 SENIOR A3          | YIHUI                          | CNY       | 385,000,000   | 2021-12-17 | 2024-12-12    | 4.49        | 2024-03-12                  | 2024-04-12                | 2024-04-12                   | Monthly                | No          |
| SH082101438      | 082101438  | CND1000581R4 | 21 RXYT ABN 002 SUBORDINATED        | RONGXIN YUANTAI                | CNY       | 200,000,000   | 2021-12-24 | 2024-08-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH082101451      | 082101451  | CND100057ND4 | 21 HEYING ABN002 SUBORDINATED 1     | HEYING                         | CNY       | 36,000,000    | 2021-12-28 | 2024-04-29    | 0.00        | N/A                         | N/A                       | N/A                          | Single Payment         | No          |
| SH082101452      | 082101452  | CND100057NF9 | 21 HEYING ABN002 SUBORDINATED 2     | HEYING                         | CNY       | 18,000,000    | 2021-12-28 | 2024-09-27    | 0.00        | 2021-12-29                  | 2024-09-27                | 2024-09-27                   | Single Payment         | No          |
| SH082200157      | 082200157  | CND10004TZG5 | 22 QWHS ABN005 SENIOR A3            | VERED COMMERCIAL FACTORING CO  | CNY       | 228,000,000   | 2022-05-16 | 2025-02-15    | 5.50        | 2024-03-15                  | 2024-04-15                | 2024-04-15                   | Monthly                | No          |
| SH082200239      | 082200239  | CND10005VK86 | 22 HEYING YIXIN ABN 001 SENIOR B    | HEYING COMMERCIAL FACTORING    | CNY       | 117,000,000   | 2022-11-14 | 2025-06-27    | 6.00        | 2024-03-27                  | 2024-04-27                | 2024-04-27                   | Monthly                | No          |
| SH082280022      | 082280022  | CND100056324 | 22 RXYT ABN 001 SUBORDINATED        | RONGXIN YUANTAI                | CNY       | 200,000,000   | 2022-01-20 | 2024-09-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH082280030      | 082280030  | CND1000564J7 | 22 RXYT ABN 002 SUBORDINATED        | RONGXIN YUANTAI                | CNY       | 200,000,000   | 2022-01-25 | 2024-09-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH082280049      | 082280049  |              | 22 ANJI ZL ABN 001 SENIOR A2        | ANJI LEASING COMP LTD          | CNY       | 626,000,000   | 2022-01-21 | 2024-06-26    | 3.00        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| SH082320002      | 082320002  | CND10006WDQ0 | 23 JC LEASING ABN 002 BC SENIOR B   | JC INT. FINANCE & LEASING CO.  | CNY       | 140,000,000   | 2023-08-09 | 2025-05-28    | 6.10        | 2024-03-28                  | 2024-04-28                | 2024-04-28                   | Monthly                | No          |
| SH082380090      | 082380090  | CND100067QP0 | 23 HEYING YIXIN ABN 001 SENIOR A 1  | HEYING COMMERCIAL FACTORING    | CNY       | 650,000,000   | 2023-03-22 | 2025-02-27    | 3.70        | 2024-03-27                  | 2024-04-27                | 2024-04-27                   | Monthly                | No          |
| SH082380186      | 082380186  | CND10006FQ63 | 23 JCLEASING ABN 001 BC SENIOR B    | JC INTERNATIONAL FINANCE CO    | CNY       | 60,000,000    | 2023-05-08 | 2024-12-12    | 6.20        | 2024-03-12                  | 2024-04-12                | 2024-04-12                   | Monthly                | No          |
| SH082380189      | 082380189  | CND10006GM66 | 23 BASKYLEASING ABN 001 SENIOR      | BAVARIAN SKY CHINA LEASING CO  | CNY       | 2,655,000,000 | 2023-05-11 | 2025-04-26    | 2.85        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| SH082380323      | 082380323  | CND10006MKS2 | 23 HEYING YIXIN ABN 002 BC SENIOR B | HEYING COMMERCIAL FACTORING CO | CNY       | 135,000,000   | 2023-06-19 | 2025-12-27    | 6.10        | 2024-03-27                  | 2024-04-27                | 2024-04-27                   | Monthly                | No          |

**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                         | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|--------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH082380613      | 082380613  | CND1000719W0 | 23 HYYX ABN 003 BC SENIOR A1         | HEYING COMMERCIAL FACTORING    | CNY       | 228,000,000    | 2023-09-27 | 2025-08-27    | 3.10        | 2024-03-27                  | 2024-04-27                | 2024-04-27                   | Monthly                | No          |
| SH082380615      | 082380615  | CND1000719Z3 | 23 HEYING YIXIN ABN 003 BC SENIOR B  | HEYING COMMERCIAL FACTORING    | CNY       | 107,000,000    | 2023-09-26 | 2027-04-27    | 5.90        | N/A                         | N/A                       | N/A                          | Monthly                | No          |
| SH082380661      | 082380661  | CND1000769B9 | 23 HEYING YIXIN ABN 004 BC SENIOR B  | HEYING COMMERCIAL FACTORING    | CNY       | 91,000,000     | 2023-11-13 | 2026-09-27    | 6.00        | 2024-03-27                  | 2024-04-27                | 2024-04-27                   | Monthly                | No          |
| SH082380827      | 082380827  | CND100078SQ1 | 23 JCLEASING ABN003 SENIOR B         | JC INTL FINANCE & LEASING CO.  | CNY       | 100,000,000    | 2023-12-06 | 2025-08-14    | 6.80        | 2024-03-14                  | 2024-04-14                | 2024-04-14                   | Monthly                | No          |
| SH082380842      | 082380842  | CND10007F8Z4 | 23 FAR EASTERN ABN 002 SENIOR A 1    | FAR EASTERN LEASING CO         | CNY       | 1,734,000,000  | 2023-12-19 | 2025-02-26    | 4.28        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| SH082380900      | 082380900  | CND10007FLS2 | 23 VCGFL ABN001 SENIOR               | VOLVO-YIXIN FINANCIAL LEASING  | CNY       | 1,235,000,000  | 2023-12-15 | 2026-06-28    | 3.63        | 2024-03-28                  | 2024-04-28                | 2024-04-28                   | Monthly                | No          |
| SH082481004      | 082481004  |              | 24 JC INTERNATIONAL ABN 001 SENIOR B | JC INTERNATIONAL               | CNY       | 100,000,000    | 2024-03-28 | 2026-01-22    | 6.00        | 2024-03-28                  | 2024-04-22                | 2024-04-22                   | Monthly                | No          |
| SH091501005      | 091501005  | CND1000126W8 | 15 CHINA CINDA ASSET MANAGEMENT 05   | CHINA CINDA ASSET MANAGEMENT   | CNY       | 10,000,000,000 | 2015-09-24 | 2025-09-24    | 4.60        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH091701003      | 091701003  | CND100013YY0 | 17 CHINA CINDA ASSET MGT. 03         | CHINA CINDA ASSET MANAGEMENT   | CNY       | 24,000,000,000 | 2017-04-14 | 2027-04-14    | 4.75        | 2023-04-14                  | 2024-04-14                | 2024-04-14                   | Annually               | No          |
| SH091900007      | 091900007  | CND100027RG1 | 19 CHINA GREAT WALL ASSET 02 BC      | CHINA GREAT WALL ASSET MGT CO  | CNY       | 7,000,000,000  | 2019-04-25 | 2029-04-25    | 4.84        | 2023-04-25                  | 2024-04-25                | 2024-04-25                   | Annually               | No          |
| SH091900021      | 091900021  | CND10002FBY2 | 19 CN ORIENT ASSET MANAGE NOTE002    | CN ORIENT ASSET MANAGE         | CNY       | 5,000,000,000  | 2019-08-23 | 2029-08-23    | 4.33        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH091900025      | 091900025  | CND10002HYP8 | 19 CN ORIENT ASSET MANAGE 03 BC      | CN ORIENT ASSET MANAGE         | CNY       | 6,000,000,000  | 2019-11-05 | 2024-11-05    | 3.25        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH091900027      | 091900027  | CND100031681 | 19 CHINA HUARONG ASSET MGT 001       | CHINA HUARONG ASSET MGT CO LTD | CNY       | 6,000,000,000  | 2019-11-14 | 2024-11-14    | 4.05        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH092000001      | 092000001  | CND10002M0D4 | 20 CHINA CINDA ASSET MGT. 01 BC      | CHINA CINDA ASSET MANAGEMENT   | CNY       | 10,000,000,000 | 2020-03-05 | 2030-03-05    | 3.90        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH092000004      | 092000004  | CND100034099 | 20 CHINA CINDA FB02BC (TYPE 2)       | CHINA CINDA ASSET MANAGEMENT   | CNY       | 10,000,000,000 | 2020-03-20 | 2030-03-20    | 3.90        | 2024-03-20                  | 2025-03-20                | 2025-03-20                   | Annually               | No          |
| SH092000009      | 092000009  | CND10003F6W9 | 20 NEW DEVELOPMENT BANK 02 BC        | NEW DEVELOPMENT BANK           | CNY       | 2,000,000,000  | 2020-07-07 | 2025-07-07    | 3.00        | 2023-07-07                  | 2024-07-07                | 2024-07-07                   | Annually               | No          |
| SH092000016      | 092000016  | CND100041M49 | 20 CHINA ORIENT ASSET MGMT CO 01     | CHINA ORIENT ASSET MGMT CO     | CNY       | 10,000,000,000 | 2020-12-15 | 2040-12-31    | 4.89        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH092018002      | 092018002  | CND100036VN0 | 20 AGRICULTURAL DEVT BK OF CHINA 02  | AGRICULTURAL DEVT BK OF CHINA  | CNY       | 2,000,000,000  | 2020-05-14 | 2027-05-14    | 2.87        | 2023-05-14                  | 2024-05-14                | 2024-05-14                   | Annually               | No          |
| SH092100002      | 092100002  | CND100045MW1 | 21 ASIAN DEV BANK 01                 | ASIAN DEVELOPMENT BANK         | CNY       | 2,000,000,000  | 2021-03-11 | 2026-03-11    | 3.20        | 2024-03-11                  | 2025-03-11                | 2025-03-11                   | Annually               | No          |
| SH092100006      | 092100006  | CND10004BP78 | 21 LUSO INTL BANKING LIMITED 01 BC   | LUSO INTL BANKING LIMITED      | CNY       | 1,500,000,000  | 2021-07-27 | 2024-07-27    | 3.28        | 2023-07-27                  | 2024-07-27                | 2024-07-27                   | Annually               | No          |
| SH092100010      | 092100010  | CND10004M2H9 | 21 CREDIT AGRICOLE S.A. 02           | CREDIT AGRICOLE S.A.           | CNY       | 1,000,000,000  | 2021-09-17 | 2024-09-17    | 3.14        | 2023-09-17                  | 2024-09-17                | 2024-09-17                   | Annually               | No          |
| SH092100011      | 092100011  | CND10004M461 | 21 NEW DEVELOPMENT BANK 02BC         | NEW DEVELOPMENT BANK           | CNY       | 2,000,000,000  | 2021-09-17 | 2026-09-17    | 3.02        | 2023-09-17                  | 2024-09-17                | 2024-09-17                   | Annually               | No          |
| SH092100013      | 092100013  | CND10004NN77 | 21 POLAND REP BY MIN OF FIN 01 BC    | POLAND REP BY MIN OF FIN       | CNY       | 3,000,000,000  | 2021-10-15 | 2024-10-15    | 3.20        | 2023-10-15                  | 2024-10-15                | 2024-10-15                   | Annually               | No          |
| SH092100020      | 092100020  | CND10004QFJ7 | 21 HUNGARY 01 BC                     | HUNGARY                        | CNY       | 1,000,000,000  | 2021-12-16 | 2024-12-16    | 3.28        | 2023-12-16                  | 2024-12-16                | 2024-12-16                   | Annually               | No          |
| SH092103107      | 092103107  |              | 21 EXPORT-IMPORT BK OF CHINA 107     | EXPORT-IMPORT BK OF CHINA      | CNY       | 3,100,000,000  | 2021-06-04 | 2024-06-04    | 2.89        | 2024-03-04                  | 2024-06-04                | 2024-06-04                   | Quarterly              | No          |
| SH092118001      | 092118001  | CND100043ZB2 | 21 ADBC SHCH 01                      | AGRICULTURAL DEVT BK OF CHINA  | CNY       | 53,000,000,000 | 2021-02-04 | 2028-02-04    | 3.48        | 2024-02-04                  | 2025-02-04                | 2025-02-04                   | Annually               | No          |
| SH092118004      | 092118004  | CND10004KQZ3 | 21 ADBC SHCH 04                      | AGRICULTURAL DEVT BK OF CHINA  | CNY       | 15,000,000,000 | 2021-08-12 | 2028-08-12    | 3.19        | 2023-08-12                  | 2024-08-12                | 2024-08-12                   | Annually               | No          |
| SH092118101      | 092118101  | CND10004BRV9 | 21 ADBC SHCH 101                     | AGRICULTURAL DEVT BK OF CHINA  | CNY       | 2,000,000,000  | 2021-07-28 | 2024-07-28    | 2.67        | 2023-07-28                  | 2024-07-28                | 2024-07-28                   | Annually               | No          |
| SH092200008      | 092200008  | CND10005Q634 | 22 ABC T2 02 A                       | AGRICULTURAL BK OF CHINA LTD   | CNY       | 50,000,000,000 | 2022-09-23 | 2032-09-23    | 3.03        | 2023-09-23                  | 2024-09-23                | 2024-09-23                   | Annually               | No          |
| SH092200011      | 092200011  | CND10005Q2M4 | 22 BANK OF JIANGSU CO LTD 01A        | BANK OF JIANGSU CO LTD         | CNY       | 8,000,000,000  | 2022-09-28 | 2025-09-28    | 2.48        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH092200012      | 092200012  | CND10005Q2N2 | 22 BANK OF JIANGSU CO LTD 01B        | BANK OF JIANGSU CO LTD         | CNY       | 2,000,000,000  | 2022-09-28 | 2027-09-28    | 2.86        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH092202005      | 092202005  | CND10005V139 | 22 CDB T2CB 01 A                     | CHINA DEVELOPMENT BANK         | CNY       | 35,000,000,000 | 2022-11-04 | 2032-11-04    | 2.85        | 2023-11-04                  | 2024-11-04                | 2024-11-04                   | Annually               | No          |
| SH092202010      | 092202010  | CND10005V121 | 22 CDB T2CB 01 B                     | CHINA DEVELOPMENT BANK         | CNY       | 15,000,000,000 | 2022-11-04 | 2037-11-04    | 3.14        | 2023-11-04                  | 2024-11-04                | 2024-11-04                   | Annually               | No          |
| SH092203003      | 092203003  | CND10005GT45 | 22 CEXIM GREEN BOND SHCH 03          | THE EXPORT-IMPORT BOC CEXIM GB | CNY       | 3,000,000,000  | 2022-07-22 | 2025-07-22    | 2.20        | 2023-07-22                  | 2024-07-22                | 2024-07-22                   | Annually               | No          |
| SH092203005      | 092203005  | CND10005ZCT1 | 22 CEXIM T2CB 01                     | THE EXPORT-IMPORT BOC          | CNY       | 20,000,000,000 | 2022-12-30 | 2032-12-30    | 3.50        | 2023-12-30                  | 2024-12-30                | 2024-12-30                   | Annually               | No          |
| SH092203007      | 092203007  | CND10004TSS5 | 22 EXPORT-IMPORT BK OF CHINA 007     | EXPORT-IMPORT BK OF CHINA      | CNY       | 5,000,000,000  | 2022-03-04 | 2025-03-04    | 2.51        | 2024-03-04                  | 2024-06-04                | 2024-06-04                   | Quarterly              | No          |
| SH092218002      | 092218002  | CND10004SGM5 | 22 ADBC SHCH 02                      | AGRICULTURAL DEVT BK OF CHINA  | CNY       | 5,000,000,000  | 2022-02-21 | 2029-02-21    | 2.91        | 2024-02-21                  | 2025-02-21                | 2025-02-21                   | Annually               | No          |
| SH092218003      | 092218003  | CND100059W04 | 22 ADBC SHCH 03                      | AGRICULTURAL DEVT BK OF CHINA  | CNY       | 18,350,000,000 | 2022-06-23 | 2024-06-23    | 2.37        | 2023-06-23                  | 2024-06-23                | 2024-06-23                   | Annually               | No          |
| SH092218004      | 092218004  | CND10005JNG9 | 22 ADBC SHCH 04                      | AGRICULTURAL DEVT BK OF CHINA  | CNY       | 30,750,000,000 | 2022-08-11 | 2029-08-11    | 2.83        | 2023-08-11                  | 2024-08-11                | 2024-08-11                   | Annually               | No          |

**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                         | Issue Cey | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|--------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH092218005      | 092218005  | CND10005R756 | 22 ADBC SHCH 05                      | AGRICULTURAL DEVT BK OF CHINA  | CNY       | 10,310,000,000 | 2022-10-13 | 2024-10-13    | 2.12        | 2023-10-13                  | 2024-10-13                | 2024-10-13                   | Annually               | No          |
| SH092280002      | 092280002  | CND1000459K2 | 22 NEW DEVELOPMENT BANK 01 BC        | NEW DEVELOPMENT BANK           | CNY       | 3,000,000,000  | 2022-01-27 | 2025-01-27    | 2.45        | 2024-01-27                  | 2025-01-27                | 2025-01-27                   | Annually               | No          |
| SH092280009      | 092280009  | CND10004VSQ5 | 22 NEW DEVELOPMENT BANK 02 BC        | NEW DEVELOPMENT BANK           | CNY       | 7,000,000,000  | 2022-05-20 | 2025-05-20    | 2.70        | 2023-05-20                  | 2024-05-20                | 2024-05-20                   | Annually               | No          |
| SH092280010      | 092280010  | CND100050JR7 | 22 ASIAN INFRASTRUCTURE INV BK 01 BC | ASIAN INFRASTRUCTURE INV BK    | CNY       | 1,500,000,000  | 2022-05-26 | 2025-05-26    | 2.40        | 2023-05-26                  | 2024-05-26                | 2024-05-26                   | Annually               | No          |
| SH092280020      | 092280020  | CND10005GBM8 | 22 JIANGSU FIN LEASING FB001         | JIANGSU FINANCIAL LEASING CO   | CNY       | 1,500,000,000  | 2022-07-20 | 2025-07-20    | 2.88        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH092280065      | 092280065  | CND10005KXW3 | 22 ICBC TIER 2 CAPITAL BONDS 03 A    | ICBC                           | CNY       | 30,000,000,000 | 2022-08-22 | 2032-08-22    | 3.02        | 2023-08-22                  | 2024-08-22                | 2024-08-22                   | Annually               | No          |
| SH092280068      | 092280068  | CND10005LNF7 | 22 UNITED OVERSEAS BK CHN 01         | UNITED OVERSEAS BK CHN LTD     | CNY       | 1,000,000,000  | 2022-08-26 | 2025-08-26    | 2.88        | 2023-08-26                  | 2024-08-26                | 2024-08-26                   | Annually               | No          |
| SH092280103      | 092280103  | CND10005RRY6 | 22 ZHEJIANG CHOUZHOU 01              | ZHEJIANG CHOUZHOU BANK LTD     | CNY       | 1,500,000,000  | 2022-10-17 | 2032-10-17    | 3.90        | 2023-10-17                  | 2024-10-17                | 2024-10-17                   | Annually               | No          |
| SH092280108      | 092280108  | CND10005T5Y9 | 22 BK OF CHINA T2 CAPITAL NOTES 02 A | BANK OF CHINA LIMITED          | CNY       | 45,000,000,000 | 2022-10-26 | 2032-10-26    | 3.02        | 2023-10-26                  | 2024-10-26                | 2024-10-26                   | Annually               | No          |
| SH092280111      | 092280111  | CND10005T6Q3 | 22 NEW DEVELOPMENT BANK 03 BC        | NEW DEVELOPMENT BANK           | CNY       | 3,000,000,000  | 2022-10-26 | 2025-10-26    | 2.53        | 2023-10-26                  | 2024-10-26                | 2024-10-26                   | Annually               | No          |
| SH092280131      | 092280131  | CND10005V0T6 | 22 CHINA CONSTRUCTION BANKCO 02 A    | CHINA CONSTRUCTION BANK CO LTD | CNY       | 25,000,000,000 | 2022-11-07 | 2032-11-07    | 3.00        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH092280139      | 092280139  | CND10005WMG4 | 22 BOCOM T2CB002 A                   | BANK OF COMMUNICATIONS CO      | CNY       | 37,000,000,000 | 2022-11-15 | 2032-11-15    | 3.03        | 2023-11-15                  | 2024-11-15                | 2024-11-15                   | Annually               | No          |
| SH092302001      | 092302001  | CND10005ZX46 | 23 CHINA DEVELOPMENT BANK FB 01      | CHINA DEVELOPMENT BANK FB      | CNY       | 16,000,000,000 | 2023-01-09 | 2030-01-09    | 2.87        | 2024-01-09                  | 2025-01-09                | 2025-01-09                   | Annually               | No          |
| SH092302002      | 092302002  | CND10006RM89 | 23 CHINA DEVELOPMENT BANK FB 02      | CHINA DEVELOPMENT BANK FB      | CNY       | 13,500,000,000 | 2023-07-10 | 2030-07-10    | 2.71        | 2023-07-10                  | 2024-07-10                | 2024-07-10                   | Annually               | No          |
| SH09230205       | 09230205   | CND100073XP4 | 23 CHINA DEV BANK T2CB 01A           | CHINA DEVELOPMENT BANK         | CNY       | 40,000,000,000 | 2023-10-24 | 2033-10-24    | 3.28        | 2023-10-24                  | 2024-10-24                | 2024-10-24                   | Annually               | No          |
| SH09230210       | 09230210   | CND100073XQ2 | 23 CHINA DEV BANK T2CB 01B           | CHINA DEVELOPMENT BANK         | CNY       | 10,000,000,000 | 2023-10-24 | 2038-10-24    | 3.45        | 2023-10-24                  | 2024-10-24                | 2024-10-24                   | Annually               | No          |
| SH09230220       | 09230220   | CND10006TH19 | 23 CHINA DEVELOPMENT BANK FB 20      | CHINA DEVELOPMENT BANK FB      | CNY       | 10,500,000,000 | 2023-07-24 | 2043-07-24    | 3.03        | 2023-07-24                  | 2024-07-24                | 2024-07-24                   | Annually               | No          |
| SH092303001      | 092303001  | CND100069HC3 | 23 EXPORT-IMPORT BK OF CHINA SHCH 01 | EXPORT-IMPORT BK OF CHINA      | CNY       | 11,260,000,000 | 2023-04-03 | 2026-07-03    | 2.66        | 2024-04-03                  | 2024-07-03                | 2024-07-03                   | Quarterly              | No          |
| SH092303002      | 092303002  | CND10006CF69 | 23 EXPORT-IMPORT BK OF CHINA SHCH 02 | EXPORT-IMPORT BK OF CHINA      | CNY       | 3,000,000,000  | 2023-04-24 | 2024-04-24    | 2.30        | 2023-04-24                  | 2024-04-24                | 2024-04-24                   | Single Payment         | No          |
| SH092303003      | 092303003  | CND10006HGY8 | 23 CEXIM T2CB 01                     | THE EXPORT-IMPORT BOC          | CNY       | 40,000,000,000 | 2023-05-23 | 2033-05-23    | 3.13        | 2023-05-23                  | 2024-05-23                | 2024-05-23                   | Annually               | No          |
| SH092303005      | 092303005  | CND10007DK52 | 23 CEXIM T2CB 02A                    | THE EXPORT-IMPORT BK OF CHINA  | CNY       | 33,000,000,000 | 2023-12-29 | 2033-12-29    | 2.95        | 2023-12-29                  | 2024-12-29                | 2024-12-29                   | Annually               | No          |
| SH092303006      | 092303006  | CND10007DK60 | 23 CEXIM T2CB 02B                    | THE EXPORT-IMPORT BK OF CHINA  | CNY       | 17,000,000,000 | 2023-12-29 | 2038-12-29    | 3.10        | 2023-12-29                  | 2024-12-29                | 2024-12-29                   | Annually               | No          |
| SH09230304       | 09230304   | CND1000741V6 | 23 EXPORT-IMPORT BK OF CHINA SHCH 04 | EXPORT-IMPORT BK OF CHINA      | CNY       | 6,000,000,000  | 2023-10-24 | 2024-10-24    | 2.39        | 2023-10-24                  | 2024-10-24                | 2024-10-24                   | Single Payment         | No          |
| SH09230407       | 09230407   | CND10006ZSD4 | 23 ADBC SHCH 07                      | AGRICULTURAL DEVT BK OF CHINA  | CNY       | 26,300,000,000 | 2023-09-01 | 2030-09-01    | 2.67        | 2023-09-01                  | 2024-09-01                | 2024-09-01                   | Annually               | No          |
| SH09230412       | 09230412   | CND10006XGW9 | 23 ADBC SHCH 12                      | AGRICULTURAL DEVT BK OF CHINA  | CNY       | 18,000,000,000 | 2023-08-24 | 2025-08-24    | 2.15        | 2023-08-24                  | 2024-08-24                | 2024-08-24                   | Annually               | No          |
| SH09230422       | 09230422   | CND1000776B4 | 23 ADBC SHCH 22                      | AGRICULTURAL DEVT BK OF CHINA  | CNY       | 20,000,000,000 | 2023-12-01 | 2025-12-01    | 2.55        | 2023-12-01                  | 2024-12-01                | 2024-12-01                   | Annually               | No          |
| SH092318001      | 092318001  | CND100067KG2 | 23 ADBC SHCH 01                      | AGRICULTURAL DEVT BK OF CHINA  | CNY       | 96,570,000,000 | 2023-03-16 | 2030-03-16    | 3.01        | 2024-03-16                  | 2025-03-16                | 2025-03-16                   | Annually               | No          |
| SH092318002      | 092318002  | CND100068GV7 | 23 ADBC SHCH 02                      | AGRICULTURAL DEVT BK OF CHINA  | CNY       | 7,000,000,000  | 2023-03-23 | 2025-03-23    | 2.58        | 2024-03-23                  | 2025-03-23                | 2025-03-23                   | Annually               | No          |
| SH092318003      | 092318003  | CND10006JTY7 | 23 ADBC SHCH 03                      | AGRICULTURAL DEVT BK OF CHINA  | CNY       | 28,000,000,000 | 2023-06-08 | 2025-06-08    | 2.27        | 2023-06-08                  | 2024-06-08                | 2024-06-08                   | Annually               | No          |
| SH092318004      | 092318004  | CND10006LIF4 | 23 ADBC SHCH 04                      | AGRICULTURAL DEVT BK OF CHINA  | CNY       | 12,000,000,000 | 2023-06-15 | 2026-06-15    | 2.38        | 2024-03-15                  | 2024-06-15                | 2024-06-15                   | Quarterly              | No          |
| SH092318005      | 092318005  | CND10006SYQ4 | 23 ADBC SHCH 05                      | AGRICULTURAL DEVT BK OF CHINA  | CNY       | 8,000,000,000  | 2023-07-20 | 2024-07-20    | 1.95        | 2023-07-20                  | 2024-07-20                | 2024-07-20                   | Single Payment         | No          |
| SH09240201       | 09240201   | CND10007G763 | 24 CHINA DEVELOPMENT BANK FB 01      | CHINA DEVELOPMENT BANK FB      | CNY       | 6,000,000,000  | 2024-01-08 | 2031-01-08    | 2.64        | 2024-01-08                  | 2025-01-08                | 2025-01-08                   | Annually               | No          |
| SH09240402       | 09240402   | CND10007M5G1 | 24 ADBC SHCH 02                      | AGRICULTURAL DEVT BK OF CHINA  | CNY       | 6,000,000,000  | 2024-02-28 | 2026-02-28    | 2.08        | 2024-02-28                  | 2025-02-28                | 2025-02-28                   | Annually               | No          |
| SH09240407       | 09240407   |              | 24 ADBC SHCH 07                      | AGRICULTURAL DEVT BK OF CHINA  | CNY       | 2,000,000,000  | 2024-03-20 | 2031-03-20    | 2.36        | 2024-03-20                  | 2025-03-20                | 2025-03-20                   | Annually               | No          |
| SH101453029      | 101453029  | CND100011Q09 | 14 STATE DEV INVEST CO MTN 003       | STATE DEV INVEST CO            | CNY       | 4,000,000,000  | 2014-11-05 | 2024-11-05    | 4.90        | 2023-11-05                  | 2024-11-05                | 2024-11-05                   | Annually               | No          |
| SH101461037      | 101461037  | CND100011R40 | 14 CHINA HUANENG GROUP MTN 004       | CHINA HUANENG GROUP            | CNY       | 2,500,000,000  | 2014-11-07 | 2024-11-07    | 4.70        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101552006      | 101552006  | CND100018DB1 | 15 CHINA THREE GORGES CORP MTN001    | CHINA THREE GORGES CORP        | CNY       | 5,000,000,000  | 2015-03-19 | 2025-03-19    | 4.88        | 2024-03-19                  | 2025-03-19                | 2025-03-19                   | Annually               | No          |
| SH101554028      | 101554028  | CND100011VP8 | 15 CHINA HUANENG GROUP MTN 001       | CHINA HUANENG GROUP            | CNY       | 2,500,000,000  | 2015-05-14 | 2030-05-14    | 3.98        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101558059      | 101558059  | CND100012CN1 | 15 CHINA DATANG CORPORATION MTN001   | CHINA DATANG CORPORATION       | CNY       | 7,000,000,000  | 2015-12-21 | 2029-12-31    | 0.00        | N/A                         | N/A                       | N/A                          | Annually               | No          |

**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                         | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|--------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH101651033      | 101651033  | CND100017JH7 | 16 QINGHAI SALT LAKE IND MTN 001     | QINGHAI SALT LAKE IND CO LTD   | CNY       | 1,500,000,000  | 2016-06-24 | 2029-12-31    | 5.30        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101652027      | 101652027  | CND1000135F4 | 16 STATE DEV AND INVEST CORP MTN 001 | STATE DEV AND INVEST CORP      | CNY       | 3,000,000,000  | 2016-07-11 | 2026-07-11    | 3.68        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101653001      | 101653001  | CND100012SV0 | 16 CHINA HUANENG GROUP MTN001A       | CHINA HUANENG GROUP            | CNY       | 2,500,000,000  | 2016-01-13 | 2029-12-31    | 0.00        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101653019      | 101653019  | CND1000131N7 | 16 CHINA HUANENG GROUP MTN 003       | CHINA HUANENG GROUP            | CNY       | 3,500,000,000  | 2016-04-21 | 2026-04-21    | 3.95        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101669034      | 101669034  | CND100013R63 | 16 TUS-SOUND ENVIRONMENT MTN 003     | TUS-SOUND ENVIRONMENT          | CNY       | 500,000,000    | 2016-11-14 | 2029-12-31    | 4.23        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101761024      | 101761024  | CND100014ZQ1 | 17 HAIKOU MEILAN AIRPORT MTN 001     | HAIKOU MEILAN AIRPORT          | CNY       | 1,300,000,000  | 2017-10-23 | 2029-12-31    | 17.40       | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101764052      | 101764052  | CND100014ZR9 | 17 XIANGTAN JIUHUA CON INV CO MTN001 | XIANGTAN JIUHUA CONSTRUCTION   | CNY       | 1,000,000,000  | 2017-10-18 | 2024-10-18    | 6.38        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101801141      | 101801141  | CND10001QG67 | 18 YANKUANG GROUP CO LTD MTN011      | YANKUANG GROUP CO LTD          | CNY       | 1,500,000,000  | 2018-10-12 | 2029-12-31    | 5.62        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101900018      | 101900018  | CND10001X9Z6 | 19 CHANGCHUN RAIL TRANSIT MTN 001    | CHANGCHUN RAIL TRANSIT         | CNY       | 300,000,000    | 2019-01-22 | 2035-01-22    | 7.30        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101900393      | 101900393  | CND100025D24 | 19 CHINA HUANENG GROUP MTN 001 B     | CHINA HUANENG GROUP            | CNY       | 500,000,000    | 2019-03-25 | 2035-12-31    | 4.70        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101900574      | 101900574  | CND100027KS1 | 19 BAOGANG STEEL CO MTN 001          | BAOTOU IRON AND STEEL (GROUP)  | CNY       | 2,500,000,000  | 2019-04-22 | 2024-04-22    | 6.10        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101900578      | 101900578  | CND100027QL3 | 19 XINING CITY INVESTMENT CO MTN 002 | XINING CITY INVESTMENT COMPANY | CNY       | 1,000,000,000  | 2019-04-22 | 2024-04-22    | 5.35        | 2023-04-22                  | 2024-04-22                | 2024-04-22                   | Annually               | No          |
| SH101900586      | 101900586  | CND100028VZ1 | 19 PETROCHINA CO LTD MTN 005         | PETROCHINA CO LTD              | CNY       | 10,000,000,000 | 2019-04-23 | 2024-04-23    | 3.96        | 2023-04-23                  | 2024-04-23                | 2024-04-23                   | Annually               | No          |
| SH101900600      | 101900600  | CND100027H44 | 19 HEBEI PROV CON & INV GP MTN001    | HEBEI PROV CON & INV GP CO LTD | CNY       | 1,000,000,000  | 2019-04-25 | 2024-04-25    | 4.60        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101900611      | 101900611  | CND100027R91 | 19 SHANGHAI INTL PORT GP MTN 002     | SHANGHAI INTL PORT GP          | CNY       | 2,000,000,000  | 2019-04-25 | 2024-04-25    | 3.38        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101900695      | 101900695  | CND100028ZT5 | 19 PXHF INVESTMENT MTN 001           | PINGXIANG HUIFENG INVESTMENT   | CNY       | 390,000,000    | 2019-05-10 | 2024-05-10    | 7.12        | 2023-05-10                  | 2024-05-10                | 2024-05-10                   | Annually               | No          |
| SH101900710      | 101900710  | CND100028YK7 | 19 CHINA MINMETALS MTN 001           | CHINA MINMETALS CORPORATION    | CNY       | 2,500,000,000  | 2019-05-09 | 2024-05-09    | 4.10        | 2023-05-09                  | 2024-05-09                | 2024-05-09                   | Annually               | No          |
| SH101900716      | 101900716  | CND100027H79 | 19 STATE POWER INVEST CORP MTN 008B  | STATE POWER INVEST CORP        | CNY       | 300,000,000    | 2019-05-16 | 2024-05-16    | 4.05        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101900730      | 101900730  | CND10002B4J6 | 19 CENTRAL HUIJIN INV CO LTD MTN 010 | CENTRAL HUIJIN INV CO LTD      | CNY       | 7,000,000,000  | 2019-05-22 | 2024-05-22    | 3.83        | 2023-05-22                  | 2024-05-22                | 2024-05-22                   | Annually               | No          |
| SH101900757      | 101900757  | CND10002CQ60 | 19 STATE POWER INVEST CORP MTN 010 B | STATE POWER INVEST CORP        | CNY       | 300,000,000    | 2019-06-05 | 2024-06-05    | 4.05        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101900807      | 101900807  | CND10002GKM6 | 19 CHINA RAILWAY GP LTD MTN 004 C    | CHINA RAILWAY GP LTD           | CNY       | 500,000,000    | 2019-06-18 | 2024-06-18    | 4.18        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101900821      | 101900821  | CND10002H3D5 | 19 CENTRAL HUIJIN INV CO LTD MTN 012 | CENTRAL HUIJIN INV CO LTD      | CNY       | 7,000,000,000  | 2019-06-19 | 2024-06-19    | 3.70        | 2023-06-19                  | 2024-06-19                | 2024-06-19                   | Annually               | No          |
| SH101900869      | 101900869  | CND10002H671 | 19 BZSGZ MTN 001                     | BAZHONG STATE-OWNED ASSETS MAN | CNY       | 400,000,000    | 2019-09-24 | 2024-09-24    | 7.20        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101900882      | 101900882  | CND10002DJB8 | 19 STATE POWER INVEST CORP MTN 012 B | STATE POWER INVEST CORP        | CNY       | 400,000,000    | 2019-07-05 | 2024-07-05    | 3.88        | 2023-07-05                  | 2024-07-05                | 2024-07-05                   | Annually               | No          |
| SH101900932      | 101900932  | CND10002H556 | 19 CN SOUTHERN POWER GRID MTN 006    | CN SOUTHERN POWER GRID         | CNY       | 5,000,000,000  | 2019-07-17 | 2024-07-17    | 3.85        | 2023-07-17                  | 2024-07-17                | 2024-07-17                   | Annually               | No          |
| SH101900958      | 101900958  | CND10002DV39 | 19 BAOTOU STEEL COMPANY MTN 002      | INNER MONGOLIA BAOTOU STEEL    | CNY       | 3,000,000,000  | 2019-07-19 | 2024-07-19    | 6.50        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101900993      | 101900993  | CND10002F2Q1 | 19 CHINA REFORM HOLDINGS MTN 003     | CHINA REFORM HOLDINGS CO LTD   | CNY       | 1,500,000,000  | 2019-07-25 | 2024-07-25    | 3.99        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101901036      | 101901036  | CND10002H929 | 19 STATE POWER INVEST CORP MTN 014 B | STATE POWER INVEST CORP        | CNY       | 900,000,000    | 2019-08-07 | 2024-08-07    | 3.75        | 2023-08-07                  | 2024-08-07                | 2024-08-07                   | Annually               | No          |
| SH101901108      | 101901108  | CND10002FP68 | 19 STATE DEV INVEST CO MTN 002 B     | STATE DEV INVEST CO            | CNY       | 1,000,000,000  | 2019-08-21 | 2024-08-21    | 3.67        | 2023-08-21                  | 2024-08-21                | 2024-08-21                   | Annually               | No          |
| SH101901121      | 101901121  | CND10002FWQ4 | 19 STATE POWER INVEST CORP MTN 015 B | STATE POWER INVEST CORP        | CNY       | 1,400,000,000  | 2019-08-22 | 2024-08-22    | 3.67        | 2023-08-22                  | 2024-08-22                | 2024-08-22                   | Annually               | No          |
| SH101901185      | 101901185  | CND10002FT31 | 19 STATE POWER INVEST CORP MTN 016 B | STATE POWER INVEST CORP        | CNY       | 800,000,000    | 2019-08-30 | 2024-08-30    | 3.72        | 2023-08-30                  | 2024-08-30                | 2024-08-30                   | Annually               | No          |
| SH101901190      | 101901190  | CND10002FT07 | 19 CENTRAL HUIJIN INV MTN 014        | CENTRAL HUIJIN INVESTMENT LTD  | CNY       | 7,000,000,000  | 2019-08-29 | 2024-08-29    | 3.48        | 2023-08-29                  | 2024-08-29                | 2024-08-29                   | Annually               | No          |
| SH101901217      | 101901217  | CND10002G1R0 | 19 BEIJING INFRASTR INV CO MTN001A   | BEIJING INFRASTR INV CO LTD    | CNY       | 1,200,000,000  | 2019-09-05 | 2029-09-05    | 3.80        | 2023-09-05                  | 2024-09-05                | 2024-09-05                   | Annually               | No          |
| SH101901236      | 101901236  | CND10002G1D0 | 19 ZIBO NEW&HI-TECH MTN 001          | ZIBO NEW&HI-TECH ZONE          | CNY       | 700,000,000    | 2019-09-05 | 2024-09-05    | 5.50        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101901293      | 101901293  | CND10002H994 | 19 CN SOUTHERN POWER GRID MTN 008    | CN SOUTHERN POWER GRID         | CNY       | 5,000,000,000  | 2019-09-24 | 2024-09-24    | 3.70        | 2023-09-24                  | 2024-09-24                | 2024-09-24                   | Annually               | No          |
| SH101901297      | 101901297  | CND10002GSD8 | 19 SHANDONG HI-SPEED GROUP MTN 003   | SHANDONG HI-SPEED GROUP        | CNY       | 1,000,000,000  | 2019-09-25 | 2024-09-25    | 3.95        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101901320      | 101901320  | CND10002JYD0 | 19 CENTRAL HUIJIN INV CO LTD MTN 016 | CENTRAL HUIJIN INV CO LTD      | CNY       | 5,000,000,000  | 2019-09-26 | 2024-09-26    | 3.52        | 2023-09-26                  | 2024-09-26                | 2024-09-26                   | Annually               | No          |
| SH101901385      | 101901385  | CND10002HHT5 | 19 CHINA NATIONAL PETROLEUM MTN 006  | CHINA NATIONAL PETROLEUM CO    | CNY       | 10,000,000,000 | 2019-10-17 | 2024-10-17    | 3.58        | 2023-10-17                  | 2024-10-17                | 2024-10-17                   | Annually               | No          |
| SH101901386      | 101901386  | CND10002HPG5 | 19 CHINA NATIONAL PETROLEUM MTN 005  | CHINA NATIONAL PETROLEUM CO    | CNY       | 10,000,000,000 | 2019-10-17 | 2024-10-17    | 3.58        | 2023-10-17                  | 2024-10-17                | 2024-10-17                   | Annually               | No          |

**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                         | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|--------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH101901448      | 101901448  | CND10002JYB4 | 19 CENTRAL HUIJIN INV CO LTD MTN 018 | CENTRAL HUIJIN INV CO LTD      | CNY       | 5,000,000,000  | 2019-10-24 | 2024-10-24    | 3.72        | 2023-10-24                  | 2024-10-24                | 2024-10-24                   | Annually               | No          |
| SH101901550      | 101901550  |              | 19 BBMG CORPORATION MTN 003          | BBMG CORPORATION               | CNY       | 2,000,000,000  | 2019-11-14 | 2024-11-14    | 4.13        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101901597      | 101901597  | CND10002J0Y5 | 19 CENTRAL HUIJIN INV CO LTD MTN 020 | CENTRAL HUIJIN INV CO LTD      | CNY       | 3,000,000,000  | 2019-11-21 | 2024-11-21    | 3.70        | 2023-11-21                  | 2024-11-21                | 2024-11-21                   | Annually               | No          |
| SH101901599      | 101901599  | CND10002JC28 | 19 CHINA DATANG CORPORATION MTN 003  | CHINA DATANG CORPORATION       | CNY       | 2,500,000,000  | 2019-11-21 | 2039-12-31    | 4.19        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101901622      | 101901622  | CND10005S2J8 | 19 BZSGZ MTN 002                     | BAZHONG STATE-OWNED ASSETS MAN | CNY       | 400,000,000    | 2019-11-27 | 2024-11-27    | 7.50        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101901633      | 101901633  | CND10002J9T6 | 19 CHINA NATIONAL NUCLEAR MTN 005 A  | CHINA NATIONAL NUCLEAR CORP    | CNY       | 2,000,000,000  | 2019-11-29 | 2039-12-31    | 3.85        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101901640      | 101901640  | CND10002J2R5 | 19 PXHF INVESTMENT MTN 002           | PINGXIANG HUIFENG INVESTMENT   | CNY       | 500,000,000    | 2019-11-29 | 2024-11-29    | 7.00        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101901662      | 101901662  | CND10002KC90 | 19 SHANDONG HI-SPEED GROUP MTN 005   | SHANDONG HI-SPEED GROUP        | CNY       | 1,500,000,000  | 2019-12-06 | 2024-12-06    | 3.92        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101901684      | 101901684  | CND10002KMC5 | 19 HUBEI PROV COM INV GP CO MTN 005  | HUBEI PROV COM INV GP CO LTD   | CNY       | 2,000,000,000  | 2019-12-11 | 2024-12-11    | 3.95        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101901686      | 101901686  | CND10002KMV5 | 19 CHINA HUANENG GROUP MTN 005 A     | CHINA HUANENG GROUP            | CNY       | 1,500,000,000  | 2019-12-11 | 2039-12-31    | 3.83        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH101901759      | 101901759  | CND10002KLL8 | 19 JIANGXI COPPER CORP MTN 004       | JIANGXI COPPER CORP            | CNY       | 2,000,000,000  | 2019-12-26 | 2039-12-31    | 4.03        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102000030      | 102000030  | CND10002LHH2 | 20 CHEMCHINA MTN 001                 | CHINA NATL CHEMICAL CORP       | CNY       | 1,500,000,000  | 2020-01-10 | 2039-12-31    | 4.22        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102000047      | 102000047  | CND10002L665 | 20 FOSUN HI TECH MTN 001             | SHANGHAI FOSUN HIGH TECHNOLOGY | CNY       | 1,000,000,000  | 2020-01-15 | 2025-01-15    | 4.58        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102000054      | 102000054  | CND10002L5L7 | 20 CENTRAL HUIJIN INV CO LTD MTN 002 | CENTRAL HUIJIN INV CO LTD      | CNY       | 6,000,000,000  | 2020-01-14 | 2025-01-14    | 3.55        | 2024-01-14                  | 2025-01-14                | 2025-01-14                   | Annually               | No          |
| SH102000182      | 102000182  | CND10002RF90 | 20 ZYFH MTN 001                      | HENAN ZHONGYUAN FINANCIAL HOLD | CNY       | 700,000,000    | 2020-02-28 | 2025-02-28    | 5.00        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102000184      | 102000184  | CND10002RQG2 | 20 BINHAITOUZI MTN 002 A             | WEIFANG BINHAI INVESTMENT DEV. | CNY       | 700,000,000    | 2020-02-26 | 2025-02-26    | 4.75        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102000204      | 102000204  | CND10002RP56 | 20 STATE-OWNED CAPITAL MTN 001       | STATE-OWNED CAPITAL            | CNY       | 2,000,000,000  | 2020-02-28 | 2025-02-28    | 3.36        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102000206      | 102000206  | CND10002RJK9 | 20 LU AN CITY CONSTRUCTION INV MTN01 | LU AN CITY CONSTRUCTION INV CO | CNY       | 1,000,000,000  | 2020-02-28 | 2025-02-28    | 4.15        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102000237      | 102000237  | CND10004G0C2 | 20 CHEMCHINA MTN 004 B               | CHINA NATL CHEMICAL CORP       | CNY       | 500,000,000    | 2020-03-05 | 2025-03-05    | 3.40        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102000240      | 102000240  | CND10004G281 | 20 CHINA SOUTHERN AIRLINES MTN 005   | CHINA SOUTHERN AIRLINES CO LTD | CNY       | 1,000,000,000  | 2020-03-05 | 2025-03-05    | 3.28        | 2024-03-05                  | 2025-03-05                | 2025-03-05                   | Annually               | No          |
| SH102000247      | 102000247  | CND10004G380 | 20 HUAWEI INV & HOLD CO LTD MTN 001  | HUAWEI INV & HOLD CO LTD       | CNY       | 2,000,000,000  | 2020-03-06 | 2025-03-06    | 3.24        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102000269      | 102000269  | CND10004G0G3 | 20 KARAMAY URBAN CONST INV DEV MTN01 | KARAMAY URBAN CONST INV DEV CO | CNY       | 1,000,000,000  | 2020-03-09 | 2025-03-09    | 3.70        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102000279      | 102000279  | CND10004G3G7 | 20 CN SOUTHERN POWER GRID MTN 005    | CN SOUTHERN POWER GRID         | CNY       | 4,000,000,000  | 2020-03-09 | 2025-03-09    | 3.19        | 2024-03-09                  | 2025-03-09                | 2025-03-09                   | Annually               | No          |
| SH102000296      | 102000296  | CND10002S3M3 | 20 CHEMCHINA MTN 005 B               | CHINA NATL CHEMICAL CORP       | CNY       | 500,000,000    | 2020-03-11 | 2025-03-11    | 3.39        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102000302      | 102000302  | CND10002S3X0 | 20 BAOGANG GROUP MTN 001             | BAOTOU IRON AND STEEL (GROUP)  | CNY       | 1,000,000,000  | 2020-03-11 | 2025-03-11    | 5.30        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102000344      | 102000344  | CND10002SD00 | 20 CHINA TOURISM GROUP MTN 001       | CHINA TOURISM GROUP            | CNY       | 1,500,000,000  | 2020-03-13 | 2025-03-13    | 3.35        | 2024-03-13                  | 2025-03-13                | 2025-03-13                   | Annually               | No          |
| SH102000364      | 102000364  | CND10002SBJ6 | 20 CENTRAL HUIJIN INV CO LTD MTN 004 | CENTRAL HUIJIN INV CO LTD      | CNY       | 6,000,000,000  | 2020-03-13 | 2025-03-13    | 3.02        | 2024-03-13                  | 2025-03-13                | 2025-03-13                   | Annually               | No          |
| SH102000377      | 102000377  | CND10002S876 | 20 ZJIT MTN 001                      | ZHANGJIAJIE ECONOMIC DEVELOP   | CNY       | 1,000,000,000  | 2020-03-16 | 2025-03-16    | 5.00        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102000406      | 102000406  | CND10004G125 | 20 SHOUGANG GROUP MTN 002 A          | SHOUGANG GROUP COMPANY LTD     | CNY       | 2,500,000,000  | 2020-03-19 | 2040-12-31    | 3.85        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102000415      | 102000415  | CND10004G5P3 | 20 CHINA TOURISM GROUP MTN 002       | CHINA TOURISM GROUP            | CNY       | 1,500,000,000  | 2020-03-19 | 2025-03-19    | 3.45        | 2024-03-19                  | 2025-03-19                | 2025-03-19                   | Annually               | No          |
| SH102000447      | 102000447  | CND100032QC2 | 20 CHINA FORTUNE LAND DEV MTN 001    | CHINA FORTUNE LAND DEV CO LTD  | CNY       | 1,000,000,000  | 2020-03-23 | 2025-03-23    | 5.50        | 2024-03-23                  | 2025-03-23                | 2025-03-23                   | Annually               | No          |
| SH102000469      | 102000469  | CND100032S51 | 20 CHINA NATIONAL PETROLEUM MTN 002  | CHINA NATIONAL PETROLEUM CO    | CNY       | 10,000,000,000 | 2020-03-23 | 2025-03-23    | 2.99        | 2024-03-23                  | 2025-03-23                | 2025-03-23                   | Annually               | No          |
| SH102000470      | 102000470  | CND100032S69 | 20 CHINA NATIONAL PETROLEUM MTN 003  | CHINA NATIONAL PETROLEUM CO    | CNY       | 10,000,000,000 | 2020-03-23 | 2025-03-23    | 2.99        | 2024-03-23                  | 2025-03-23                | 2025-03-23                   | Annually               | No          |
| SH102000472      | 102000472  | CND100032V98 | 20 WSDIG MTN001                      | CHONGQING WANSHEG ECONOMIC     | CNY       | 500,000,000    | 2020-03-24 | 2025-03-24    | 7.00        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102000526      | 102000526  | CND100032N49 | 20 CCCG REAL ESTATE GP CO MTN001     | CCCG REAL ESTATE GP CO         | CNY       | 1,000,000,000  | 2020-03-27 | 2040-12-31    | 3.90        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102000529      | 102000529  | CND100033PZ3 | 20 STATE-OWNED CAPITAL MTN 003       | STATE-OWNED CAPITAL            | CNY       | 3,000,000,000  | 2020-03-30 | 2025-03-30    | 3.33        | 2024-03-30                  | 2025-03-30                | 2025-03-30                   | Annually               | No          |
| SH102000576      | 102000576  | CND10004G315 | 20 GEMDALE CORPORATION MTN 001 B     | GEMDALE CORPORATION            | CNY       | 500,000,000    | 2020-04-03 | 2025-04-03    | 3.55        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102000590      | 102000590  |              | 20 BINHAITOUZI MTN 003               | WEI FANG BIN HAI TOU ZI        | CNY       | 900,000,000    | 2020-04-03 | 2025-04-03    | 4.83        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102000603      | 102000603  | CND1000323J8 | 20 CHEMCHINA MTN 007 B               | CHINA NATL CHEMICAL CORP       | CNY       | 500,000,000    | 2020-04-09 | 2025-04-09    | 3.29        | N/A                         | N/A                       | N/A                          | Annually               | No          |

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**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN          | Issue Description                    | Issuer                         | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|---------------|--------------------------------------|--------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH10200636       | 10200636   | CND100034LH8  | 20 CN RESOURCES LAND MTN 001 B       | CN RESOURCES LAND              | CNY       | 1,200,000,000  | 2020-04-13 | 2025-04-13    | 3.20        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH10200681       | 10200681   | CND100034M06  | 20 CHINA YANGTZE POWER CORP MTN 002  | CHINA YANGTZE POWER CORP       | CNY       | 2,500,000,000  | 2020-04-15 | 2025-04-15    | 3.07        | 2023-04-15                  | 2024-04-15                | 2024-04-15                   | Annually               | No          |
| SH10200717       | 10200717   | CND1000355L6  | 20 XICI MTN 002                      | XIAN MUNICIPAL INFRASTRUCTURE  | CNY       | 1,000,000,000  | 2020-04-17 | 2025-04-17    | 3.18        | 2023-04-17                  | 2024-04-17                | 2024-04-17                   | Annually               | No          |
| SH10200735       | 10200735   | CND100034K32  | 20 CHINA FORTUNE LAND DEV MTN 002    | CHINA FORTUNE LAND DEV CO LTD  | CNY       | 500,000,000    | 2020-04-20 | 2025-04-20    | 5.17        | 2023-04-20                  | 2024-04-20                | 2024-04-20                   | Annually               | No          |
| SH10200781       | 10200781   | CND100035658  | 20 ZJJT MTN 002                      | ZHANGJIAJIE ECONOMIC DEVELOP   | CNY       | 500,000,000    | 2020-04-21 | 2025-04-21    | 5.50        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH10200807       | 10200807   | CND100035HB6  | 20 CN SOUTHERN POWER GRID MTN 007    | CN SOUTHERN POWER GRID         | CNY       | 3,000,000,000  | 2020-04-23 | 2025-04-23    | 2.74        | 2023-04-23                  | 2024-04-23                | 2024-04-23                   | Annually               | No          |
| SH10200810       | 10200810   | CND100035FQ8  | 20 CENTRAL HUIJIN INV MTN 006        | CENTRAL HUIJIN INVESTMENT LTD  | CNY       | 6,000,000,000  | 2020-04-22 | 2025-04-22    | 2.61        | 2023-04-22                  | 2024-04-22                | 2024-04-22                   | Annually               | No          |
| SH10200821       | 10200821   | CND100035GR4  | 20 CHEMCHINA MTN 009 B               | CHINA NATL CHEMICAL CORP       | CNY       | 500,000,000    | 2020-04-24 | 2025-04-24    | 3.24        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH10200867       | 10200867   | CND100035L30  | 20 JIANGSU COMMUNICATIONS MTN 002    | JIANGSU COMMUNICATIONS         | CNY       | 2,000,000,000  | 2020-04-28 | 2025-04-28    | 2.79        | 2023-04-28                  | 2024-04-28                | 2024-04-28                   | Annually               | No          |
| SH10200923       | 10200923   | CND100036813  | 20 GUANGZHOU METRO MTN 002           | GUANGZHOU METRO                | CNY       | 2,500,000,000  | 2020-04-30 | 2025-04-30    | 2.74        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH10200951       | 10200951   | CND100037F10  | 20 LOUDI ECON AND TECH DEV MTN001    | LOUDI ECON AND TECH DEV INVEST | CNY       | 800,000,000    | 2020-05-11 | 2025-05-11    | 6.40        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102001013      | 102001013  | CND100037XB9  | 20 XGGC MTN 001                      | XIAOGAN GAOCHUANG INVESTMENT   | CNY       | 500,000,000    | 2020-05-20 | 2025-05-20    | 4.60        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102001063      | 102001063  | CND100037RX5  | 20 CENTRAL HUIJIN INV MTN 007 B      | CENTRAL HUIJIN INVESTMENT LTD  | CNY       | 6,000,000,000  | 2020-05-22 | 2025-05-22    | 2.71        | 2023-05-22                  | 2024-05-22                | 2024-05-22                   | Annually               | No          |
| SH102001080      | 102001080  | CND1000382G0  | 20 CN SOUTHERN POWER GRID MTN008     | CN SOUTHERN POWER GRID         | CNY       | 4,000,000,000  | 2020-05-27 | 2025-05-27    | 2.70        | 2023-05-27                  | 2024-05-27                | 2024-05-27                   | Annually               | No          |
| SH102001090      | 102001090  | CND1000385D0  | 20 SHANGHAI INTL PORT GP MTN 002     | SHANGHAI INTL PORT GP          | CNY       | 2,000,000,000  | 2020-05-28 | 2025-05-28    | 2.93        | 2023-05-28                  | 2024-05-28                | 2024-05-28                   | Annually               | No          |
| SH102001095      | 102001095  | CND1000382J4  | 20 CHINA THREE GORGES CORP MTN 001   | CHINA THREE GORGES CORP        | CNY       | 2,500,000,000  | 2020-05-28 | 2040-12-31    | 3.08        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102001096      | 102001096  | CND1000382K2  | 20 CHINA THREE GORGES CORP MTN 002   | CHINA THREE GORGES CORP        | CNY       | 2,500,000,000  | 2020-05-28 | 2040-12-31    | 3.55        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102001171      | 102001171  | CND10003CCL07 | 20 BINHAITOUZI MTN 004               | WEIFANG BINHAI INVESTMENT DEV. | CNY       | 500,000,000    | 2020-06-15 | 2025-06-15    | 4.97        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102001205      | 102001205  | CND10003CBL4  | 20 WSDIG MTN 002                     | CHONGQING WANSHEG ECON & TECH  | CNY       | 500,000,000    | 2020-06-17 | 2025-06-17    | 7.00        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102001240      | 102001240  | CND10003C8R8  | 20 CENTRAL HUIJIN INV MTN 008 B      | CENTRAL HUIJIN INVESTMENT LTD  | CNY       | 6,000,000,000  | 2020-06-19 | 2025-06-19    | 3.29        | 2023-06-19                  | 2024-06-19                | 2024-06-19                   | Annually               | No          |
| SH102001271      | 102001271  | CND10003D5K8  | 20 BINHAITOUZI MTN 005               | WEIFANG BINHAI INVESTMENT DEV. | CNY       | 900,000,000    | 2020-06-24 | 2025-06-24    | 4.97        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102001359      | 102001359  | CND10003FSQ0  | 20 LONGHU TUOZHAN MTN 001B           | CHONGQING LONGHU QIYE TUOZHAN  | CNY       | 500,000,000    | 2020-07-15 | 2025-07-15    | 4.50        | 2023-07-15                  | 2024-07-15                | 2024-07-15                   | Annually               | No          |
| SH102001447      | 102001447  | CND10003HRG9  | 20 BAOJI INVT MTN 001                | BAOJI INVESTMENT(GROUP) CO.    | CNY       | 1,000,000,000  | 2020-07-31 | 2025-07-31    | 5.80        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102001557      | 102001557  | CND10003KZY9  | 20 SICHUAN RAIL IND INV GP MTN 001   | SICHUAN RAIL IND INV GP LTD    | CNY       | 1,000,000,000  | 2020-08-19 | 2025-08-19    | 4.10        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102001566      | 102001566  | CND10003L0G7  | 20 SUZHOU METRO MTN 002              | SUZHOU RAIL TRANSIT GROUP CO   | CNY       | 1,000,000,000  | 2020-08-18 | 2025-08-18    | 3.82        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102001630      | 102001630  |               | 20 JIANGXI GAN TIE LOGISTICS MTN 001 | JIANGXI GAN TIE LOGISTICS CO   | CNY       | 1,000,000,000  | 2020-08-26 | 2027-08-26    | 4.43        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102001760      | 102001760  | CND10004G430  | 20 ZHEJIANG ENERGY GP CO LTD MTN 004 | ZHEJIANG ENERGY GP CO LTD      | CNY       | 2,000,000,000  | 2020-09-11 | 2025-09-11    | 3.99        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102001771      | 102001771  | CND10004G0Y6  | 20 CHINA DATANG CORPORATION MTN 003  | CHINA DATANG CORPORATION       | CNY       | 4,000,000,000  | 2020-09-16 | 2040-12-31    | 4.38        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102001815      | 102001815  | CND10003RT44  | 20 FOSUN HI TECH MTN 003             | SHANGHAI FOSUN HIGH TECHNOLOGY | CNY       | 1,000,000,000  | 2020-09-22 | 2025-09-22    | 4.80        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102001923      | 102001923  | CND10003TZ93  | 20 CHINA COMM. CONSTR. MTN 002       | CHINA COMM. CONSTR.            | CNY       | 2,000,000,000  | 2020-10-19 | 2040-12-31    | 4.34        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102001987      | 102001987  | CND10003VCH0  | 20 CHINA RAILWAY CONS CO LTD MTN 001 | CHINA RAILWAY CONS CO LTD      | CNY       | 3,000,000,000  | 2020-10-26 | 2040-12-31    | 4.42        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102002022      | 102002022  | CND10003VC47  | 20 YANGO GROUP CO LTD MTN 003        | YANGO GROUP CO LTD             | CNY       | 1,650,000,000  | 2020-10-28 | 2024-10-28    | 6.80        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102002067      | 102002067  | CND10003VCN8  | 20 CENTRAL HUIJIN INV MTN 010 B      | CENTRAL HUIJIN INVESTMENT LTD  | CNY       | 2,000,000,000  | 2020-11-03 | 2025-11-03    | 3.63        | 2023-11-03                  | 2024-11-03                | 2024-11-03                   | Annually               | No          |
| SH102002078      | 102002078  | CND10003XJ7   | 20 ZHEJIANG ENERGY GP CO LTD MTN 005 | ZHEJIANG ENERGY GP CO LTD      | CNY       | 1,500,000,000  | 2020-11-04 | 2025-11-04    | 3.95        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102002100      | 102002100  | CND10003XK60  | 20 JNZQ MTN 001                      | JINING CITY SHIZHONG DISTRICT  | CNY       | 1,000,000,000  | 2020-11-06 | 2025-11-06    | 5.80        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102002201      | 102002201  | CND10003XXL4  | 20 FOSUN HI TECH MTN 004             | SHANGHAI FOSUN HIGH TECHNOLOGY | CNY       | 1,000,000,000  | 2020-11-26 | 2024-11-26    | 5.00        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102100221      | 102100221  | CND10006HS36  | 21 CHINA RAILWAY CORP MTN 002        | CHINA RAILWAY CORP             | CNY       | 20,000,000,000 | 2021-01-29 | 2026-01-29    | 3.53        | 2024-01-29                  | 2025-01-29                | 2025-01-29                   | Annually               | No          |
| SH102100320      | 102100320  | CND100045V10  | 21 XUZHOU XINSHENG INV HLDG MTN 003  | XUZHOU XINSHENG INV HLDG GP CO | CNY       | 1,000,000,000  | 2021-03-03 | 2026-03-03    | 4.27        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102100361      | 102100361  | CND100045XF3  | 21 SHANGHAI DANING ASSET MGT MTN 001 | SHANGHAI DANING ASSET MGT GRP  | CNY       | 700,000,000    | 2021-03-09 | 2026-03-09    | 4.15        | N/A                         | N/A                       | N/A                          | Annually               | No          |

**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN          | Issue Description                    | Issuer                         | Issue Ccy | Issue Size    | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|---------------|--------------------------------------|--------------------------------|-----------|---------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH102100497      | 102100497  | CND100045TY97 | 21 HEFEI CONSTRN INVEST MTN 001      | HEFEI CONSTRN INVEST           | CNY       | 2,000,000,000 | 2021-03-19 | 2028-03-19    | 4.10        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102100601      | 102100601  | CND100045XY4  | 21 JINKE PROPERTY GROUP CO MTN 001   | JINKE PROPERTY GROUP CO LTD    | CNY       | 500,000,000   | 2021-03-31 | 2025-03-31    | 6.30        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102100635      | 102100635  | CND100048B29  | 21 PXHF INVESTMENT MTN 001           | PINGXIANG HUIFENG INVESTMENT   | CNY       | 1,000,000,000 | 2021-04-09 | 2026-04-09    | 6.30        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102100655      | 102100655  | CND100048BJ5  | 21 CN SOUTHERN POWER GRID MTN 002    | CN SOUTHERN POWER GRID         | CNY       | 5,000,000,000 | 2021-04-12 | 2024-04-12    | 3.47        | 2023-04-12                  | 2024-04-12                | 2024-04-12                   | Annually               | No          |
| SH102100675      | 102100675  | CND100048DS2  | 21 ZHEJIANG ENERGY GP CO LTD MTN 002 | ZHEJIANG ENERGY GP CO LTD      | CNY       | 1,500,000,000 | 2021-04-15 | 2026-04-15    | 3.75        | 2023-04-15                  | 2024-04-15                | 2024-04-15                   | Annually               | No          |
| SH102100807      | 102100807  | CND100048883  | 21 BRIGHT FOOD GROUP CO LTD MTN 001  | BRIGHT FOOD GROUP CO LTD       | CNY       | 3,000,000,000 | 2021-04-23 | 2024-04-23    | 3.35        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102100835      | 102100835  | CND100048D35  | 21 CHINA RAILWAY GP LTD MTN 001      | CHINA RAILWAY GP LTD           | CNY       | 3,000,000,000 | 2021-04-27 | 2024-04-27    | 3.37        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102100884      | 102100884  | CND100048GZ0  | 21 GUANGDONG HENGJIAN INVEST MTN 001 | GUANGDONG HENGJIAN INVEST      | CNY       | 600,000,000   | 2021-04-28 | 2024-04-28    | 3.50        | 2023-04-28                  | 2024-04-28                | 2024-04-28                   | Annually               | No          |
| SH102100912      | 102100912  | CND100048891  | 21 CHINA VANKE CO LTD MTN 002        | CHINA VANKE CO LTD             | CNY       | 2,000,000,000 | 2021-04-29 | 2024-04-29    | 3.52        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102100933      | 102100933  | CND1000474J9  | 21 GIANT LEAP MTN 001                | GD GIANT LEAP CONSTR CORP LTD  | CNY       | 1,000,000,000 | 2021-05-06 | 2025-05-06    | 4.70        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102100935      | 102100935  | CND100048JR1  | 21 BRIGHT FOOD GROUP CO LTD MTN 002  | BRIGHT FOOD GROUP CO LTD       | CNY       | 1,500,000,000 | 2021-05-06 | 2024-05-06    | 3.35        | 2023-05-06                  | 2024-05-06                | 2024-05-06                   | Annually               | No          |
| SH102100945      | 102100945  | CND100048JY7  | 21 CHINA YANGTZE POWER CORP MTN 002  | CHINA YANGTZE POWER CORP       | CNY       | 1,000,000,000 | 2021-05-10 | 2024-05-10    | 3.40        | 2023-05-10                  | 2024-05-10                | 2024-05-10                   | Annually               | No          |
| SH102100957      | 102100957  | CND100048GC9  | 21 CN RESOURCES LAND MTN 001C        | CN RESOURCES LAND              | CNY       | 1,500,000,000 | 2021-05-11 | 2026-05-11    | 3.84        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102100991      | 102100991  | CND100048C28  | 21 GEMDALE CORPORATION MTN 004       | GEMDALE CORPORATION            | CNY       | 2,000,000,000 | 2021-05-27 | 2024-05-27    | 3.72        | 2023-05-27                  | 2024-05-27                | 2024-05-27                   | Annually               | No          |
| SH102100992      | 102100992  | CND1000489C2  | 21 STATE POWER INVEST CORP MTN 002   | STATE POWER INVEST CORP        | CNY       | 2,000,000,000 | 2021-05-27 | 2041-12-31    | 3.53        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102100995      | 102100995  | CND100048G62  | 21 CHINA RAILWAY GP LTD MTN 002      | CHINA RAILWAY GP LTD           | CNY       | 2,500,000,000 | 2021-05-28 | 2024-05-28    | 3.34        | 2023-05-28                  | 2024-05-28                | 2024-05-28                   | Annually               | No          |
| SH102101077      | 102101077  | CND1000485D8  | 21 EB ENVIRONMENT MTN 001 BC         | EB ENVIRONMENT                 | CNY       | 2,000,000,000 | 2021-06-15 | 2024-06-15    | 3.60        | 2023-06-15                  | 2024-06-15                | 2024-06-15                   | Annually               | No          |
| SH102101078      | 102101078  | CND1000485B2  | 21 BMW FINANCE NV MTN 001 BC         | BMW FINANCE NV                 | CNY       | 2,000,000,000 | 2021-06-15 | 2024-06-15    | 3.44        | 2023-06-15                  | 2024-06-15                | 2024-06-15                   | Annually               | No          |
| SH102101081      | 102101081  | CND100048R14  | 21 JIANGSU GUOXIN INV GROUP MTN 004  | JIANGSU GUOXIN INV GROUP       | CNY       | 1,000,000,000 | 2021-06-11 | 2026-06-11    | 3.70        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102101091      | 102101091  | CND100048VD8  | 21 GEMDALE CORPORATION MTN 005       | GEMDALE CORPORATION            | CNY       | 1,500,000,000 | 2021-06-15 | 2024-06-15    | 3.79        | 2023-06-15                  | 2024-06-15                | 2024-06-15                   | Annually               | No          |
| SH102101098      | 102101098  | CND100049L67  | 21 STATE POWER INVEST CORP MTN 005   | STATE POWER INVEST CORP        | CNY       | 2,000,000,000 | 2021-06-16 | 2024-06-16    | 3.42        | 2023-06-16                  | 2024-06-16                | 2024-06-16                   | Annually               | No          |
| SH102101173      | 102101173  | CND100048V67  | 21 SHENDI MTN 001                    | SHANGHAI SHENDI (GROUP) COMP   | CNY       | 2,000,000,000 | 2021-06-24 | 2024-06-24    | 3.60        | 2023-06-24                  | 2024-06-24                | 2024-06-24                   | Annually               | No          |
| SH102101262      | 102101262  | CND10004JTP0  | 21 CIAMC MTN 001                     | CHINA INDUSTRIAL ASSET CO LTD  | CNY       | 1,000,000,000 | 2021-07-09 | 2024-07-09    | 3.82        | 2023-07-09                  | 2024-07-09                | 2024-07-09                   | Annually               | No          |
| SH102101275      | 102101275  | CND10004JW30  | 21 GCIG MTN 002                      | GUANGZHOU COMM INV GRP COR LTD | CNY       | 1,000,000,000 | 2021-07-12 | 2024-07-12    | 3.25        | 2023-07-12                  | 2024-07-12                | 2024-07-12                   | Annually               | No          |
| SH102101278      | 102101278  | CND10004JT29  | 21 CHINA RAILWAY GP LTD MTN 003      | CHINA RAILWAY GP LTD           | CNY       | 3,000,000,000 | 2021-07-13 | 2024-07-13    | 3.20        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102101280      | 102101280  | CND10004JYN5  | 21 SDIC POWER MTN 001                | SDIC POWER HOLDINGS CO LTD     | CNY       | 1,000,000,000 | 2021-07-14 | 2024-07-14    | 3.17        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102101325      | 102101325  | CND10004JZJ0  | 21 STATE POWER INVEST CORP MTN 007   | STATE POWER INVEST CORP        | CNY       | 1,800,000,000 | 2021-07-20 | 2041-12-31    | 3.34        | 2023-07-20                  | 2024-07-20                | 2024-07-20                   | Annually               | No          |
| SH102101340      | 102101340  | CND10004JVY8  | 21 GIANT LEAP MTN 002                | GD GIANT LEAP CONSTR CORP LTD  | CNY       | 1,270,000,000 | 2021-07-21 | 2025-07-21    | 4.62        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102101357      | 102101357  | CND10004JYG9  | 21 OVERSEAS CN TOWN ENT MTN 003 B    | OVERSEAS CN TOWN ENT LTD       | CNY       | 1,000,000,000 | 2021-07-23 | 2026-07-23    | 3.52        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102101385      | 102101385  | CND10004JV49  | 21 CN SOUTHERN POWER GRID MTN 003    | CN SOUTHERN POWER GRID         | CNY       | 1,800,000,000 | 2021-07-27 | 2024-07-27    | 2.98        | 2023-07-27                  | 2024-07-27                | 2024-07-27                   | Annually               | No          |
| SH102101386      | 102101386  | CND10004JTW6  | 21 SINOPEC CORP MTN 001              | CHINA PETROLEUM & CHEMICAL CO  | CNY       | 5,000,000,000 | 2021-07-27 | 2026-07-27    | 3.20        | 2023-07-27                  | 2024-07-27                | 2024-07-27                   | Annually               | No          |
| SH102101435      | 102101435  | CND10004JZ86  | 21 SHENZHEN ENERGY MTN 001           | SHENZHEN ENERGY GP CO LTD      | CNY       | 3,000,000,000 | 2021-07-30 | 2026-07-30    | 3.39        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102101474      | 102101474  | CND10004JTN5  | 21 CHINA ENERGY MTN 002              | CHINA ENERGY INVESTMENT        | CNY       | 5,000,000,000 | 2021-08-06 | 2024-08-06    | 3.01        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102101480      | 102101480  | CND10004JTX4  | 21 SINOPEC CORP MTN 002              | CHINA PETROLEUM & CHEMICAL CO  | CNY       | 2,000,000,000 | 2021-08-06 | 2024-08-06    | 2.95        | 2023-08-06                  | 2024-08-06                | 2024-08-06                   | Annually               | No          |
| SH102101496      | 102101496  | CND10004KLM2  | 21 BEIJING CAPITAL DEV CO MTN 003    | BEIJING CAPITAL DEV CO LTD     | CNY       | 1,680,000,000 | 2021-08-11 | 2026-08-11    | 3.44        | 2023-08-11                  | 2024-08-11                | 2024-08-11                   | Annually               | No          |
| SH102101499      | 102101499  | CND10004KLV3  | 21 JIANGSU COMMUNICATIONS MTN 006    | JIANGSU COMMUNICATIONS         | CNY       | 2,000,000,000 | 2021-08-11 | 2024-08-11    | 2.98        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102101506      | 102101506  | CND10004KKQ5  | 21 AVIC INTL LEASING CO LTD MTN 006  | AVIC INTL LEASING CO LTD       | CNY       | 1,000,000,000 | 2021-08-12 | 2024-08-12    | 3.48        | 2023-08-12                  | 2024-08-12                | 2024-08-12                   | Annually               | No          |
| SH102101507      | 102101507  | CND10004KJW5  | 21 GIANT LEAP MTN 003                | GD GIANT LEAP CONSTR CORP LTD  | CNY       | 800,000,000   | 2021-08-12 | 2025-08-12    | 4.69        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102101530      | 102101530  | CND10004KGJ8  | 21 BRIGHT FOOD GROUP CO LTD MTN 003  | BRIGHT FOOD GROUP CO LTD       | CNY       | 2,000,000,000 | 2021-08-13 | 2024-08-13    | 2.99        | N/A                         | N/A                       | N/A                          | Annually               | No          |

**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                         | Issue Ccy | Issue Size    | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|--------------------------------|-----------|---------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH102101562      | 102101562  | CND10004KL97 | 21 ALUMINUM CORP OF CHINA LTD MTN003 | ALUMINUM CORP OF CHINA LTD     | CNY       | 2,000,000,000 | 2021-08-16 | 2024-08-16    | 2.95        | 2023-08-16                  | 2024-08-16                | 2024-08-16                   | Annually               | No          |
| SH102101565      | 102101565  | CND10004KH10 | 21 CHINA RAILWAY GP LTD MTN 004      | CHINA RAILWAY GP LTD           | CNY       | 3,000,000,000 | 2021-08-17 | 2024-08-17    | 3.09        | 2023-08-17                  | 2024-08-17                | 2024-08-17                   | Annually               | No          |
| SH102101596      | 102101596  | CND10004LK63 | 21 PINGAN REAL ESTATE MTN 001        | PINGAN REAL ESTATE LIMITED     | CNY       | 1,700,000,000 | 2021-08-19 | 2024-08-19    | 3.30        | 2023-08-19                  | 2024-08-19                | 2024-08-19                   | Annually               | No          |
| SH102101616      | 102101616  | CND10004LLC1 | 21 CLYPG MTN 002                     | CHN LONGYUAN POWER GP CO LTD   | CNY       | 2,000,000,000 | 2021-08-20 | 2024-08-20    | 3.05        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102101643      | 102101643  | CND10004LK48 | 21 HFI MTN 002                       | HANGZHOU FINANCE AND INVEST GP | CNY       | 1,200,000,000 | 2021-08-24 | 2024-08-24    | 3.24        | 2023-08-24                  | 2024-08-24                | 2024-08-24                   | Annually               | No          |
| SH102101681      | 102101681  | CND100057F80 | 21 SDHS MTN006 (FORMER REVOL. BASES) | SHANDONG HI-SPEED GROUP        | CNY       | 1,500,000,000 | 2021-08-25 | 2024-08-25    | 3.12        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102101704      | 102101704  | CND1000579N7 | 21 COFCO MTN002                      | CHN NAT CEREAL OIL FOOD CO     | CNY       | 2,000,000,000 | 2021-08-27 | 2024-08-27    | 3.09        | 2023-08-27                  | 2024-08-27                | 2024-08-27                   | Annually               | No          |
| SH102101725      | 102101725  | CND10005BGK2 | 21 KID MTN 001                       | KUNMING INDUSTRY DEV INV CO    | CNY       | 500,000,000   | 2021-08-27 | 2024-08-27    | 5.95        | 2023-08-27                  | 2024-08-27                | 2024-08-27                   | Annually               | No          |
| SH102101755      | 102101755  | CND100057F07 | 21 SZMG MTN004 (CARBON NEUTRAL BOND) | SHENZHEN METRO GROUP CORP      | CNY       | 1,500,000,000 | 2021-08-31 | 2026-08-31    | 3.30        | 2023-08-31                  | 2024-08-31                | 2024-08-31                   | Annually               | No          |
| SH102101795      | 102101795  | CND10004MGR7 | 21 BAOSTEEL MTN 001                  | BAOSHAN IRON AND STEEL CO LTD  | CNY       | 5,000,000,000 | 2021-09-06 | 2024-09-06    | 2.99        | 2023-09-06                  | 2024-09-06                | 2024-09-06                   | Annually               | No          |
| SH102101828      | 102101828  | CND10004MQD6 | 21 GUANGDONG ENERGY GROUP MTN 001    | GUANGDONG ENERGY GROUP CO LTD  | CNY       | 3,000,000,000 | 2021-09-08 | 2024-09-08    | 3.10        | 2023-09-08                  | 2024-09-08                | 2024-09-08                   | Annually               | No          |
| SH102101858      | 102101858  | CND10004MK3  | 21 BMW FIN NV MTN 002 BC (TRANCHE 2) | BMW FINANCE NV                 | CNY       | 2,000,000,000 | 2021-09-16 | 2024-09-16    | 3.15        | 2023-09-16                  | 2024-09-16                | 2024-09-16                   | Annually               | No          |
| SH102101861      | 102101861  | CND10004MYJ7 | 21 STATE POWER INVEST CORP MTN 009   | STATE POWER INVEST CORP        | CNY       | 2,000,000,000 | 2021-09-16 | 2024-09-16    | 3.14        | 2023-09-16                  | 2024-09-16                | 2024-09-16                   | Annually               | No          |
| SH102101908      | 102101908  | CND10004MX91 | 21 YUNNAN PRO ENERGY INV GP MTN003   | YUNNAN PRO ENERGY INV GP CO LT | CNY       | 1,000,000,000 | 2021-09-17 | 2024-09-17    | 5.88        | 2023-09-17                  | 2024-09-17                | 2024-09-17                   | Annually               | No          |
| SH102101956      | 102101956  | CND10004MR26 | 21 DAIMLER INTL FIN B.V. MTN 002 BC  | DAIMLER INTL FINANCE B.V.      | CNY       | 2,000,000,000 | 2021-09-27 | 2024-09-27    | 3.30        | 2023-09-27                  | 2024-09-27                | 2024-09-27                   | Annually               | No          |
| SH102102025      | 102102025  | CND100059TP1 | 21 SHENZHEN METRO MTN 005            | SHENZHEN METRO                 | CNY       | 3,000,000,000 | 2021-10-12 | 2024-10-12    | 3.32        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102102128      | 102102128  | CND100059R27 | 21 CHINA PETROCHEMICAL MTN 001       | CHINA PETROCHEMICAL            | CNY       | 2,000,000,000 | 2021-10-25 | 2024-10-25    | 2.94        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102102153      | 102102153  | CND100059TM8 | 21 BSAM MTN 001                      | BEIJING STATE-OWNED ASSETS MGT | CNY       | 1,500,000,000 | 2021-10-27 | 2024-10-27    | 3.29        | 2023-10-27                  | 2024-10-27                | 2024-10-27                   | Annually               | No          |
| SH102102165      | 102102165  | CND10005B503 | 21 CHINA CHENGTONG MTN 006           | CHENGTONG HOLDING GROUP LTD    | CNY       | 3,300,000,000 | 2021-10-28 | 2026-10-28    | 3.53        | 2023-10-28                  | 2024-10-28                | 2024-10-28                   | Annually               | No          |
| SH102102274      | 102102274  | CND10004PRV9 | 21 GEMDALE CORPORATION MTN 006       | GEMDALE CORPORATION            | CNY       | 1,500,000,000 | 2021-11-10 | 2024-11-10    | 4.17        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102102302      | 102102302  |              | 21 BSAM MTN 002                      | BEIJING STATE-OWNED ASSETS MGT | CNY       | 1,500,000,000 | 2021-11-15 | 2024-11-15    | 3.18        | 2023-11-15                  | 2024-11-15                | 2024-11-15                   | Annually               | No          |
| SH102102309      | 102102309  |              | 21 STATE POWER INVEST CORP MTN 011   | STATE POWER INVEST CORP        | CNY       | 2,000,000,000 | 2021-11-16 | 2024-11-16    | 3.13        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102102312      | 102102312  |              | 21 LZCID MTN 002                     | LIUZHOU CITY CON & INV CO LTD  | CNY       | 880,000,000   | 2021-11-16 | 2024-11-16    | 7.25        | 2023-11-16                  | 2024-11-16                | 2024-11-16                   | Annually               | No          |
| SH102103004      | 102103004  | CND10004PYT9 | 21 STATE POWER INVEST CORP MTN 012   | STATE POWER INVEST CORP        | CNY       | 2,000,000,000 | 2021-11-18 | 2024-11-18    | 3.13        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102103046      | 102103046  | CND10004Q421 | 21 CHINA SOUTHERN AIRLINES MTN 003   | CHINA SOUTHERN AIRLINES CO LTD | CNY       | 3,500,000,000 | 2021-11-22 | 2024-11-22    | 3.20        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102103082      | 102103082  | CND10004PFR2 | 21 BMW FINANCE NV MTN 003 BC         | BMW FINANCE NV                 | CNY       | 1,500,000,000 | 2021-11-25 | 2024-11-25    | 3.28        | 2023-11-25                  | 2024-11-25                | 2024-11-25                   | Annually               | No          |
| SH102103123      | 102103123  | CND10004Q7K8 | 21 CHINA DATANG CORPORATION MTN 009  | CHINA DATANG CORPORATION       | CNY       | 2,000,000,000 | 2021-11-29 | 2099-12-31    | 3.32        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102103199      | 102103199  | CND100058JT6 | 21 STATE POWER INVEST CORP MTN 013   | STATE POWER INVEST CORP        | CNY       | 2,000,000,000 | 2021-12-08 | 2024-12-08    | 3.05        | 2023-12-08                  | 2024-12-08                | 2024-12-08                   | Annually               | No          |
| SH102103254      | 102103254  | CND100058HW4 | 21 GEMDALE CORPORATION MTN 007       | GEMDALE CORPORATION            | CNY       | 1,500,000,000 | 2021-12-15 | 2024-12-15    | 4.04        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102103273      | 102103273  | CND100058JD0 | 21 WSETDZDI MTN 001                  | CHONGQING WANSHENG E&T CO LTD  | CNY       | 1,000,000,000 | 2021-12-16 | 2024-12-16    | 7.00        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102103283      | 102103283  | CND100058GN5 | 21 CHINA POST GROUP MTN 007          | CHINA POST GROUP CORP          | CNY       | 1,600,000,000 | 2021-12-17 | 2024-12-17    | 3.01        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102103328      | 102103328  | CND100058J93 | 21 CN SOUTHERN POWER GRID MTN 004    | CN SOUTHERN POWER GRID         | CNY       | 2,000,000,000 | 2021-12-24 | 2024-12-24    | 2.87        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102103365      | 102103365  | CND10004RNW2 | 21 TJBHS MTN 001                     | TIANJIN BOHAI STATE-OWNED      | CNY       | 1,000,000,000 | 2022-01-04 | 2027-01-04    | 5.50        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102180032      | 102180032  | CND10004PZJ7 | 21 YUNDA MTN 003                     | YUNDA HOLDING CO., LTD.        | CNY       | 500,000,000   | 2021-11-18 | 2024-11-18    | 3.78        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102180071      | 102180071  | CND100058N22 | 21 LONGHU TUOZHAN MTN 001            | CHONGQING LONGHU QIYE TUOZHAN  | CNY       | 1,000,000,000 | 2021-12-09 | 2036-12-09    | 3.70        | 2023-12-09                  | 2024-12-09                | 2024-12-09                   | Annually               | No          |
| SH102200088      | 102200088  | CND10004RLF1 | 22 GREENTOWN GROUP MTN 001           | GREENTOWN REAL ESTATE GROUP CO | CNY       | 2,600,000,000 | 2022-01-10 | 2025-01-10    | 3.62        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102200106      | 102200106  | CND10004S9H8 | 22 BMW NV MTN 001 BC (TYPE 2)        | BMW FINANCE NV                 | CNY       | 2,500,000,000 | 2022-02-21 | 2025-02-21    | 3.10        | 2024-02-21                  | 2025-02-21                | 2025-02-21                   | Annually               | No          |
| SH102200154      | 102200154  | CND100050JP1 | 22 GREENTOWN GROUP MTN 004           | GREENTOWN REAL ESTATE GROUP CO | CNY       | 1,500,000,000 | 2022-05-26 | 2026-05-26    | 3.20        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102200252      | 102200252  | CND10005SDG1 | 22 XQCH MTN 002                      | XTAN QUIJIANG CULTURAL INV     | CNY       | 1,000,000,000 | 2022-10-25 | 2027-10-25    | 6.50        | 2023-10-25                  | 2024-10-25                | 2024-10-25                   | Annually               | No          |



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2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN          | Issue Description                    | Issuer                         | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|---------------|--------------------------------------|--------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH102280019      | 102280019  | CND10004RQ04  | 22 CHINA YANGTZE POWER CORP MTN 001  | CHINA YANGTZE POWER CORP       | CNY       | 2,500,000,000  | 2022-01-06 | 2025-01-06    | 2.90        | 2024-01-06                  | 2025-01-06                | 2025-01-06                   | Annually               | No          |
| SH102280089      | 102280089  | CND100055VC3  | 22 TCL CORP MTN 001                  | TCL TECHNOLOGY GROUP CORP      | CNY       | 2,000,000,000  | 2022-01-14 | 2025-01-14    | 3.45        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102280099      | 102280099  | CND10004RJH1  | 22 GUANGDONG HENGJIAN INVEST MTN 001 | GUANGDONG HENGJIAN INVEST      | CNY       | 4,000,000,000  | 2022-01-14 | 2027-01-14    | 3.28        | 2024-01-14                  | 2025-01-14                | 2025-01-14                   | Annually               | No          |
| SH102280122      | 102280122  | CND10004STG0  | 22 CITIC MTN 001 A                   | CITIC GROUP CORPORATION        | CNY       | 1,000,000,000  | 2022-01-19 | 2027-01-19    | 3.17        | 2024-01-19                  | 2025-01-19                | 2025-01-19                   | Annually               | No          |
| SH102280140      | 102280140  | CND10004SR7   | 22 CHINA HUADIAN CORP MTN 001 B      | CHINA HUADIAN CORP             | CNY       | 1,500,000,000  | 2022-01-19 | 2025-01-19    | 2.82        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102280218      | 102280218  | CND100055ZZ5  | 22 CHINA RESOURCES CO LTD MTN 001    | CHINA RESOURCES CO LTD         | CNY       | 2,000,000,000  | 2022-01-27 | 2027-01-27    | 3.13        | 2024-01-27                  | 2025-01-27                | 2025-01-27                   | Annually               | No          |
| SH102280222      | 102280222  | CND100055YF0  | 22 CHINA VANKE CO LTD MTN 001        | CHINA VANKE CO LTD             | CNY       | 3,000,000,000  | 2022-01-27 | 2025-01-27    | 2.95        | 2024-01-27                  | 2025-01-27                | 2025-01-27                   | Annually               | No          |
| SH102280256      | 102280256  | CND10004SHX0  | 22 COFCO MTN 001                     | CHN NAT CEREAL OIL FOOD CO     | CNY       | 1,500,000,000  | 2022-02-14 | 2025-02-14    | 2.80        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102280263      | 102280263  | CND10004WVW5  | 22 CHINA MOLYBDENUM MTN 001          | CHINA MOLYBDENUM CO., LTD      | CNY       | 1,000,000,000  | 2022-02-16 | 2025-02-16    | 3.80        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102280283      | 102280283  | CND10004WZ48  | 22 CITIC GROUP MTN 002 A             | CITIC GROUP CORPORATION        | CNY       | 2,000,000,000  | 2022-02-18 | 2027-02-18    | 3.31        | 2024-02-18                  | 2025-02-18                | 2025-02-18                   | Annually               | No          |
| SH102280284      | 102280284  | CND10004WZ89  | 22 CITIC GROUP MTN 002 B             | CITIC GROUP CORPORATION        | CNY       | 1,000,000,000  | 2022-02-18 | 2032-02-18    | 3.70        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102280294      | 102280294  | CND10004WRP7  | 22 CHN NAT CEREAL OIL FOOD MTN 002   | CHN NAT CEREAL OIL FOOD CO     | CNY       | 1,500,000,000  | 2022-02-21 | 2025-02-21    | 2.80        | 2024-02-21                  | 2025-02-21                | 2025-02-21                   | Annually               | No          |
| SH102280307      | 102280307  | CND10004WSD1  | 22 CICO MTN 001                      | ZHEJIANG COM INVEST CO LTD     | CNY       | 1,500,000,000  | 2022-02-21 | 2025-02-21    | 2.64        | 2024-02-21                  | 2025-02-21                | 2025-02-21                   | Annually               | No          |
| SH102280326      | 102280326  | CND10004WVF0  | 22 GUANGDONG HENGJIAN INVEST MTN 002 | GUANGDONG HENGJIAN INVEST      | CNY       | 4,200,000,000  | 2022-02-23 | 2027-02-23    | 3.47        | 2024-02-23                  | 2025-02-23                | 2025-02-23                   | Annually               | No          |
| SH102280332      | 102280332  | CND10004WW82  | 22 GEMDALE CORPORATION MTN 001       | GEMDALE CORPORATION            | CNY       | 1,700,000,000  | 2022-02-23 | 2025-02-23    | 3.58        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102280399      | 102280399  | CND10004V280  | 22 CHINA HUANENG GROUP MTN 001       | CHINA HUANENG GROUP            | CNY       | 2,000,000,000  | 2022-03-01 | 2025-03-01    | 2.84        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102280537      | 102280537  | CND10004VN35  | 22 STATE POWER INVEST CORP MTN 003 B | STATE POWER INVEST CORP        | CNY       | 1,100,000,000  | 2022-03-16 | 2027-03-16    | 3.64        | 2024-03-16                  | 2025-03-16                | 2025-03-16                   | Annually               | No          |
| SH102280640      | 102280640  | CND10004W957  | 22 ZHEJIANG GEELY HOLDING GP MTN 001 | ZHEJIANG GEELY HOLDING GROUP   | CNY       | 2,000,000,000  | 2022-03-28 | 2025-03-28    | 3.30        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102280647      | 102280647  | CND10004W999  | 22 HSAMC MTN 001                     | HUANGSHI CITY ASSETS MGT CO    | CNY       | 500,000,000    | 2022-03-28 | 2025-03-28    | 5.50        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102280780      | 102280780  | CND10004X3B7  | 22 CHINA EASTERN AIRLINE CO MTN 001  | CHINA EASTERN AIRLINE CO       | CNY       | 2,000,000,000  | 2022-04-14 | 2025-04-14    | 2.92        | 2023-04-14                  | 2024-04-14                | 2024-04-14                   | Annually               | No          |
| SH102280788      | 102280788  | CND10004XD50  | 22 STATE POWER INVEST CORP MTN 006   | STATE POWER INVEST CORP        | CNY       | 1,900,000,000  | 2022-04-15 | 2024-04-15    | 2.75        | 2023-04-15                  | 2024-04-15                | 2024-04-15                   | Annually               | No          |
| SH102280804      | 102280804  | CND10004XD92  | 22 CENTRAL HUIJIN INV MTN 001        | CENTRAL HUIJIN INVESTMENT LTD  | CNY       | 15,000,000,000 | 2022-04-15 | 2024-04-15    | 2.56        | 2023-04-15                  | 2024-04-15                | 2024-04-15                   | Annually               | No          |
| SH102280818      | 102280818  | CND10004XFS4  | 22 SHANGHAI INTL PORT GP MTN 001     | SHANGHAI INTL PORT GP          | CNY       | 2,000,000,000  | 2022-04-18 | 2025-04-18    | 2.67        | 2023-04-18                  | 2024-04-18                | 2024-04-18                   | Annually               | No          |
| SH102280874      | 102280874  | CND10004XL19  | 22 STATE POWER INVEST CORP MTN 009   | STATE POWER INVEST CORP        | CNY       | 2,300,000,000  | 2022-04-21 | 2024-04-21    | 2.75        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102281002      | 102281002  | CND100053P66  | 22 CHINA MERCHANTS GROUP MTN 002 A   | CHINA MERCHANTS GROUP          | CNY       | 1,000,000,000  | 2022-04-28 | 2024-04-28    | 2.89        | 2023-04-28                  | 2024-04-28                | 2024-04-28                   | Annually               | No          |
| SH102281032      | 102281032  | CND100053RF9  | 22 HUIMIN INVESTMENT MTN 002         | JINING YANZHOU DISTRICT HUIMIN | CNY       | 1,000,000,000  | 2022-04-29 | 2027-04-29    | 6.70        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102281071      | 102281071  | CND10004V041  | 22 CN SOUTHERN POWER GRID MTN 001    | CN SOUTHERN POWER GRID         | CNY       | 3,000,000,000  | 2022-05-09 | 2025-05-09    | 2.70        | 2023-05-09                  | 2024-05-09                | 2024-05-09                   | Annually               | No          |
| SH102281094      | 102281094  | CND10004TZ50  | 22 CENTRAL HUIJIN INV MTN 002        | CENTRAL HUIJIN INVESTMENT LTD  | CNY       | 15,000,000,000 | 2022-05-19 | 2024-05-19    | 2.49        | 2023-05-19                  | 2024-05-19                | 2024-05-19                   | Annually               | No          |
| SH102281208      | 102281208  | CND1000551L0  | 22 STATE POWER INVEST CORP MTN 016   | STATE POWER INVEST CORP        | CNY       | 1,800,000,000  | 2022-06-09 | 2025-06-09    | 2.96        | 2023-06-09                  | 2024-06-09                | 2024-06-09                   | Annually               | No          |
| SH102281216      | 102281216  | CND100055540  | 22 CHINA TOURISM GROUP MTN 001       | CHINA TOURISM GROUP            | CNY       | 1,500,000,000  | 2022-06-10 | 2025-06-10    | 2.85        | 2023-06-10                  | 2024-06-10                | 2024-06-10                   | Annually               | No          |
| SH102281272      | 102281272  | CND1000566Y1  | 22 ZHEJIANG ENERGY GP CO LTD MTN 002 | ZHEJIANG ENERGY GP CO LTD      | CNY       | 1,500,000,000  | 2022-06-15 | 2025-06-15    | 2.92        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102281274      | 102281274  | CND1000566W5  | 22 CHINA TOURISM GROUP MTN 002       | CHINA TOURISM GROUP            | CNY       | 1,500,000,000  | 2022-06-15 | 2025-06-15    | 2.90        | 2023-06-15                  | 2024-06-15                | 2024-06-15                   | Annually               | No          |
| SH102281292      | 102281292  | CND100056YP7  | 22 CENTRAL HUIJIN INV MTN 003        | CENTRAL HUIJIN INVESTMENT LTD  | CNY       | 15,000,000,000 | 2022-06-16 | 2024-06-16    | 2.54        | 2023-06-16                  | 2024-06-16                | 2024-06-16                   | Annually               | No          |
| SH102281296      | 102281296  | CND100058BB1  | 22 CHINA EVERBRIGHT LTD MTN001       | CHINA EVERBRIGHT LIMITED       | CNY       | 3,000,000,000  | 2022-06-17 | 2025-06-17    | 3.09        | 2024-06-17                  | 2025-06-17                | 2025-06-17                   | Annually               | No          |
| SH102281316      | 102281316  | CND100058WW3  | 22 MERCEDES-BENZ INT FIN MTN002BC    | MERCEDES-BENZ INT FINANCE      | CNY       | 3,000,000,000  | 2022-06-20 | 2025-06-20    | 3.25        | 2023-06-20                  | 2024-06-20                | 2024-06-20                   | Annually               | No          |
| SH102281317      | 102281317  | CND100058WX1  | 22 MERCEDES-BENZ INT FIN MTN001BC    | MERCEDES-BENZ INT FINANCE      | CNY       | 1,000,000,000  | 2022-06-20 | 2024-06-20    | 2.98        | 2023-06-20                  | 2024-06-20                | 2024-06-20                   | Annually               | No          |
| SH102281375      | 102281375  | CND100058BDD4 | 22 STATE POWER INVEST CORP MTN 017   | STATE POWER INVEST CORP        | CNY       | 2,800,000,000  | 2022-06-23 | 2025-06-23    | 2.93        | 2023-06-23                  | 2024-06-23                | 2024-06-23                   | Annually               | No          |
| SH102281478      | 102281478  | CND10005CXP4  | 22 CHINA NATIONAL PETROLEUM MTN 001  | CHINA NATIONAL PETROLEUM CO    | CNY       | 9,000,000,000  | 2022-07-06 | 2024-07-06    | 2.35        | 2023-07-06                  | 2024-07-06                | 2024-07-06                   | Annually               | No          |
| SH102281521      | 102281521  | CND10005DCR2  | 22 LUNENG GROUP MTN 001              | LUNENG GROUP CORPORATION LTD   | CNY       | 1,000,000,000  | 2022-07-13 | 2025-07-13    | 3.15        | 2023-07-13                  | 2024-07-13                | 2024-07-13                   | Annually               | No          |

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**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                   | Issuer                         | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|-------------------------------------|--------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH102281538      | 102281538  | CND10005DC54 | 22 ANTA SPORTS MTN 001              | ANTA SPORTS PRODUCTS LIMITED   | CNY       | 500,000,000    | 2022-07-13 | 2025-07-13    | 2.80        | 2023-07-13                  | 2024-07-13                | 2024-07-13                   | Annually               | No          |
| SH102281560      | 102281560  | CND10005FBN8 | 22 KAIFENG URBAN OPERATION MTN002   | KAIFENG URBAN OPERATION INVEST | CNY       | 600,000,000    | 2022-07-15 | 2024-07-15    | 5.00        | 2023-07-15                  | 2024-07-15                | 2024-07-15                   | Annually               | No          |
| SH102281604      | 102281604  | CND10005GSF6 | 22 XQCII MTN 001                    | XI'AN QUIJIANG CULTURAL INV    | CNY       | 1,100,000,000  | 2022-07-22 | 2027-07-22    | 6.20        | 2023-07-22                  | 2024-07-22                | 2024-07-22                   | Annually               | No          |
| SH102281644      | 102281644  | CND10005H3Q4 | 22 STATE GRID CORP OF CHINA MTN 002 | STATE GRID CORP OF CHINA       | CNY       | 5,500,000,000  | 2022-07-27 | 2027-07-27    | 3.05        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102281655      | 102281655  | CND10005H3P6 | 22 STATE GRID CORP OF CHINA MTN 003 | STATE GRID CORP OF CHINA       | CNY       | 5,500,000,000  | 2022-07-27 | 2027-07-27    | 3.05        | 2023-07-27                  | 2024-07-27                | 2024-07-27                   | Annually               | No          |
| SH102281662      | 102281662  | CND10005H971 | 22 STATE GRID CORP OF CHINA MTN 005 | STATE GRID CORP OF CHINA       | CNY       | 6,500,000,000  | 2022-07-28 | 2027-07-28    | 3.04        | 2023-07-28                  | 2024-07-28                | 2024-07-28                   | Annually               | No          |
| SH102281689      | 102281689  | CND10005HVY9 | 22 CHINA RAILWAY GP LTD MTN 001     | CHINA RAILWAY GP LTD           | CNY       | 3,000,000,000  | 2022-08-03 | 2025-08-03    | 2.58        | 2023-08-03                  | 2024-08-03                | 2024-08-03                   | Annually               | No          |
| SH102281690      | 102281690  | CND10005HX97 | 22 SHANDONG IRON AND STEEL MTN 003  | SHANDONG IRON AND STEEL        | CNY       | 1,000,000,000  | 2022-08-03 | 2099-12-31    | 3.78        | 2023-08-03                  | 2024-08-03                | 2024-08-03                   | Annually               | No          |
| SH102281691      | 102281691  | CND10005HW31 | 22 STATE POWER INVEST CORP MTN 023  | STATE POWER INVEST CORP        | CNY       | 1,700,000,000  | 2022-08-03 | 2025-08-03    | 2.59        | 2023-08-03                  | 2024-08-03                | 2024-08-03                   | Annually               | No          |
| SH102281726      | 102281726  | CND10005J4K3 | 22 HUANENG POWER INTL MTN 006 SLB   | HUANENG POWER INTL             | CNY       | 2,000,000,000  | 2022-08-05 | 2025-08-05    | 2.40        | 2023-08-05                  | 2024-08-05                | 2024-08-05                   | Annually               | No          |
| SH102281811      | 102281811  | CND10005K6F5 | 22 HUAFA GROUP MTN 012 A            | ZHUHAI HUAFA GROUP CO.,        | CNY       | 600,000,000    | 2022-08-16 | 2099-12-31    | 3.45        | 2023-08-16                  | 2024-08-16                | 2024-08-16                   | Annually               | No          |
| SH102281841      | 102281841  | CND10005KHT2 | 22 STATE POWER INVEST CORP MTN 025  | STATE POWER INVEST CORP        | CNY       | 1,800,000,000  | 2022-08-18 | 2025-08-18    | 2.48        | 2023-08-18                  | 2024-08-18                | 2024-08-18                   | Annually               | No          |
| SH102281857      | 102281857  | CND10005KT49 | 22 HUAIAN TRAFFIC MTN 001           | HUAIAN TRAFFIC HOLDING CO LTD  | CNY       | 1,000,000,000  | 2022-08-19 | 2099-12-31    | 4.00        | 2023-08-19                  | 2024-08-19                | 2024-08-19                   | Annually               | No          |
| SH102281882      | 102281882  | CND10005LT24 | 22 BINJIANG GROUP MTN 001           | BINJIANG GROUP                 | CNY       | 940,000,000    | 2022-08-23 | 2024-08-23    | 4.80        | 2023-08-23                  | 2024-08-23                | 2024-08-23                   | Annually               | No          |
| SH102281917      | 102281917  | CND10005LKS6 | 22 MERCEDES-BENZ INT FIN MTN 003 BC | MERCEDES-BENZ INT FINANCE      | CNY       | 2,000,000,000  | 2022-08-26 | 2024-08-26    | 2.55        | 2023-08-26                  | 2024-08-26                | 2024-08-26                   | Annually               | No          |
| SH102281985      | 102281985  | CND10005LVP9 | 22 STATE GRID CORP OF CHINA MTN 007 | STATE GRID CORP OF CHINA       | CNY       | 7,000,000,000  | 2022-08-30 | 2027-08-30    | 2.88        | 2023-08-30                  | 2024-08-30                | 2024-08-30                   | Annually               | No          |
| SH102281986      | 102281986  | CND10005LVT1 | 22 STATE GRID CORP OF CHINA MTN 006 | STATE GRID CORP OF CHINA       | CNY       | 6,000,000,000  | 2022-08-30 | 2027-08-30    | 2.88        | 2023-08-30                  | 2024-08-30                | 2024-08-30                   | Annually               | No          |
| SH102282050      | 102282050  | CND10005NDJ6 | 22 CRHC MTN 002                     | CHINA REFORM HOLDINGS CO LTD   | CNY       | 30,000,000,000 | 2022-09-06 | 2027-09-06    | 2.65        | 2023-09-06                  | 2024-09-06                | 2024-09-06                   | Annually               | No          |
| SH102282105      | 102282105  | CND10005PY39 | 22 SYNGENTA GROUP MTN 001           | SYNGENTA GROUP CO., LTD        | CNY       | 1,500,000,000  | 2022-09-21 | 2025-09-21    | 2.65        | 2023-09-21                  | 2024-09-21                | 2024-09-21                   | Annually               | No          |
| SH102282128      | 102282128  | CND10005PW15 | 22 BEIJING CAPITAL DEV CO MTN 005   | BEIJING CAPITAL DEV CO LTD     | CNY       | 1,280,000,000  | 2022-09-22 | 2027-09-22    | 3.76        | 2023-09-22                  | 2024-09-22                | 2024-09-22                   | Annually               | No          |
| SH102282133      | 102282133  | CND10005PV08 | 22 STATE POWER INVEST CORP MTN 028  | STATE POWER INVEST CORP        | CNY       | 2,000,000,000  | 2022-09-22 | 2025-09-22    | 2.44        | 2023-09-22                  | 2024-09-22                | 2024-09-22                   | Annually               | No          |
| SH102282226      | 102282226  | CND10005ZVM6 | 22 SHUDAO INVEST MTN 009            | SHUDAO INVESTMENT GROUP CO     | CNY       | 2,000,000,000  | 2022-10-12 | 2099-12-31    | 3.04        | 2023-10-12                  | 2024-10-12                | 2024-10-12                   | Annually               | No          |
| SH102282336      | 102282336  | CND10005S9F1 | 22 CN SOUTHERN POWER GRID MTN 004   | CN SOUTHERN POWER GRID         | CNY       | 5,000,000,000  | 2022-10-24 | 2025-10-24    | 2.42        | 2023-10-24                  | 2024-10-24                | 2024-10-24                   | Annually               | No          |
| SH102282392      | 102282392  | CND10005T786 | 22 CN SOUTHERN POWER GRID MTN 005   | CN SOUTHERN POWER GRID         | CNY       | 3,500,000,000  | 2022-10-28 | 2027-10-28    | 2.85        | 2023-10-28                  | 2024-10-28                | 2024-10-28                   | Annually               | No          |
| SH102282420      | 102282420  | CND10005TBQ2 | 22 SHUDAO INVEST MTN 011            | SHUDAO INVESTMENT GROUP CO     | CNY       | 2,000,000,000  | 2022-10-31 | 2099-12-31    | 2.99        | 2023-10-31                  | 2024-10-31                | 2024-10-31                   | Annually               | No          |
| SH102282471      | 102282471  | CND10005V352 | 22 CHINA MINMETALS MTN 001          | CHINA MINMETALS CORPORATION    | CNY       | 2,000,000,000  | 2022-11-04 | 2025-11-04    | 2.54        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102282478      | 102282478  | CND10005V3H5 | 22 SHUDAO INVEST MTN 012 A          | SHUDAO INVESTMENT GROUP CO     | CNY       | 1,600,000,000  | 2022-11-07 | 2099-12-31    | 3.01        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102282503      | 102282503  | CND10005VKT3 | 22 CENTRAL HUIJIN INV MTN 004       | CENTRAL HUIJIN INVESTMENT LTD  | CNY       | 15,000,000,000 | 2022-11-11 | 2025-11-11    | 2.44        | 2023-11-11                  | 2024-11-11                | 2024-11-11                   | Annually               | No          |
| SH102282527      | 102282527  | CND10005W8B6 | 22 HUDAO INVEST MTN 013             | SHUDAO INVESTMENT GROUP CO.    | CNY       | 2,000,000,000  | 2022-11-16 | 2099-12-31    | 3.50        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102282564      | 102282564  | CND10005WXC0 | 22 BINJIANG GROUP MTN 002           | BINJIANG GROUP                 | CNY       | 800,000,000    | 2022-11-23 | 2024-11-23    | 5.80        | 2023-11-23                  | 2024-11-23                | 2024-11-23                   | Annually               | No          |
| SH102282569      | 102282569  | CND10005WXN7 | 22 CN SOUTHERN POWER GRID MTN 007   | CN SOUTHERN POWER GRID         | CNY       | 4,000,000,000  | 2022-11-24 | 2025-11-24    | 2.84        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102282591      | 102282591  | CND10005WXM9 | 22 CN SOUTHERN POWER GRID MTN 008   | CN SOUTHERN POWER GRID         | CNY       | 2,000,000,000  | 2022-11-28 | 2025-11-28    | 2.83        | 2023-11-28                  | 2024-11-28                | 2024-11-28                   | Annually               | No          |
| SH102282650      | 102282650  | CND10005ZCS3 | 22 NJDJB MTN 001                    | NANJING DAJIANGBEI INV LTD     | CNY       | 800,000,000    | 2022-12-27 | 2027-12-27    | 5.13        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102300323      | 102300323  | CND100068V87 | 23 XQCII MTN 001                    | XI'AN QUIJIANG CULTURAL INV    | CNY       | 790,000,000    | 2023-03-27 | 2025-03-27    | 6.50        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102300507      | 102300507  | CND100073774 | 23 SGOI MTN 001 BC                  | STATE GRID OVERSEAS INV LTD    | CNY       | 1,000,000,000  | 2023-10-18 | 2026-10-18    | 2.87        | 2023-10-18                  | 2024-10-18                | 2024-10-18                   | Annually               | No          |
| SH102300549      | 102300549  | CND100078YB1 | 23 JIZHONG ENERGY GP CO LTD MTN010  | JIZHONG ENERGY GP CO LTD       | CNY       | 1,500,000,000  | 2023-11-27 | 2026-11-27    | 4.78        | 2023-11-27                  | 2024-11-27                | 2024-11-27                   | Annually               | No          |
| SH102380162      | 102380162  | CND100063B11 | 23 BMW CHINA MTN001BC               | BMW CHINA CAPITAL B.V.         | CNY       | 3,000,000,000  | 2023-02-10 | 2026-02-10    | 3.69        | 2024-02-10                  | 2025-02-10                | 2025-02-10                   | Annually               | No          |
| SH102380398      | 102380398  | CND100065CV2 | 23 CSSC MTN 1 SUSTAIN LINK AND BOND | CSSC                           | CNY       | 1,000,000,000  | 2023-03-06 | 2026-03-06    | 3.30        | 2024-03-06                  | 2025-03-06                | 2025-03-06                   | Annually               | No          |
| SH102380400      | 102380400  | CND100065D25 | 23 CENTRAL HUIJIN INV MTN 001       | CENTRAL HUIJIN INVESTMENT LTD  | CNY       | 15,000,000,000 | 2023-03-06 | 2025-03-06    | 2.87        | 2024-03-06                  | 2025-03-06                | 2025-03-06                   | Annually               | No          |

**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                         | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|--------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH102380461      | 102380461  | CND100065H88 | 23 BEIJING CAPITAL DEV CO MTN 002    | BEIJING CAPITAL DEV CO LTD     | CNY       | 2,000,000,000  | 2023-03-10 | 2026-03-10    | 4.40        | 2024-03-10                  | 2025-03-10                | 2025-03-10                   | Annually               | No          |
| SH102380521      | 102380521  | CND100067PX6 | 23 STATE POWER INVEST CORP MTN 004   | STATE POWER INVEST CORP        | CNY       | 1,100,000,000  | 2023-03-15 | 2026-03-15    | 2.95        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102380530      | 102380530  | CND100067WP8 | 23 YCTONGLIAN MTN 001                | YINCHUAN TONGLIAN CAP INV CO   | CNY       | 500,000,000    | 2023-03-16 | 2025-03-16    | 6.00        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102380536      | 102380536  | CND100067XF7 | 23 SHANDONG HI-SPEED GROUP MTN 002   | SHANDONG HI-SPEED GROUP        | CNY       | 3,000,000,000  | 2023-03-16 | 2026-03-16    | 3.41        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102380723      | 102380723  | CND1000696X8 | 23 GUANGZHOU METRO MTN 002           | GUANGZHOU METRO                | CNY       | 2,500,000,000  | 2023-03-29 | 2026-03-29    | 3.01        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102380754      | 102380754  | CND100069H50 | 23 XINING CITY INVESTMENT CO MTN 001 | XINING CITY INVESTMENT COMPANY | CNY       | 700,000,000    | 2023-03-31 | 2025-03-31    | 7.00        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH102380833      | 102380833  | CND10006C2K3 | 23 BEIJING CAPITAL DEV CO MTN 004    | BEIJING CAPITAL DEV CO LTD     | CNY       | 1,500,000,000  | 2023-04-12 | 2028-04-12    | 3.74        | 2023-04-12                  | 2024-04-12                | 2024-04-12                   | Annually               | No          |
| SH102380934      | 102380934  | CND10006CFC7 | 23 HKG INVESTMENT MTN 005            | HENAN AIRPORT INV GRP CO LTD   | CNY       | 1,500,000,000  | 2023-04-19 | 2024-04-23    | 5.50        | 2023-04-19                  | 2024-04-23                | 2024-04-23                   | Annually               | No          |
| SH102380938      | 102380938  | CND10006CFV7 | 23 STATE POWER INVEST CORP MTN 011   | STATE POWER INVEST CORP        | CNY       | 1,600,000,000  | 2023-04-18 | 2026-04-18    | 2.84        | 2023-04-18                  | 2024-04-18                | 2024-04-18                   | Annually               | No          |
| SH102380975      | 102380975  | CND10006CFW5 | 23 STATE POWER INVEST CORP MTN 012   | STATE POWER INVEST CORP        | CNY       | 1,600,000,000  | 2023-04-20 | 2026-04-20    | 2.82        | 2023-04-20                  | 2024-04-20                | 2024-04-20                   | Annually               | No          |
| SH102380981      | 102380981  | CND10006CG50 | 23 CENTRAL HUIJIN INV MTN 002        | CENTRAL HUIJIN INVESTMENT LTD  | CNY       | 15,000,000,000 | 2023-04-20 | 2026-04-20    | 2.87        | 2023-04-20                  | 2024-04-20                | 2024-04-20                   | Annually               | No          |
| SH102381033      | 102381033  | CND10006DJX3 | 23 MIDEA REAL ESTATE MTN 001 B       | MIDEA REAL ESTATE GROUP LTD    | CNY       | 200,000,000    | 2023-04-25 | 2025-04-25    | 4.50        | 2023-04-25                  | 2024-04-25                | 2024-04-25                   | Annually               | No          |
| SH102381057      | 102381057  | CND10006DM51 | 23 YCTONGLIAN MTN 002                | YINCHUAN TONGLIAN CAP INV CO   | CNY       | 1,000,000,000  | 2023-04-25 | 2026-04-25    | 6.00        | 2023-04-25                  | 2024-04-25                | 2024-04-25                   | Annually               | No          |
| SH102381139      | 102381139  | CND10006LJP2 | 23 DA HENG QIN MTN 001               | ZHUHAI DA HENG QIN INVEST CO   | CNY       | 1,500,000,000  | 2023-05-10 | 2028-05-10    | 3.50        | 2023-05-10                  | 2024-05-10                | 2024-05-10                   | Annually               | No          |
| SH102381186      | 102381186  | CND10006HB7  | 23 YCTONGLIAN MTN 003                | YINCHUAN TONGLIAN CAP INV CO   | CNY       | 1,000,000,000  | 2023-05-18 | 2025-05-18    | 5.50        | 2023-05-18                  | 2024-05-18                | 2024-05-18                   | Annually               | No          |
| SH102381257      | 102381257  | CND10006KSZ4 | 23 YCCT MTN 002                      | YINCHUAN URBAN CONSINV CO LTD  | CNY       | 520,000,000    | 2023-05-25 | 2026-05-25    | 6.50        | 2023-05-25                  | 2024-05-25                | 2024-05-25                   | Annually               | No          |
| SH102381361      | 102381361  | CND10006JM71 | 23 TCCL MTN 001 BC                   | TCCL (FINANCE) LIMITED         | CNY       | 500,000,000    | 2023-06-12 | 2026-06-12    | 3.60        | 2023-06-12                  | 2024-06-12                | 2024-06-12                   | Annually               | No          |
| SH102381477      | 102381477  | CND10006N1S5 | 23 ZIJIN MINING MTN 002 A            | ZIJIN MINING GROUP COMPANY LTD | CNY       | 750,000,000    | 2023-06-21 | 2030-06-21    | 3.67        | 2023-06-21                  | 2024-06-21                | 2024-06-21                   | Annually               | No          |
| SH102381485      | 102381485  | CND10006N7N3 | 23 CHINA HUADIAN CORP MTN 005 B      | CHINA HUADIAN CORP             | CNY       | 1,000,000,000  | 2023-06-21 | 2099-12-31    | 3.25        | 2023-06-21                  | 2024-06-21                | 2024-06-21                   | Annually               | No          |
| SH102381503      | 102381503  | CND10006NBG4 | 23 CRAM MTN 001                      | CHINA ASSET MGT CO LTD         | CNY       | 1,000,000,000  | 2023-06-21 | 2026-06-21    | 3.05        | 2023-06-21                  | 2024-06-21                | 2024-06-21                   | Annually               | No          |
| SH102381546      | 102381546  | CND10006P352 | 23 CENTRAL HUIJIN INV MTN 004        | CENTRAL HUIJIN INVESTMENT LTD  | CNY       | 15,000,000,000 | 2023-06-28 | 2028-06-28    | 2.86        | 2023-06-28                  | 2024-06-28                | 2024-06-28                   | Annually               | No          |
| SH102381557      | 102381557  | CND10006PCC6 | 23 CDEI GROUP MTN 001                | CHANGDE ECON CONS INV GROUP CO | CNY       | 1,000,000,000  | 2023-06-28 | 2028-06-28    | 4.30        | 2023-06-28                  | 2024-06-28                | 2024-06-28                   | Annually               | No          |
| SH102381585      | 102381585  | CND10006PH39 | 23 STATE POWER INVEST CORP MTN 023   | STATE POWER INVEST CORP        | CNY       | 2,400,000,000  | 2023-07-04 | 2026-07-04    | 2.82        | 2023-07-04                  | 2024-07-04                | 2024-07-04                   | Annually               | No          |
| SH102381596      | 102381596  | CND10006PNB5 | 23 STATE POWER INVEST CORP MTN 024   | STATE POWER INVEST CORP        | CNY       | 2,400,000,000  | 2023-07-05 | 2025-07-05    | 2.64        | 2023-07-05                  | 2024-07-05                | 2024-07-05                   | Annually               | No          |
| SH102381808      | 102381808  | CND10006TM53 | 23 BINJIANG GROUP MTN 002            | BINJIANG GROUP                 | CNY       | 600,000,000    | 2023-07-25 | 2025-07-25    | 3.85        | 2023-07-25                  | 2024-07-25                | 2024-07-25                   | Annually               | No          |
| SH102381815      | 102381815  | CND10006TGZ0 | 23 CHINA DATANG CORPORATION MTN 005  | CHINA DATANG CORPORATION       | CNY       | 2,000,000,000  | 2023-07-26 | 2099-12-31    | 3.10        | 2023-07-26                  | 2024-07-26                | 2024-07-26                   | Annually               | No          |
| SH102381895      | 102381895  | CND10006VJB1 | 23 STATE POWER INVEST CORP MTN 031 B | STATE POWER INVEST CORP        | CNY       | 1,000,000,000  | 2023-08-01 | 2099-12-31    | 3.19        | 2023-08-01                  | 2024-08-01                | 2024-08-01                   | Annually               | No          |
| SH102381988      | 102381988  | CND10006YGD7 | 23 KTIC MTN 002                      | KUNMING TRAFFIC INV CO LTD     | CNY       | 856,000,000    | 2023-08-09 | 2024-08-13    | 7.00        | 2023-08-09                  | 2024-08-13                | 2024-08-13                   | Single Payment         | No          |
| SH102382076      | 102382076  | CND10006XJQ5 | 23 CHINA EVERBRIGHT LTD MTN 001      | CHINA EVERBRIGHT LIMITED       | CNY       | 4,000,000,000  | 2023-08-16 | 2026-08-16    | 2.90        | 2023-08-16                  | 2024-08-16                | 2024-08-16                   | Annually               | No          |
| SH102382096      | 102382096  | CND10006XYZ5 | 23 YCTONGLIAN MTN 004                | YINCHUAN TONGLIAN CAP INV CO   | CNY       | 200,000,000    | 2023-08-17 | 2025-08-17    | 6.00        | 2023-08-17                  | 2024-08-17                | 2024-08-17                   | Annually               | No          |
| SH102382214      | 102382214  | CND10006Y3Z3 | 23 XQCII MTN 002                     | XI'AN QUIJIANG CULTURAL INV    | CNY       | 900,000,000    | 2023-08-24 | 2025-08-24    | 6.50        | 2023-08-24                  | 2024-08-24                | 2024-08-24                   | Annually               | No          |
| SH102382498      | 102382498  | CND100070WP2 | 23 SHENZHEN INV HLDGS CO MTN 003     | SHENZHEN INV HLDGS CO LTD      | CNY       | 1,500,000,000  | 2023-09-18 | 2028-09-18    | 3.10        | 2023-09-18                  | 2024-09-18                | 2024-09-18                   | Annually               | No          |
| SH102382566      | 102382566  | CND100071X31 | 23 GUANGZHOU METRO MTN 008           | GUANGZHOU METRO                | CNY       | 2,500,000,000  | 2023-09-22 | 2028-09-22    | 3.04        | 2023-09-22                  | 2024-09-22                | 2024-09-22                   | Annually               | No          |
| SH102382571      | 102382571  | CND100070BD2 | 23 VIF MTN 001 BC                    | VOLKSWAGEN INTERNATIONAL FINAN | CNY       | 1,500,000,000  | 2023-09-25 | 2025-09-25    | 3.05        | 2023-09-25                  | 2024-09-25                | 2024-09-25                   | Annually               | No          |
| SH102382784      | 102382784  | CND1000743Y6 | 23 STATE POWER INVEST CORP MTN 043   | STATE POWER INVEST CORP        | CNY       | 1,700,000,000  | 2023-10-19 | 2025-10-19    | 2.66        | 2023-10-19                  | 2024-10-19                | 2024-10-19                   | Annually               | No          |
| SH102382915      | 102382915  | CND100075KF7 | 23 CENTRAL HUIJIN INV MTN 006 B      | CENTRAL HUIJIN INVESTMENT LTD  | CNY       | 20,000,000,000 | 2023-10-27 | 2028-10-27    | 2.89        | 2023-10-27                  | 2024-10-27                | 2024-10-27                   | Annually               | No          |
| SH102383073      | 102383073  | CND1000796K3 | 23 SHANDONG IRON AND STEEL MTN 011   | SHANDONG IRON AND STEEL        | CNY       | 1,000,000,000  | 2023-11-17 | 2025-11-17    | 4.39        | 2023-11-17                  | 2024-11-17                | 2024-11-17                   | Annually               | No          |
| SH102383235      | 102383235  | CND100078X26 | 23 HUIMIN INVESTMENT MTN 001         | JINING YANZHOU DISTRICT HUIMIN | CNY       | 1,000,000,000  | 2023-12-01 | 2028-12-01    | 5.90        | 2023-12-01                  | 2024-12-01                | 2024-12-01                   | Annually               | No          |
| SH102400597      | 102400597  | CND10007HBG4 | 24 JIZHONG ENERGY GP CO LTD MTN002B  | JIZHONG ENERGY GP CO LTD       | CNY       | 700,000,000    | 2024-01-18 | 2027-01-18    | 4.16        | 2024-01-18                  | 2025-01-18                | 2025-01-18                   | Annually               | No          |

**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                   | Issuer                        | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|-------------------------------------|-------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH102480058      | 102480058  | CND10007GDJ6 | 24 TIANJIN INFRASTR INV MTN 002     | TIANJIN INFRASTRUCTURE INV GP | CNY       | 2,000,000,000  | 2024-01-08 | 2026-10-26    | 3.83        | 2024-01-08                  | 2024-10-26                | 2024-10-26                   | Annually               | No          |
| SH102480106      | 102480106  | CND10007G979 | 24 JIZHONG ENERGY GP CO LTD MTN 001 | JIZHONG ENERGY GP CO LTD      | CNY       | 2,000,000,000  | 2024-01-11 | 2026-01-11    | 4.00        | 2024-01-11                  | 2025-01-11                | 2025-01-11                   | Annually               | No          |
| SH102480348      | 102480348  | CND10007HW05 | 24 JIEFG MTN 001                    | JIZHONG ENERGY FENGFENG       | CNY       | 500,000,000    | 2024-01-29 | 2027-01-29    | 3.40        | 2024-01-29                  | 2025-01-29                | 2025-01-29                   | Annually               | No          |
| SH102480368      | 102480368  | CND10007HN63 | 24 JNHCI MTN 004                    | JINNENG HOLD COAL INDUSTRY    | CNY       | 2,000,000,000  | 2024-01-31 | 2029-01-31    | 3.20        | 2024-01-31                  | 2025-01-31                | 2025-01-31                   | Annually               | No          |
| SH102480406      | 102480406  | CND10007JKT4 | 24 GUANGZHOU METRO MTN 002          | GUANGZHOU METRO               | CNY       | 2,500,000,000  | 2024-02-02 | 2029-02-02    | 2.77        | 2024-02-02                  | 2025-02-02                | 2025-02-02                   | Annually               | No          |
| SH102480423      | 102480423  | CND10007KL94 | 24 CHINA CHENGTONG MTN 005 A        | CHENGTONG HOLDING GROUP LTD   | CNY       | 2,000,000,000  | 2024-02-05 | 2034-02-05    | 3.10        | 2024-02-05                  | 2025-02-05                | 2025-02-05                   | Annually               | No          |
| SH102480532      | 102480532  | CND10007LTL8 | 24 SHAANXI TOURISM GROUP MTN 002    | SHAANXI TOURISM GROUP         | CNY       | 600,000,000    | 2024-02-26 | 2027-02-26    | 3.70        | 2024-02-26                  | 2025-02-26                | 2025-02-26                   | Annually               | No          |
| SH102480979      | 102480979  | CND10007PCP6 | 24 CECEP MTN 001 B                  | CECEP GROUP CO. LTD           | CNY       | 2,000,000,000  | 2024-03-20 | 2034-03-20    | 3.05        | 2024-03-20                  | 2025-03-20                | 2025-03-20                   | Annually               | No          |
| SH112302039      | 112302039  | CND10006D4M4 | 23 IND AND COMM BK OF CHINA CD 039  | IND AND COMM BK OF CHINA      | CNY       | 14,140,000,000 | 2023-04-17 | 2024-04-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112302040      | 112302040  | CND10006D4K8 | 23 IND AND COMM BK OF CHINA CD 040  | IND AND COMM BK OF CHINA      | CNY       | 7,050,000,000  | 2023-04-18 | 2024-04-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112302041      | 112302041  | CND10006D4L6 | 23 IND AND COMM BK OF CHINA CD 041  | IND AND COMM BK OF CHINA      | CNY       | 15,000,000,000 | 2023-04-23 | 2024-04-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112302042      | 112302042  | CND10006DYH5 | 23 IND AND COMM BK OF CHINA CD 042  | IND AND COMM BK OF CHINA      | CNY       | 16,260,000,000 | 2023-04-26 | 2024-04-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112302044      | 112302044  | CND1000741B8 | 23 IND AND COMM BK OF CHINA CD 044  | IND AND COMM BK OF CHINA      | CNY       | 6,000,000,000  | 2023-10-19 | 2024-04-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112302049      | 112302049  | CND1000758G1 | 23 IND AND COMM BK OF CHINA CD 049  | IND AND COMM BK OF CHINA      | CNY       | 14,230,000,000 | 2023-10-30 | 2024-10-30    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112302051      | 112302051  | CND1000758C0 | 23 IND AND COMM BK OF CHINA CD 051  | IND AND COMM BK OF CHINA      | CNY       | 10,000,000,000 | 2023-10-31 | 2024-10-31    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112302053      | 112302053  | CND100075894 | 23 IND AND COMM BK OF CHINA CD 053  | IND AND COMM BK OF CHINA      | CNY       | 35,000,000,000 | 2023-11-06 | 2024-11-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112302055      | 112302055  | CND100076M88 | 23 IND AND COMM BK OF CHINA CD 055  | IND AND COMM BK OF CHINA      | CNY       | 1,790,000,000  | 2023-11-07 | 2024-05-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112302057      | 112302057  | CND100076M96 | 23 IND AND COMM BK OF CHINA CD 057  | IND AND COMM BK OF CHINA      | CNY       | 10,580,000,000 | 2023-11-07 | 2024-11-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112302061      | 112302061  | CND100076MF1 | 23 IND AND COMM BK OF CHINA CD 061  | IND AND COMM BK OF CHINA      | CNY       | 6,480,000,000  | 2023-11-09 | 2024-08-09    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112302065      | 112302065  | CND100078S07 | 23 IND AND COMM BK OF CHINA CD 065  | IND AND COMM BK OF CHINA      | CNY       | 5,200,000,000  | 2023-11-17 | 2024-05-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112302066      | 112302066  | CND100078S15 | 23 IND AND COMM BK OF CHINA CD 066  | IND AND COMM BK OF CHINA      | CNY       | 37,690,000,000 | 2023-11-20 | 2024-11-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112302070      | 112302070  | CND10007DJY9 | 23 IND AND COMM BK OF CHINA CD 070  | IND AND COMM BK OF CHINA      | CNY       | 6,650,000,000  | 2023-12-20 | 2024-12-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112302071      | 112302071  | CND10007DJX1 | 23 IND AND COMM BK OF CHINA CD 071  | IND AND COMM BK OF CHINA      | CNY       | 450,000,000    | 2023-12-25 | 2024-12-25    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112302072      | 112302072  | CND10007DK11 | 23 IND AND COMM BK OF CHINA CD 072  | IND AND COMM BK OF CHINA      | CNY       | 6,200,000,000  | 2023-12-26 | 2024-12-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303053      | 112303053  | CND10006BMB7 | 23 AGRICULTURAL BK OF CHINA CD 053  | AGRICULTURAL BK OF CHINA      | CNY       | 6,000,000,000  | 2023-04-12 | 2024-04-12    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303056      | 112303056  | CND10006CXG1 | 23 AGRICULTURAL BK OF CHINA CD 056  | AGRICULTURAL BK OF CHINA      | CNY       | 10,500,000,000 | 2023-04-17 | 2024-04-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303060      | 112303060  | CND10006CXF3 | 23 AGRICULTURAL BK OF CHINA CD 060  | AGRICULTURAL BK OF CHINA      | CNY       | 22,930,000,000 | 2023-04-19 | 2024-04-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303063      | 112303063  | CND10006CXK3 | 23 AGRICULTURAL BK OF CHINA CD 063  | AGRICULTURAL BK OF CHINA      | CNY       | 26,150,000,000 | 2023-04-23 | 2024-04-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303068      | 112303068  | CND10006DXT2 | 23 AGRICULTURAL BK OF CHINA CD 068  | AGRICULTURAL BK OF CHINA      | CNY       | 16,700,000,000 | 2023-04-26 | 2024-04-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303072      | 112303072  | CND10006FHZ7 | 23 AGRICULTURAL BK OF CHINA CD 072  | AGRICULTURAL BK OF CHINA      | CNY       | 2,700,000,000  | 2023-05-06 | 2024-05-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303075      | 112303075  | CND10006FVQ7 | 23 AGRICULTURAL BK OF CHINA CD 075  | AGRICULTURAL BK OF CHINA      | CNY       | 29,200,000,000 | 2023-05-08 | 2024-05-08    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303079      | 112303079  | CND10006LHF7 | 23 AGRICULTURAL BK OF CHINA CD 079  | AGRICULTURAL BK OF CHINA      | CNY       | 5,990,000,000  | 2023-05-10 | 2024-05-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303082      | 112303082  | CND10006G9Y5 | 23 AGRICULTURAL BK OF CHINA CD 082  | AGRICULTURAL BK OF CHINA      | CNY       | 26,860,000,000 | 2023-05-15 | 2024-05-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303083      | 112303083  | CND10006GWC3 | 23 AGRICULTURAL BK OF CHINA CD 083  | AGRICULTURAL BK OF CHINA      | CNY       | 6,000,000,000  | 2023-05-16 | 2024-05-16    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303089      | 112303089  | CND10006HLL5 | 23 AGRICULTURAL BK OF CHINA CD 089  | AGRICULTURAL BK OF CHINA      | CNY       | 25,500,000,000 | 2023-05-22 | 2024-05-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303091      | 112303091  | CND10006HLL3 | 23 AGRICULTURAL BK OF CHINA CD 091  | AGRICULTURAL BK OF CHINA      | CNY       | 10,500,000,000 | 2023-05-23 | 2024-05-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303093      | 112303093  | CND10006HLG5 | 23 AGRICULTURAL BK OF CHINA CD 093  | AGRICULTURAL BK OF CHINA      | CNY       | 10,500,000,000 | 2023-05-24 | 2024-05-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303098      | 112303098  | CND10006J637 | 23 AGRICULTURAL BK OF CHINA CD 098  | AGRICULTURAL BK OF CHINA      | CNY       | 18,000,000,000 | 2023-05-29 | 2024-05-29    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303100      | 112303100  | CND10006J611 | 23 AGRICULTURAL BK OF CHINA CD 100  | AGRICULTURAL BK OF CHINA      | CNY       | 10,500,000,000 | 2023-05-30 | 2024-05-30    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |

**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                  | Issuer                   | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|------------------------------------|--------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH112303105      | 112303105  | CND10006JQN6 | 23 AGRICULTURAL BK OF CHINA CD 105 | AGRICULTURAL BK OF CHINA | CNY       | 8,720,000,000  | 2023-06-05 | 2024-06-05    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303108      | 112303108  | CND10006JQM8 | 23 AGRICULTURAL BK OF CHINA CD 108 | AGRICULTURAL BK OF CHINA | CNY       | 20,000,000,000 | 2023-06-07 | 2024-06-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303115      | 112303115  | CND10006KBW7 | 23 AGRICULTURAL BK OF CHINA CD 115 | AGRICULTURAL BK OF CHINA | CNY       | 3,300,000,000  | 2023-06-12 | 2024-06-12    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303117      | 112303117  | CND10006KZS4 | 23 AGRICULTURAL BK OF CHINA CD 117 | AGRICULTURAL BK OF CHINA | CNY       | 20,000,000,000 | 2023-06-13 | 2024-06-13    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303119      | 112303119  | CND10006KZR6 | 23 AGRICULTURAL BK OF CHINA CD 119 | AGRICULTURAL BK OF CHINA | CNY       | 10,500,000,000 | 2023-06-14 | 2024-06-14    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303122      | 112303122  | CND10006MD93 | 23 AGRICULTURAL BK OF CHINA CD 122 | AGRICULTURAL BK OF CHINA | CNY       | 10,350,000,000 | 2023-06-19 | 2024-06-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303129      | 112303129  | CND10006N0S7 | 23 AGRICULTURAL BK OF CHINA CD 129 | AGRICULTURAL BK OF CHINA | CNY       | 10,300,000,000 | 2023-06-25 | 2024-06-25    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303131      | 112303131  | CND10006NRX5 | 23 AGRICULTURAL BK OF CHINA CD 131 | AGRICULTURAL BK OF CHINA | CNY       | 23,050,000,000 | 2023-06-26 | 2024-06-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303133      | 112303133  | CND10006NRW7 | 23 AGRICULTURAL BK OF CHINA CD 133 | AGRICULTURAL BK OF CHINA | CNY       | 6,570,000,000  | 2023-06-27 | 2024-06-27    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303135      | 112303135  | CND10006NRZ0 | 23 AGRICULTURAL BK OF CHINA CD 135 | AGRICULTURAL BK OF CHINA | CNY       | 29,850,000,000 | 2023-06-28 | 2024-06-28    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303137      | 112303137  | CND10006PL66 | 23 AGRICULTURAL BK OF CHINA CD 137 | AGRICULTURAL BK OF CHINA | CNY       | 6,000,000,000  | 2023-07-05 | 2024-07-05    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303142      | 112303142  | CND10006RL80 | 23 AGRICULTURAL BK OF CHINA CD 142 | AGRICULTURAL BK OF CHINA | CNY       | 10,500,000,000 | 2023-07-10 | 2024-07-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303144      | 112303144  | CND10006RLC3 | 23 AGRICULTURAL BK OF CHINA CD 144 | AGRICULTURAL BK OF CHINA | CNY       | 3,550,000,000  | 2023-07-11 | 2024-07-11    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303153      | 112303153  | CND10006SK31 | 23 AGRICULTURAL BK OF CHINA CD 153 | AGRICULTURAL BK OF CHINA | CNY       | 2,930,000,000  | 2023-07-17 | 2024-07-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303155      | 112303155  | CND10006SK56 | 23 AGRICULTURAL BK OF CHINA CD 155 | AGRICULTURAL BK OF CHINA | CNY       | 12,400,000,000 | 2023-07-18 | 2024-07-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303168      | 112303168  | CND10006VG57 | 23 AGRICULTURAL BK OF CHINA CD 168 | AGRICULTURAL BK OF CHINA | CNY       | 2,200,000,000  | 2023-08-02 | 2024-08-02    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303171      | 112303171  | CND10006W416 | 23 AGRICULTURAL BK OF CHINA CD 171 | AGRICULTURAL BK OF CHINA | CNY       | 10,500,000,000 | 2023-08-07 | 2024-08-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303174      | 112303174  | CND10006W424 | 23 AGRICULTURAL BK OF CHINA CD 174 | AGRICULTURAL BK OF CHINA | CNY       | 13,350,000,000 | 2023-08-09 | 2024-08-09    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303179      | 112303179  | CND10006W481 | 23 AGRICULTURAL BK OF CHINA CD 179 | AGRICULTURAL BK OF CHINA | CNY       | 25,500,000,000 | 2023-08-14 | 2024-08-14    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303181      | 112303181  | CND10006X901 | 23 AGRICULTURAL BK OF CHINA CD 181 | AGRICULTURAL BK OF CHINA | CNY       | 22,000,000,000 | 2023-08-16 | 2024-08-16    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303184      | 112303184  | CND10006X8X8 | 23 AGRICULTURAL BK OF CHINA CD 184 | AGRICULTURAL BK OF CHINA | CNY       | 14,300,000,000 | 2023-08-21 | 2024-08-21    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303187      | 112303187  | CND10006X919 | 23 AGRICULTURAL BK OF CHINA CD 187 | AGRICULTURAL BK OF CHINA | CNY       | 6,000,000,000  | 2023-08-22 | 2024-08-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303188      | 112303188  | CND10006X943 | 23 AGRICULTURAL BK OF CHINA CD 188 | AGRICULTURAL BK OF CHINA | CNY       | 9,150,000,000  | 2023-08-23 | 2024-08-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303190      | 112303190  | CND10006YKX7 | 23 AGRICULTURAL BK OF CHINA CD 190 | AGRICULTURAL BK OF CHINA | CNY       | 18,250,000,000 | 2023-08-28 | 2024-08-28    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303191      | 112303191  | CND10006YKV1 | 23 AGRICULTURAL BK OF CHINA CD 191 | AGRICULTURAL BK OF CHINA | CNY       | 4,550,000,000  | 2023-08-29 | 2024-08-29    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303193      | 112303193  | CND10006ZQD3 | 23 AGRICULTURAL BK OF CHINA CD 193 | AGRICULTURAL BK OF CHINA | CNY       | 3,750,000,000  | 2023-09-07 | 2024-06-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303197      | 112303197  | CND10006ZQB7 | 23 AGRICULTURAL BK OF CHINA CD 197 | AGRICULTURAL BK OF CHINA | CNY       | 17,100,000,000 | 2023-09-11 | 2024-09-11    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303199      | 112303199  | CND10006ZQ77 | 23 AGRICULTURAL BK OF CHINA CD 199 | AGRICULTURAL BK OF CHINA | CNY       | 7,300,000,000  | 2023-09-12 | 2024-09-12    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303200      | 112303200  | CND10006ZQC5 | 23 AGRICULTURAL BK OF CHINA CD 200 | AGRICULTURAL BK OF CHINA | CNY       | 30,000,000,000 | 2023-09-13 | 2024-09-13    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303204      | 112303204  | CND100070MF4 | 23 AGRICULTURAL BK OF CHINA CD 204 | AGRICULTURAL BK OF CHINA | CNY       | 29,950,000,000 | 2023-09-18 | 2024-09-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303205      | 112303205  | CND100070MH0 | 23 AGRICULTURAL BK OF CHINA CD 205 | AGRICULTURAL BK OF CHINA | CNY       | 26,000,000,000 | 2023-09-19 | 2024-09-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303206      | 112303206  | CND100071GC1 | 23 AGRICULTURAL BK OF CHINA CD 206 | AGRICULTURAL BK OF CHINA | CNY       | 28,200,000,000 | 2023-09-20 | 2024-09-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303207      | 112303207  | CND100071G99 | 23 AGRICULTURAL BK OF CHINA CD 207 | AGRICULTURAL BK OF CHINA | CNY       | 30,000,000,000 | 2023-09-25 | 2024-09-25    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303209      | 112303209  | CND100071GD9 | 23 AGRICULTURAL BK OF CHINA CD 209 | AGRICULTURAL BK OF CHINA | CNY       | 10,150,000,000 | 2023-09-26 | 2024-09-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303214      | 112303214  | CND100072RS2 | 23 AGRICULTURAL BK OF CHINA CD 214 | AGRICULTURAL BK OF CHINA | CNY       | 10,500,000,000 | 2023-10-16 | 2024-10-16    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303222      | 112303222  | CND100074WH1 | 23 AGRICULTURAL BK OF CHINA CD 222 | AGRICULTURAL BK OF CHINA | CNY       | 5,300,000,000  | 2023-10-30 | 2024-10-30    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303224      | 112303224  | CND100074WM1 | 23 AGRICULTURAL BK OF CHINA CD 224 | AGRICULTURAL BK OF CHINA | CNY       | 6,000,000,000  | 2023-10-31 | 2024-10-31    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303226      | 112303226  | CND100074WG3 | 23 AGRICULTURAL BK OF CHINA CD 226 | AGRICULTURAL BK OF CHINA | CNY       | 1,000,000,000  | 2023-11-01 | 2024-11-01    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303230      | 112303230  | CND100074WP4 | 23 AGRICULTURAL BK OF CHINA CD 230 | AGRICULTURAL BK OF CHINA | CNY       | 19,100,000,000 | 2023-11-06 | 2024-11-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |

**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                  | Issuer                   | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|------------------------------------|--------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH112303232      | 112303232  | CND100076CB1 | 23 AGRICULTURAL BK OF CHINA CD 232 | AGRICULTURAL BK OF CHINA | CNY       | 4,920,000,000  | 2023-11-07 | 2024-11-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303234      | 112303234  | CND100076CD7 | 23 AGRICULTURAL BK OF CHINA CD 234 | AGRICULTURAL BK OF CHINA | CNY       | 1,400,000,000  | 2023-11-08 | 2024-11-08    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303237      | 112303237  | CND100076CH8 | 23 AGRICULTURAL BK OF CHINA CD 237 | AGRICULTURAL BK OF CHINA | CNY       | 18,600,000,000 | 2023-11-10 | 2024-05-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303241      | 112303241  | CND1000776Y6 | 23 AGRICULTURAL BK OF CHINA CD 241 | AGRICULTURAL BK OF CHINA | CNY       | 6,000,000,000  | 2023-11-20 | 2024-11-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303264      | 112303264  | CND10007CX09 | 23 AGRICULTURAL BK OF CHINA CD 264 | AGRICULTURAL BK OF CHINA | CNY       | 10,500,000,000 | 2023-12-26 | 2024-12-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112303265      | 112303265  | CND10007CWQ0 | 23 AGRICULTURAL BK OF CHINA CD 265 | AGRICULTURAL BK OF CHINA | CNY       | 6,000,000,000  | 2023-12-27 | 2024-12-27    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304017      | 112304017  | CND10006CTW6 | 23 BANK OF CHINA LIMITED CD 017    | BANK OF CHINA LIMITED    | CNY       | 15,050,000,000 | 2023-04-23 | 2024-04-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304018      | 112304018  | CND10006DSN5 | 23 BANK OF CHINA LIMITED CD 018    | BANK OF CHINA LIMITED    | CNY       | 16,950,000,000 | 2023-04-26 | 2024-04-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304019      | 112304019  | CND10006SJK6 | 23 BANK OF CHINA LIMITED CD 019    | BANK OF CHINA LIMITED    | CNY       | 2,170,000,000  | 2023-07-17 | 2024-07-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304020      | 112304020  | CND10006SJH4 | 23 BANK OF CHINA LIMITED CD 020    | BANK OF CHINA LIMITED    | CNY       | 30,000,000,000 | 2023-07-18 | 2024-07-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304021      | 112304021  | CND10006SVS6 | 23 BANK OF CHINA LIMITED CD 021    | BANK OF CHINA LIMITED    | CNY       | 29,950,000,000 | 2023-07-19 | 2024-07-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304022      | 112304022  | CND10006SVT4 | 23 BANK OF CHINA LIMITED CD 022    | BANK OF CHINA LIMITED    | CNY       | 29,620,000,000 | 2023-07-19 | 2024-04-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304023      | 112304023  | CND10006TG69 | 23 BANK OF CHINA LIMITED CD 023    | BANK OF CHINA LIMITED    | CNY       | 29,800,000,000 | 2023-07-24 | 2024-07-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304024      | 112304024  | CND10006TG51 | 23 BANK OF CHINA LIMITED CD 024    | BANK OF CHINA LIMITED    | CNY       | 16,920,000,000 | 2023-07-24 | 2024-04-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304025      | 112304025  | CND10006TG85 | 23 BANK OF CHINA LIMITED CD 025    | BANK OF CHINA LIMITED    | CNY       | 30,000,000,000 | 2023-07-25 | 2024-07-25    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304026      | 112304026  | CND10006TG44 | 23 BANK OF CHINA LIMITED CD 026    | BANK OF CHINA LIMITED    | CNY       | 24,350,000,000 | 2023-07-25 | 2024-04-25    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304027      | 112304027  | CND10006TG93 | 23 BANK OF CHINA LIMITED CD 027    | BANK OF CHINA LIMITED    | CNY       | 29,300,000,000 | 2023-07-26 | 2024-07-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304032      | 112304032  | CND10006VF09 | 23 BANK OF CHINA LIMITED CD 032    | BANK OF CHINA LIMITED    | CNY       | 20,000,000,000 | 2023-07-31 | 2024-07-31    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304035      | 112304035  | CND10006X7D2 | 23 BANK OF CHINA LIMITED CD 035    | BANK OF CHINA LIMITED    | CNY       | 15,700,000,000 | 2023-08-23 | 2024-08-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304037      | 112304037  | CND10006YJW1 | 23 BANK OF CHINA LIMITED CD 037    | BANK OF CHINA LIMITED    | CNY       | 19,750,000,000 | 2023-08-28 | 2024-08-28    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304039      | 112304039  | CND10006YJT7 | 23 BANK OF CHINA LIMITED CD 039    | BANK OF CHINA LIMITED    | CNY       | 4,000,000,000  | 2023-08-29 | 2024-08-29    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304040      | 112304040  | CND10006Z3R9 | 23 BANK OF CHINA LIMITED CD 040    | BANK OF CHINA LIMITED    | CNY       | 19,300,000,000 | 2023-08-30 | 2024-08-30    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304041      | 112304041  | CND10006ZQX1 | 23 BANK OF CHINA LIMITED CD 041    | BANK OF CHINA LIMITED    | CNY       | 7,350,000,000  | 2023-09-11 | 2024-09-11    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304042      | 112304042  | CND10006ZQW3 | 23 BANK OF CHINA LIMITED CD 042    | BANK OF CHINA LIMITED    | CNY       | 19,850,000,000 | 2023-09-13 | 2024-09-13    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304043      | 112304043  | CND100070MS7 | 23 BANK OF CHINA LIMITED CD 043    | BANK OF CHINA LIMITED    | CNY       | 20,000,000,000 | 2023-09-18 | 2024-09-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304044      | 112304044  | CND100070MR9 | 23 BANK OF CHINA LIMITED CD 044    | BANK OF CHINA LIMITED    | CNY       | 20,000,000,000 | 2023-09-18 | 2024-09-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304045      | 112304045  | CND100070MT5 | 23 BANK OF CHINA LIMITED CD 045    | BANK OF CHINA LIMITED    | CNY       | 19,980,000,000 | 2023-09-19 | 2024-09-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304046      | 112304046  | CND100072SP6 | 23 BANK OF CHINA LIMITED CD 046    | BANK OF CHINA LIMITED    | CNY       | 10,450,000,000 | 2023-10-16 | 2024-10-16    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304047      | 112304047  | CND100072SQ4 | 23 BANK OF CHINA LIMITED CD 047    | BANK OF CHINA LIMITED    | CNY       | 18,610,000,000 | 2023-10-17 | 2024-10-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304048      | 112304048  | CND100072SR2 | 23 BANK OF CHINA LIMITED CD 048    | BANK OF CHINA LIMITED    | CNY       | 1,600,000,000  | 2023-10-18 | 2024-10-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304053      | 112304053  | CND100076DZ8 | 23 BANK OF CHINA LIMITED CD 053    | BANK OF CHINA LIMITED    | CNY       | 6,560,000,000  | 2023-11-09 | 2024-08-09    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304055      | 112304055  | CND1000779V6 | 23 BANK OF CHINA LIMITED CD 055    | BANK OF CHINA LIMITED    | CNY       | 20,000,000,000 | 2023-11-17 | 2024-05-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304056      | 112304056  | CND1000779W4 | 23 BANK OF CHINA LIMITED CD 056    | BANK OF CHINA LIMITED    | CNY       | 19,750,000,000 | 2023-11-17 | 2024-05-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304057      | 112304057  | CND1000779X2 | 23 BANK OF CHINA LIMITED CD 057    | BANK OF CHINA LIMITED    | CNY       | 8,600,000,000  | 2023-11-20 | 2024-11-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304059      | 112304059  | CND10007CCK8 | 23 BANK OF CHINA LIMITED CD 059    | BANK OF CHINA LIMITED    | CNY       | 19,120,000,000 | 2023-12-19 | 2024-12-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304060      | 112304060  | CND10007CKL6 | 23 BANK OF CHINA LIMITED CD 060    | BANK OF CHINA LIMITED    | CNY       | 13,100,000,000 | 2023-12-19 | 2024-12-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304061      | 112304061  | CND10007CKH4 | 23 BANK OF CHINA LIMITED CD 061    | BANK OF CHINA LIMITED    | CNY       | 19,050,000,000 | 2023-12-20 | 2024-12-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304062      | 112304062  | CND10007CKD3 | 23 BANK OF CHINA LIMITED CD 062    | BANK OF CHINA LIMITED    | CNY       | 19,850,000,000 | 2023-12-20 | 2024-12-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304063      | 112304063  | CND10007CKC5 | 23 BANK OF CHINA LIMITED CD 063    | BANK OF CHINA LIMITED    | CNY       | 20,000,000,000 | 2023-12-25 | 2024-12-25    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |

**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN          | Issue Description                 | Issuer                       | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|---------------|-----------------------------------|------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH112304064      | 112304064  | CND10007CKB7  | 23 BANK OF CHINA LIMITED CD 064   | BANK OF CHINA LIMITED        | CNY       | 19,800,000,000 | 2023-12-25 | 2024-12-25    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304066      | 112304066  | CND10007CKM4  | 23 BANK OF CHINA LIMITED CD 066   | BANK OF CHINA LIMITED        | CNY       | 11,810,000,000 | 2023-12-26 | 2024-12-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112304068      | 112304068  | CND10007CKF8  | 23 BANK OF CHINA LIMITED CD 068   | BANK OF CHINA LIMITED        | CNY       | 19,600,000,000 | 2023-12-28 | 2024-06-28    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305068      | 112305068  | CND10006BRS0  | 23 CHINA CONSTRUCTION BANK CD 068 | CHINA CONSTRUCTION BANK CORP | CNY       | 12,180,000,000 | 2023-04-12 | 2024-04-12    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305072      | 112305072  | CND10006CJ16  | 23 CHINA CONSTRUCTION BANK CD 072 | CHINA CONSTRUCTION BANK CORP | CNY       | 12,850,000,000 | 2023-04-17 | 2024-04-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305074      | 112305074  | CND10006CHW1  | 23 CHINA CONSTRUCTION BANK CD 074 | CHINA CONSTRUCTION BANK CORP | CNY       | 6,800,000,000  | 2023-04-18 | 2024-04-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305076      | 112305076  | CND10006CHS9  | 23 CHINA CONSTRUCTION BANK CD 076 | CHINA CONSTRUCTION BANK CORP | CNY       | 20,900,000,000 | 2023-04-19 | 2024-04-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305081      | 112305081  | CND10006CHX9  | 23 CHINA CONSTRUCTION BANK CD 081 | CHINA CONSTRUCTION BANK CORP | CNY       | 11,950,000,000 | 2023-04-23 | 2024-04-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305084      | 112305084  | CND10006DTT0  | 23 CHINA CONSTRUCTION BANK CD 084 | CHINA CONSTRUCTION BANK CORP | CNY       | 10,890,000,000 | 2023-04-26 | 2024-04-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305086      | 112305086  | CND10006FFV0  | 23 CHINA CONSTRUCTION BANK CD 086 | CHINA CONSTRUCTION BANK CORP | CNY       | 1,570,000,000  | 2023-05-06 | 2024-05-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305088      | 112305088  | CND10006FV66  | 23 CHINA CONSTRUCTION BANK CD 088 | CHINA CONSTRUCTION BANK CORP | CNY       | 15,520,000,000 | 2023-05-08 | 2024-05-08    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305091      | 112305091  | CND10006LFR6  | 23 CHINA CONSTRUCTION BANK CD 091 | CHINA CONSTRUCTION BANK CORP | CNY       | 4,400,000,000  | 2023-05-10 | 2024-05-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305095      | 112305095  | CND10006G9N8  | 23 CHINA CONSTRUCTION BANK CD 095 | CHINA CONSTRUCTION BANK CORP | CNY       | 6,000,000,000  | 2023-05-12 | 2024-05-12    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305097      | 112305097  | CND10006G9K4  | 23 CHINA CONSTRUCTION BANK CD 097 | CHINA CONSTRUCTION BANK CORP | CNY       | 10,000,000,000 | 2023-05-15 | 2024-05-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305105      | 112305105  | CND10006HNY4  | 23 CHINA CONSTRUCTION BANK CD 105 | CHINA CONSTRUCTION BANK CORP | CNY       | 6,550,000,000  | 2023-05-22 | 2024-05-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305106      | 112305106  | CND10006HNX6  | 23 CHINA CONSTRUCTION BANK CD 106 | CHINA CONSTRUCTION BANK CORP | CNY       | 1,000,000,000  | 2023-05-22 | 2024-05-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305107      | 112305107  | CND10006HNW8  | 23 CHINA CONSTRUCTION BANK CD 107 | CHINA CONSTRUCTION BANK CORP | CNY       | 4,000,000,000  | 2023-05-23 | 2024-05-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305108      | 112305108  | CND10006HNV0  | 23 CHINA CONSTRUCTION BANK CD 108 | CHINA CONSTRUCTION BANK CORP | CNY       | 3,750,000,000  | 2023-05-24 | 2024-05-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305135      | 112305135  | CND10006MYB9  | 23 CHINA CONSTRUCTION BANK CD 135 | CHINA CONSTRUCTION BANK CORP | CNY       | 1,260,000,000  | 2023-06-20 | 2024-06-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305149      | 112305149  | CND10006NQW9  | 23 CHINA CONSTRUCTION BANK CD 149 | CHINA CONSTRUCTION BANK CORP | CNY       | 5,550,000,000  | 2023-06-27 | 2024-06-27    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305152      | 112305152  | CND10006NR21  | 23 CHINA CONSTRUCTION BANK CD 152 | CHINA CONSTRUCTION BANK CORP | CNY       | 17,250,000,000 | 2023-06-28 | 2024-06-28    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305161      | 112305161  | CND10006RG61  | 23 CHINA CONSTRUCTION BANK CD 161 | CHINA CONSTRUCTION BANK CORP | CNY       | 17,660,000,000 | 2023-07-10 | 2024-07-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305171      | 112305171  | CND10006SGX7  | 23 CHINA CONSTRUCTION BANK CD 171 | CHINA CONSTRUCTION BANK CORP | CNY       | 2,160,000,000  | 2023-07-17 | 2024-07-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305172      | 112305172  | CND10006SGY5  | 23 CHINA CONSTRUCTION BANK CD 172 | CHINA CONSTRUCTION BANK CORP | CNY       | 5,000,000,000  | 2023-07-18 | 2024-07-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305173      | 112305173  | CND10006SSR4  | 23 CHINA CONSTRUCTION BANK CD 173 | CHINA CONSTRUCTION BANK CORP | CNY       | 6,580,000,000  | 2023-07-19 | 2024-07-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305176      | 112305176  | CND10006TDW4  | 23 CHINA CONSTRUCTION BANK CD 176 | CHINA CONSTRUCTION BANK CORP | CNY       | 5,200,000,000  | 2023-07-24 | 2024-07-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305178      | 112305178  | CND10006TDR4  | 23 CHINA CONSTRUCTION BANK CD 178 | CHINA CONSTRUCTION BANK CORP | CNY       | 5,700,000,000  | 2023-07-25 | 2024-07-25    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305180      | 112305180  | CND10006TDQ6  | 23 CHINA CONSTRUCTION BANK CD 180 | CHINA CONSTRUCTION BANK CORP | CNY       | 1,500,000,000  | 2023-07-26 | 2024-07-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305183      | 112305183  | CND10006VFH6  | 23 CHINA CONSTRUCTION BANK CD 183 | CHINA CONSTRUCTION BANK CORP | CNY       | 6,800,000,000  | 2023-07-31 | 2024-07-31    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305184      | 112305184  | CND10006VFJ2  | 23 CHINA CONSTRUCTION BANK CD 184 | CHINA CONSTRUCTION BANK CORP | CNY       | 6,150,000,000  | 2023-08-02 | 2024-08-02    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305187      | 112305187  | CND10006VSS6  | 23 CHINA CONSTRUCTION BANK CD 187 | CHINA CONSTRUCTION BANK CORP | CNY       | 8,100,000,000  | 2023-08-07 | 2024-08-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305189      | 112305189  | CND10006VSP2  | 23 CHINA CONSTRUCTION BANK CD 189 | CHINA CONSTRUCTION BANK CORP | CNY       | 2,000,000,000  | 2023-08-09 | 2024-08-09    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305190      | 112305190  | CND10006VSV0  | 23 CHINA CONSTRUCTION BANK CD 190 | CHINA CONSTRUCTION BANK CORP | CNY       | 3,270,000,000  | 2023-08-10 | 2024-05-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305193      | 112305193  | CND10006V SX6 | 23 CHINA CONSTRUCTION BANK CD 193 | CHINA CONSTRUCTION BANK CORP | CNY       | 12,100,000,000 | 2023-08-14 | 2024-08-14    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305196      | 112305196  | CND10006X653  | 23 CHINA CONSTRUCTION BANK CD 196 | CHINA CONSTRUCTION BANK CORP | CNY       | 10,000,000,000 | 2023-08-15 | 2024-08-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305202      | 112305202  | CND10006X687  | 23 CHINA CONSTRUCTION BANK CD 202 | CHINA CONSTRUCTION BANK CORP | CNY       | 7,700,000,000  | 2023-08-21 | 2024-08-21    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305204      | 112305204  | CND10006X6H5  | 23 CHINA CONSTRUCTION BANK CD 204 | CHINA CONSTRUCTION BANK CORP | CNY       | 7,500,000,000  | 2023-08-22 | 2024-08-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305205      | 112305205  | CND10006X6L7  | 23 CHINA CONSTRUCTION BANK CD 205 | CHINA CONSTRUCTION BANK CORP | CNY       | 7,550,000,000  | 2023-08-23 | 2024-08-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305211      | 112305211  | CND10006YH20  | 23 CHINA CONSTRUCTION BANK CD 211 | CHINA CONSTRUCTION BANK CORP | CNY       | 6,650,000,000  | 2023-08-28 | 2024-08-28    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |

**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                   | Issuer                       | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|-------------------------------------|------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH112305212      | 112305212  | CND10006YH04 | 23 CHINA CONSTRUCTION BANK CD 212   | CHINA CONSTRUCTION BANK CORP | CNY       | 600,000,000    | 2023-08-29 | 2024-08-29    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305220      | 112305220  | CND10006ZVC5 | 23 CHINA CONSTRUCTION BANK CD 220   | CHINA CONSTRUCTION BANK CORP | CNY       | 1,200,000,000  | 2023-09-11 | 2024-09-11    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305228      | 112305228  | CND100070R55 | 23 CHINA CONSTRUCTION BANK CD 228   | CHINA CONSTRUCTION BANK CORP | CNY       | 4,060,000,000  | 2023-09-18 | 2024-09-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305235      | 112305235  | CND100071MB1 | 23 CHINA CONSTRUCTION BANK CD 235   | CHINA CONSTRUCTION BANK CORP | CNY       | 4,500,000,000  | 2023-09-25 | 2024-09-25    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305241      | 112305241  | CND100072YP4 | 23 CHINA CONSTRUCTION BANK CD 241   | CHINA CONSTRUCTION BANK CORP | CNY       | 200,000,000    | 2023-10-08 | 2024-10-08    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305248      | 112305248  | CND100072YT6 | 23 CHINA CONSTRUCTION BANK CD 248   | CHINA CONSTRUCTION BANK CORP | CNY       | 3,950,000,000  | 2023-10-11 | 2024-10-11    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305253      | 112305253  | CND100072YB4 | 23 CHINA CONSTRUCTION BANK CD 253   | CHINA CONSTRUCTION BANK CORP | CNY       | 16,340,000,000 | 2023-10-16 | 2024-10-16    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305256      | 112305256  | CND100072YF5 | 23 CHINA CONSTRUCTION BANK CD 256   | CHINA CONSTRUCTION BANK CORP | CNY       | 15,530,000,000 | 2023-10-17 | 2024-04-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305257      | 112305257  | CND100072YN9 | 23 CHINA CONSTRUCTION BANK CD 257   | CHINA CONSTRUCTION BANK CORP | CNY       | 680,000,000    | 2023-10-17 | 2024-10-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112305261      | 112305261  | CND100072YS8 | 23 CHINA CONSTRUCTION BANK CD 261   | CHINA CONSTRUCTION BANK CORP | CNY       | 4,200,000,000  | 2023-10-18 | 2024-10-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306123      | 112306123  | CND10006D341 | 23 BANK OF COMMUNICATIONS CO CD 123 | BANK OF COMMUNICATIONS CO    | CNY       | 9,240,000,000  | 2023-04-18 | 2024-04-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306124      | 112306124  | CND10006D333 | 23 BANK OF COMMUNICATIONS CO CD 124 | BANK OF COMMUNICATIONS CO    | CNY       | 4,370,000,000  | 2023-04-19 | 2024-04-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306125      | 112306125  | CND10006D358 | 23 BANK OF COMMUNICATIONS CO CD 125 | BANK OF COMMUNICATIONS CO    | CNY       | 9,950,000,000  | 2023-04-23 | 2024-04-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306126      | 112306126  | CND10006D390 | 23 BANK OF COMMUNICATIONS CO CD 126 | BANK OF COMMUNICATIONS CO    | CNY       | 2,960,000,000  | 2023-04-24 | 2024-04-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306128      | 112306128  | CND10006DXV8 | 23 BANK OF COMMUNICATIONS CO CD 128 | BANK OF COMMUNICATIONS CO    | CNY       | 8,210,000,000  | 2023-04-26 | 2024-04-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306129      | 112306129  | CND10006FY30 | 23 BANK OF COMMUNICATIONS CO CD 129 | BANK OF COMMUNICATIONS CO    | CNY       | 8,210,000,000  | 2023-05-08 | 2024-05-08    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306131      | 112306131  | CND10006LWV3 | 23 BANK OF COMMUNICATIONS CO CD 131 | BANK OF COMMUNICATIONS CO    | CNY       | 1,850,000,000  | 2023-05-10 | 2024-05-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306133      | 112306133  | CND10006GFY2 | 23 BANK OF COMMUNICATIONS CO CD 133 | BANK OF COMMUNICATIONS CO    | CNY       | 6,220,000,000  | 2023-05-12 | 2024-05-12    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306136      | 112306136  | CND10006GFX4 | 23 BANK OF COMMUNICATIONS CO CD 136 | BANK OF COMMUNICATIONS CO    | CNY       | 10,680,000,000 | 2023-05-15 | 2024-05-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306139      | 112306139  | CND10006HGR2 | 23 BANK OF COMMUNICATIONS CO CD 139 | BANK OF COMMUNICATIONS CO    | CNY       | 8,000,000,000  | 2023-05-22 | 2024-05-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306142      | 112306142  | CND10006J7M1 | 23 BANK OF COMMUNICATIONS CO CD 142 | BANK OF COMMUNICATIONS CO    | CNY       | 3,460,000,000  | 2023-05-29 | 2024-05-29    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306154      | 112306154  | CND10006L252 | 23 BANK OF COMMUNICATIONS CO CD 154 | BANK OF COMMUNICATIONS CO    | CNY       | 10,900,000,000 | 2023-06-13 | 2024-06-13    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306157      | 112306157  | CND10006MLB6 | 23 BANK OF COMMUNICATIONS CO CD 157 | BANK OF COMMUNICATIONS CO    | CNY       | 5,530,000,000  | 2023-06-19 | 2024-06-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306159      | 112306159  | CND10006NSB2 | 23 BANK OF COMMUNICATIONS CO CD 159 | BANK OF COMMUNICATIONS CO    | CNY       | 4,250,000,000  | 2023-06-20 | 2024-06-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306169      | 112306169  | CND10006NZ21 | 23 BANK OF COMMUNICATIONS CO CD 169 | BANK OF COMMUNICATIONS CO    | CNY       | 5,500,000,000  | 2023-06-27 | 2024-06-27    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306191      | 112306191  | CND10006WF81 | 23 BANK OF COMMUNICATIONS CO CD 191 | BANK OF COMMUNICATIONS CO    | CNY       | 7,870,000,000  | 2023-08-07 | 2024-08-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306194      | 112306194  | CND10006WF65 | 23 BANK OF COMMUNICATIONS CO CD 194 | BANK OF COMMUNICATIONS CO    | CNY       | 3,770,000,000  | 2023-08-09 | 2024-08-09    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306195      | 112306195  | CND10006WFF8 | 23 BANK OF COMMUNICATIONS CO CD 195 | BANK OF COMMUNICATIONS CO    | CNY       | 6,150,000,000  | 2023-08-10 | 2024-05-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306199      | 112306199  | CND10006XT92 | 23 BANK OF COMMUNICATIONS CO CD 199 | BANK OF COMMUNICATIONS CO    | CNY       | 5,030,000,000  | 2023-08-16 | 2024-08-16    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306202      | 112306202  | CND10006XT76 | 23 BANK OF COMMUNICATIONS CO CD 202 | BANK OF COMMUNICATIONS CO    | CNY       | 12,570,000,000 | 2023-08-21 | 2024-08-21    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306203      | 112306203  | CND10006XTD2 | 23 BANK OF COMMUNICATIONS CO CD 203 | BANK OF COMMUNICATIONS CO    | CNY       | 10,900,000,000 | 2023-08-22 | 2024-08-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306204      | 112306204  | CND10006XTF7 | 23 BANK OF COMMUNICATIONS CO CD 204 | BANK OF COMMUNICATIONS CO    | CNY       | 9,150,000,000  | 2023-08-23 | 2024-08-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306208      | 112306208  | CND10006YNP7 | 23 BANK OF COMMUNICATIONS CO CD 208 | BANK OF COMMUNICATIONS CO    | CNY       | 9,620,000,000  | 2023-08-29 | 2024-08-29    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306210      | 112306210  | CND10006Z8W8 | 23 BANK OF COMMUNICATIONS CO CD 210 | BANK OF COMMUNICATIONS CO    | CNY       | 21,760,000,000 | 2023-08-30 | 2024-08-30    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306215      | 112306215  | CND1000701F3 | 23 BANK OF COMMUNICATIONS CO CD 215 | BANK OF COMMUNICATIONS CO    | CNY       | 15,710,000,000 | 2023-09-11 | 2024-09-11    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306217      | 112306217  | CND1000701C0 | 23 BANK OF COMMUNICATIONS CO CD 217 | BANK OF COMMUNICATIONS CO    | CNY       | 9,350,000,000  | 2023-09-12 | 2024-09-12    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306219      | 112306219  | CND1000701D8 | 23 BANK OF COMMUNICATIONS CO CD 219 | BANK OF COMMUNICATIONS CO    | CNY       | 18,610,000,000 | 2023-09-13 | 2024-09-13    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306227      | 112306227  | CND100070YK9 | 23 BANK OF COMMUNICATIONS CO CD 227 | BANK OF COMMUNICATIONS CO    | CNY       | 12,750,000,000 | 2023-09-18 | 2024-09-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306230      | 112306230  | CND100071X07 | 23 BANK OF COMMUNICATIONS CO CD 230 | BANK OF COMMUNICATIONS CO    | CNY       | 12,130,000,000 | 2023-09-20 | 2024-09-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |



**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                     | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|----------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH112306235      | 112306235  | CND1000738D0 | 23 BANK OF COMMUNICATIONS CO CD 235  | BANK OF COMMUNICATIONS CO  | CNY       | 400,000,000    | 2023-10-08 | 2024-10-08    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306239      | 112306239  | CND1000738G3 | 23 BANK OF COMMUNICATIONS CO CD 239  | BANK OF COMMUNICATIONS CO  | CNY       | 3,680,000,000  | 2023-10-11 | 2024-10-11    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306241      | 112306241  | CND100073881 | 23 BANK OF COMMUNICATIONS CO CD 241  | BANK OF COMMUNICATIONS CO  | CNY       | 23,250,000,000 | 2023-10-16 | 2024-10-16    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306244      | 112306244  | CND100073840 | 23 BANK OF COMMUNICATIONS CO CD 244  | BANK OF COMMUNICATIONS CO  | CNY       | 17,460,000,000 | 2023-10-17 | 2024-10-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306246      | 112306246  | CND100073899 | 23 BANK OF COMMUNICATIONS CO CD 246  | BANK OF COMMUNICATIONS CO  | CNY       | 24,000,000,000 | 2023-10-18 | 2024-04-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306252      | 112306252  | CND100075JZ7 | 23 BANK OF COMMUNICATIONS CO CD 252  | BANK OF COMMUNICATIONS CO  | CNY       | 3,290,000,000  | 2023-10-25 | 2024-10-25    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306256      | 112306256  | CND100075K16 | 23 BANK OF COMMUNICATIONS CO CD 256  | BANK OF COMMUNICATIONS CO  | CNY       | 16,760,000,000 | 2023-10-30 | 2024-10-30    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306259      | 112306259  | CND100075JT0 | 23 BANK OF COMMUNICATIONS CO CD 259  | BANK OF COMMUNICATIONS CO  | CNY       | 39,120,000,000 | 2023-10-31 | 2024-10-31    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306264      | 112306264  | CND100075JX2 | 23 BANK OF COMMUNICATIONS CO CD 264  | BANK OF COMMUNICATIONS CO  | CNY       | 22,770,000,000 | 2023-11-06 | 2024-11-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306267      | 112306267  | CND100076SN2 | 23 BANK OF COMMUNICATIONS CO CD 267  | BANK OF COMMUNICATIONS CO  | CNY       | 6,400,000,000  | 2023-11-07 | 2024-11-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306275      | 112306275  | CND100076SX1 | 23 BANK OF COMMUNICATIONS CO CD 275  | BANK OF COMMUNICATIONS CO  | CNY       | 23,690,000,000 | 2023-11-10 | 2024-05-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306276      | 112306276  | CND100076SY9 | 23 BANK OF COMMUNICATIONS CO CD 276  | BANK OF COMMUNICATIONS CO  | CNY       | 650,000,000    | 2023-11-13 | 2024-11-13    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306281      | 112306281  | CND100077BB1 | 23 BANK OF COMMUNICATIONS CO CD 281  | BANK OF COMMUNICATIONS CO  | CNY       | 10,030,000,000 | 2023-11-20 | 2024-11-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306282      | 112306282  | CND100077BC9 | 23 BANK OF COMMUNICATIONS CO CD 282  | BANK OF COMMUNICATIONS CO  | CNY       | 11,600,000,000 | 2023-11-21 | 2024-11-21    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112306284      | 112306284  | CND100077BF2 | 23 BANK OF COMMUNICATIONS CO CD 284  | BANK OF COMMUNICATIONS CO  | CNY       | 100,000,000    | 2023-12-04 | 2024-09-04    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112307021      | 112307021  | CND10006G0Q0 | 23 CHINA MERCHANT BANK CO LTD CD 021 | CHINA MERCHANT BANK CO LTD | CNY       | 1,800,000,000  | 2023-05-08 | 2024-05-08    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112307026      | 112307026  | CND100074DK5 | 23 CHINA MERCHANT BANK CO LTD CD 026 | CHINA MERCHANT BANK CO LTD | CNY       | 10,000,000,000 | 2023-10-19 | 2024-04-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308078      | 112308078  | CND10006D259 | 23 CHINA CITIC BANK CORP LTD CD 078  | CHINA CITIC BANK CORP LTD  | CNY       | 1,450,000,000  | 2023-04-18 | 2024-04-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308080      | 112308080  | CND10006D267 | 23 CHINA CITIC BANK CORP LTD CD 080  | CHINA CITIC BANK CORP LTD  | CNY       | 4,760,000,000  | 2023-04-19 | 2024-04-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308093      | 112308093  | CND10006DX66 | 23 CHINA CITIC BANK CORP LTD CD 093  | CHINA CITIC BANK CORP LTD  | CNY       | 6,830,000,000  | 2023-04-26 | 2024-04-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308103      | 112308103  | CND10006FXS9 | 23 CHINA CITIC BANK CORP LTD CD 103  | CHINA CITIC BANK CORP LTD  | CNY       | 6,800,000,000  | 2023-05-08 | 2024-05-08    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308110      | 112308110  | CND10006GFC8 | 23 CHINA CITIC BANK CORP LTD CD 110  | CHINA CITIC BANK CORP LTD  | CNY       | 5,000,000,000  | 2023-05-15 | 2024-05-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308116      | 112308116  | CND10006HGB6 | 23 CHINA CITIC BANK CORP LTD CD 116  | CHINA CITIC BANK CORP LTD  | CNY       | 13,200,000,000 | 2023-05-22 | 2024-05-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308127      | 112308127  | CND10006JV54 | 23 CHINA CITIC BANK CORP LTD CD 127  | CHINA CITIC BANK CORP LTD  | CNY       | 4,920,000,000  | 2023-06-07 | 2024-06-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308131      | 112308131  | CND10006L1R9 | 23 CHINA CITIC BANK CORP LTD CD 131  | CHINA CITIC BANK CORP LTD  | CNY       | 8,800,000,000  | 2023-06-13 | 2024-06-13    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308140      | 112308140  | CND10006N4W1 | 23 CHINA CITIC BANK CORP LTD CD 140  | CHINA CITIC BANK CORP LTD  | CNY       | 2,320,000,000  | 2023-06-20 | 2024-06-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308148      | 112308148  | CND10006NXS3 | 23 CHINA CITIC BANK CORP LTD CD 148  | CHINA CITIC BANK CORP LTD  | CNY       | 8,330,000,000  | 2023-06-26 | 2024-06-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308151      | 112308151  | CND10006NXM6 | 23 CHINA CITIC BANK CORP LTD CD 151  | CHINA CITIC BANK CORP LTD  | CNY       | 2,290,000,000  | 2023-06-27 | 2024-06-27    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308153      | 112308153  | CND10006NXV7 | 23 CHINA CITIC BANK CORP LTD CD 153  | CHINA CITIC BANK CORP LTD  | CNY       | 41,650,000,000 | 2023-06-28 | 2024-06-28    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308156      | 112308156  | CND10006PMC5 | 23 CHINA CITIC BANK CORP LTD CD 156  | CHINA CITIC BANK CORP LTD  | CNY       | 1,350,000,000  | 2023-07-05 | 2024-07-05    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308157      | 112308157  | CND10006RNX5 | 23 CHINA CITIC BANK CORP LTD CD 157  | CHINA CITIC BANK CORP LTD  | CNY       | 5,550,000,000  | 2023-07-10 | 2024-07-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308159      | 112308159  | CND10006SLV1 | 23 CHINA CITIC BANK CORP LTD CD 159  | CHINA CITIC BANK CORP LTD  | CNY       | 1,080,000,000  | 2023-07-17 | 2024-07-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308160      | 112308160  | CND10006SLX7 | 23 CHINA CITIC BANK CORP LTD CD 160  | CHINA CITIC BANK CORP LTD  | CNY       | 10,600,000,000 | 2023-07-18 | 2024-07-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308161      | 112308161  | CND10006SYT8 | 23 CHINA CITIC BANK CORP LTD CD 161  | CHINA CITIC BANK CORP LTD  | CNY       | 4,450,000,000  | 2023-07-19 | 2024-07-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308162      | 112308162  | CND10006TJY7 | 23 CHINA CITIC BANK CORP LTD CD 162  | CHINA CITIC BANK CORP LTD  | CNY       | 18,650,000,000 | 2023-07-24 | 2024-07-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308166      | 112308166  | CND10006W9S7 | 23 CHINA CITIC BANK CORP LTD CD 166  | CHINA CITIC BANK CORP LTD  | CNY       | 8,850,000,000  | 2023-08-07 | 2024-08-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308169      | 112308169  | CND10006W9V1 | 23 CHINA CITIC BANK CORP LTD CD 169  | CHINA CITIC BANK CORP LTD  | CNY       | 11,420,000,000 | 2023-08-10 | 2024-05-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308171      | 112308171  | CND10006W9W9 | 23 CHINA CITIC BANK CORP LTD CD 171  | CHINA CITIC BANK CORP LTD  | CNY       | 9,450,000,000  | 2023-08-14 | 2024-08-14    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308175      | 112308175  | CND10006XGX7 | 23 CHINA CITIC BANK CORP LTD CD 175  | CHINA CITIC BANK CORP LTD  | CNY       | 7,350,000,000  | 2023-08-15 | 2024-08-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |

**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                   | Issuer                    | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|-------------------------------------|---------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH112308176      | 112308176  | CND10006XH13 | 23 CHINA CITIC BANK CORP LTD CD 176 | CHINA CITIC BANK CORP LTD | CNY       | 6,000,000,000  | 2023-08-16 | 2024-08-16    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308178      | 112308178  | CND10006XGY5 | 23 CHINA CITIC BANK CORP LTD CD 178 | CHINA CITIC BANK CORP LTD | CNY       | 4,500,000,000  | 2023-08-21 | 2024-08-21    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308179      | 112308179  | CND10006XH21 | 23 CHINA CITIC BANK CORP LTD CD 179 | CHINA CITIC BANK CORP LTD | CNY       | 11,200,000,000 | 2023-08-22 | 2024-05-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308182      | 112308182  | CND10006XH62 | 23 CHINA CITIC BANK CORP LTD CD 182 | CHINA CITIC BANK CORP LTD | CNY       | 17,550,000,000 | 2023-08-23 | 2024-08-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308189      | 112308189  | CND10006Z5B8 | 23 CHINA CITIC BANK CORP LTD CD 189 | CHINA CITIC BANK CORP LTD | CNY       | 6,650,000,000  | 2023-08-30 | 2024-08-30    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308196      | 112308196  | CND10006ZVQ5 | 23 CHINA CITIC BANK CORP LTD CD 196 | CHINA CITIC BANK CORP LTD | CNY       | 16,410,000,000 | 2023-09-11 | 2024-09-11    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308201      | 112308201  | CND10006ZVN2 | 23 CHINA CITIC BANK CORP LTD CD 201 | CHINA CITIC BANK CORP LTD | CNY       | 6,470,000,000  | 2023-09-13 | 2024-09-13    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308209      | 112308209  | CND100070RH9 | 23 CHINA CITIC BANK CORP LTD CD 209 | CHINA CITIC BANK CORP LTD | CNY       | 14,810,000,000 | 2023-09-18 | 2024-09-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308211      | 112308211  | CND100070RM9 | 23 CHINA CITIC BANK CORP LTD CD 211 | CHINA CITIC BANK CORP LTD | CNY       | 2,950,000,000  | 2023-09-19 | 2024-09-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308215      | 112308215  | CND100071MS5 | 23 CHINA CITIC BANK CORP LTD CD 215 | CHINA CITIC BANK CORP LTD | CNY       | 9,860,000,000  | 2023-09-20 | 2024-09-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308256      | 112308256  | CND1000755D4 | 23 CHINA CITIC BANK CORP LTD CD 256 | CHINA CITIC BANK CORP LTD | CNY       | 19,460,000,000 | 2023-10-31 | 2024-10-31    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308261      | 112308261  | CND1000755J1 | 23 CHINA CITIC BANK CORP LTD CD 261 | CHINA CITIC BANK CORP LTD | CNY       | 24,180,000,000 | 2023-11-06 | 2024-11-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308271      | 112308271  | CND100076KL3 | 23 CHINA CITIC BANK CORP LTD CD 271 | CHINA CITIC BANK CORP LTD | CNY       | 3,850,000,000  | 2023-11-13 | 2024-11-13    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308273      | 112308273  | CND100078252 | 23 CHINA CITIC BANK CORP LTD CD 273 | CHINA CITIC BANK CORP LTD | CNY       | 6,800,000,000  | 2023-11-15 | 2024-11-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308279      | 112308279  | CND1000782C0 | 23 CHINA CITIC BANK CORP LTD CD 279 | CHINA CITIC BANK CORP LTD | CNY       | 2,700,000,000  | 2023-11-21 | 2024-11-21    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112308295      | 112308295  | CND10007DD51 | 23 CHINA CITIC BANK CORP LTD CD 295 | CHINA CITIC BANK CORP LTD | CNY       | 9,400,000,000  | 2023-12-18 | 2024-12-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309079      | 112309079  | CND10006CQK7 | 23 SHANGHAI PUDONG DEV BANK CD 079  | SHANGHAI PUDONG DEV BANK  | CNY       | 11,030,000,000 | 2023-04-17 | 2024-04-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309081      | 112309081  | CND10006CQH3 | 23 SHANGHAI PUDONG DEV BANK CD 081  | SHANGHAI PUDONG DEV BANK  | CNY       | 13,020,000,000 | 2023-04-19 | 2024-04-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309082      | 112309082  | CND10006CQL5 | 23 SHANGHAI PUDONG DEV BANK CD 082  | SHANGHAI PUDONG DEV BANK  | CNY       | 29,100,000,000 | 2023-04-23 | 2024-04-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309083      | 112309083  | CND10006CQN1 | 23 SHANGHAI PUDONG DEV BANK CD 083  | SHANGHAI PUDONG DEV BANK  | CNY       | 9,120,000,000  | 2023-04-24 | 2024-04-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309091      | 112309091  | CND10006FS38 | 23 SHANGHAI PUDONG DEV BANK CD 091  | SHANGHAI PUDONG DEV BANK  | CNY       | 20,950,000,000 | 2023-05-08 | 2024-05-08    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309093      | 112309093  | CND10006LBH6 | 23 SHANGHAI PUDONG DEV BANK CD 093  | SHANGHAI PUDONG DEV BANK  | CNY       | 5,170,000,000  | 2023-05-10 | 2024-05-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309097      | 112309097  | CND10006GSH0 | 23 SHANGHAI PUDONG DEV BANK CD 097  | SHANGHAI PUDONG DEV BANK  | CNY       | 2,240,000,000  | 2023-05-17 | 2024-05-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309098      | 112309098  | CND10006HPT9 | 23 SHANGHAI PUDONG DEV BANK CD 098  | SHANGHAI PUDONG DEV BANK  | CNY       | 10,000,000,000 | 2023-05-22 | 2024-05-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309099      | 112309099  | CND10006HPS1 | 23 SHANGHAI PUDONG DEV BANK CD 099  | SHANGHAI PUDONG DEV BANK  | CNY       | 11,820,000,000 | 2023-05-24 | 2024-05-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309101      | 112309101  | CND10006J4J4 | 23 SHANGHAI PUDONG DEV BANK CD 101  | SHANGHAI PUDONG DEV BANK  | CNY       | 8,020,000,000  | 2023-05-30 | 2024-05-30    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309102      | 112309102  | CND10006JF70 | 23 SHANGHAI PUDONG DEV BANK CD 102  | SHANGHAI PUDONG DEV BANK  | CNY       | 9,700,000,000  | 2023-05-31 | 2024-05-31    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309104      | 112309104  | CND10006JNR4 | 23 SHANGHAI PUDONG DEV BANK CD 104  | SHANGHAI PUDONG DEV BANK  | CNY       | 2,000,000,000  | 2023-06-06 | 2024-06-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309105      | 112309105  | CND10006JNQ6 | 23 SHANGHAI PUDONG DEV BANK CD 105  | SHANGHAI PUDONG DEV BANK  | CNY       | 10,150,000,000 | 2023-06-07 | 2024-06-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309108      | 112309108  | CND10006K8B9 | 23 SHANGHAI PUDONG DEV BANK CD 108  | SHANGHAI PUDONG DEV BANK  | CNY       | 1,370,000,000  | 2023-06-12 | 2024-06-12    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309109      | 112309109  | CND10006KXM2 | 23 SHANGHAI PUDONG DEV BANK CD 109  | SHANGHAI PUDONG DEV BANK  | CNY       | 16,680,000,000 | 2023-06-13 | 2024-06-13    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309112      | 112309112  | CND10006M9D1 | 23 SHANGHAI PUDONG DEV BANK CD 112  | SHANGHAI PUDONG DEV BANK  | CNY       | 7,680,000,000  | 2023-06-19 | 2024-06-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309115      | 112309115  | CND10006MZ48 | 23 SHANGHAI PUDONG DEV BANK CD 115  | SHANGHAI PUDONG DEV BANK  | CNY       | 10,570,000,000 | 2023-06-25 | 2024-06-25    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309116      | 112309116  | CND10006NL92 | 23 SHANGHAI PUDONG DEV BANK CD 116  | SHANGHAI PUDONG DEV BANK  | CNY       | 16,890,000,000 | 2023-06-26 | 2024-06-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309120      | 112309120  | CND10006RH94 | 23 SHANGHAI PUDONG DEV BANK CD 120  | SHANGHAI PUDONG DEV BANK  | CNY       | 9,960,000,000  | 2023-07-10 | 2024-07-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309127      | 112309127  | CND10006SHR7 | 23 SHANGHAI PUDONG DEV BANK CD 127  | SHANGHAI PUDONG DEV BANK  | CNY       | 5,290,000,000  | 2023-07-17 | 2024-07-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309128      | 112309128  | CND10006SH55 | 23 SHANGHAI PUDONG DEV BANK CD 128  | SHANGHAI PUDONG DEV BANK  | CNY       | 12,420,000,000 | 2023-07-18 | 2024-07-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309129      | 112309129  | CND10006STJ9 | 23 SHANGHAI PUDONG DEV BANK CD 129  | SHANGHAI PUDONG DEV BANK  | CNY       | 14,250,000,000 | 2023-07-19 | 2024-07-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309132      | 112309132  | CND10006TB49 | 23 SHANGHAI PUDONG DEV BANK CD 132  | SHANGHAI PUDONG DEV BANK  | CNY       | 9,530,000,000  | 2023-07-24 | 2024-07-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |

**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                  | Issuer                   | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|------------------------------------|--------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH112309133      | 112309133  | CND10006TB31 | 23 SHANGHAI PUDONG DEV BANK CD 133 | SHANGHAI PUDONG DEV BANK | CNY       | 17,320,000,000 | 2023-07-25 | 2024-07-25    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309151      | 112309151  | CND10006YJ28 | 23 SHANGHAI PUDONG DEV BANK CD 151 | SHANGHAI PUDONG DEV BANK | CNY       | 9,740,000,000  | 2023-08-28 | 2024-08-28    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309153      | 112309153  | CND10006Z1N2 | 23 SHANGHAI PUDONG DEV BANK CD 153 | SHANGHAI PUDONG DEV BANK | CNY       | 9,980,000,000  | 2023-08-30 | 2024-08-30    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309195      | 112309195  | CND100072L59 | 23 SHANGHAI PUDONG DEV BANK CD 195 | SHANGHAI PUDONG DEV BANK | CNY       | 5,560,000,000  | 2023-10-16 | 2024-10-16    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309199      | 112309199  | CND100072L75 | 23 SHANGHAI PUDONG DEV BANK CD 199 | SHANGHAI PUDONG DEV BANK | CNY       | 5,020,000,000  | 2023-10-17 | 2024-10-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309201      | 112309201  | CND100072LC9 | 23 SHANGHAI PUDONG DEV BANK CD 201 | SHANGHAI PUDONG DEV BANK | CNY       | 15,390,000,000 | 2023-10-18 | 2024-04-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309207      | 112309207  | CND100074M64 | 23 SHANGHAI PUDONG DEV BANK CD 207 | SHANGHAI PUDONG DEV BANK | CNY       | 6,040,000,000  | 2023-11-06 | 2024-11-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309208      | 112309208  | CND100076827 | 23 SHANGHAI PUDONG DEV BANK CD 208 | SHANGHAI PUDONG DEV BANK | CNY       | 2,270,000,000  | 2023-11-07 | 2024-11-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309217      | 112309217  | CND100079755 | 23 SHANGHAI PUDONG DEV BANK CD 217 | SHANGHAI PUDONG DEV BANK | CNY       | 11,000,000,000 | 2023-11-15 | 2024-11-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309219      | 112309219  | CND100079771 | 23 SHANGHAI PUDONG DEV BANK CD 219 | SHANGHAI PUDONG DEV BANK | CNY       | 1,400,000,000  | 2023-11-20 | 2024-11-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309220      | 112309220  | CND100079789 | 23 SHANGHAI PUDONG DEV BANK CD 220 | SHANGHAI PUDONG DEV BANK | CNY       | 6,030,000,000  | 2023-11-21 | 2024-11-21    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309234      | 112309234  | CND10007CDM9 | 23 SHANGHAI PUDONG DEV BANK CD 234 | SHANGHAI PUDONG DEV BANK | CNY       | 410,000,000    | 2023-12-12 | 2024-12-12    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309237      | 112309237  | CND10007CDZ1 | 23 SHANGHAI PUDONG DEV BANK CD 237 | SHANGHAI PUDONG DEV BANK | CNY       | 14,960,000,000 | 2023-12-18 | 2024-12-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112309245      | 112309245  | CND10007CDF3 | 23 SHANGHAI PUDONG DEV BANK CD 245 | SHANGHAI PUDONG DEV BANK | CNY       | 7,060,000,000  | 2023-12-27 | 2024-12-27    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310134      | 112310134  | CND10006CX34 | 23 INDUSTRIAL BANK CO LTD CD 134   | INDUSTRIAL BANK CO LTD   | CNY       | 5,500,000,000  | 2023-04-17 | 2024-04-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310136      | 112310136  | CND10006CWW0 | 23 INDUSTRIAL BANK CO LTD CD 136   | INDUSTRIAL BANK CO LTD   | CNY       | 4,200,000,000  | 2023-04-18 | 2024-04-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310139      | 112310139  | CND10006CWT6 | 23 INDUSTRIAL BANK CO LTD CD 139   | INDUSTRIAL BANK CO LTD   | CNY       | 5,000,000,000  | 2023-04-19 | 2024-04-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310149      | 112310149  | CND10006DVF5 | 23 INDUSTRIAL BANK CO LTD CD 149   | INDUSTRIAL BANK CO LTD   | CNY       | 5,000,000,000  | 2023-04-26 | 2024-04-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310171      | 112310171  | CND10006JSB7 | 23 INDUSTRIAL BANK CO LTD CD 171   | INDUSTRIAL BANK CO LTD   | CNY       | 450,000,000    | 2023-06-02 | 2024-06-02    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310174      | 112310174  | CND10006JS67 | 23 INDUSTRIAL BANK CO LTD CD 174   | INDUSTRIAL BANK CO LTD   | CNY       | 3,000,000,000  | 2023-06-05 | 2024-06-05    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310204      | 112310204  | CND10006PGW5 | 23 INDUSTRIAL BANK CO LTD CD 204   | INDUSTRIAL BANK CO LTD   | CNY       | 6,050,000,000  | 2023-07-04 | 2024-07-04    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310210      | 112310210  | CND10006RKZ6 | 23 INDUSTRIAL BANK CO LTD CD 210   | INDUSTRIAL BANK CO LTD   | CNY       | 12,300,000,000 | 2023-07-10 | 2024-07-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310227      | 112310227  | CND10006TFY5 | 23 INDUSTRIAL BANK CO LTD CD 227   | INDUSTRIAL BANK CO LTD   | CNY       | 3,400,000,000  | 2023-07-25 | 2024-07-25    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310228      | 112310228  | CND10006TG28 | 23 INDUSTRIAL BANK CO LTD CD 228   | INDUSTRIAL BANK CO LTD   | CNY       | 5,950,000,000  | 2023-07-26 | 2024-07-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310234      | 112310234  | CND10006VFY1 | 23 INDUSTRIAL BANK CO LTD CD 234   | INDUSTRIAL BANK CO LTD   | CNY       | 10,450,000,000 | 2023-07-31 | 2024-07-31    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310236      | 112310236  | CND10006VG24 | 23 INDUSTRIAL BANK CO LTD CD 236   | INDUSTRIAL BANK CO LTD   | CNY       | 6,000,000,000  | 2023-08-02 | 2024-08-02    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310240      | 112310240  | CND10006W3H3 | 23 INDUSTRIAL BANK CO LTD CD 240   | INDUSTRIAL BANK CO LTD   | CNY       | 4,600,000,000  | 2023-08-07 | 2024-08-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310248      | 112310248  | CND10006W3R2 | 23 INDUSTRIAL BANK CO LTD CD 248   | INDUSTRIAL BANK CO LTD   | CNY       | 8,000,000,000  | 2023-08-14 | 2024-08-14    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310250      | 112310250  | CND10006X8B4 | 23 INDUSTRIAL BANK CO LTD CD 250   | INDUSTRIAL BANK CO LTD   | CNY       | 7,390,000,000  | 2023-08-15 | 2024-05-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310257      | 112310257  | CND10006X8L3 | 23 INDUSTRIAL BANK CO LTD CD 257   | INDUSTRIAL BANK CO LTD   | CNY       | 6,700,000,000  | 2023-08-22 | 2024-05-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310272      | 112310272  | CND10006ZQ44 | 23 INDUSTRIAL BANK CO LTD CD 272   | INDUSTRIAL BANK CO LTD   | CNY       | 600,000,000    | 2023-09-07 | 2024-06-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310294      | 112310294  | CND100072R95 | 23 INDUSTRIAL BANK CO LTD CD 294   | INDUSTRIAL BANK CO LTD   | CNY       | 30,000,000,000 | 2023-10-16 | 2024-04-16    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310295      | 112310295  | CND100072RC6 | 23 INDUSTRIAL BANK CO LTD CD 295   | INDUSTRIAL BANK CO LTD   | CNY       | 13,990,000,000 | 2023-10-16 | 2024-10-16    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310297      | 112310297  | CND100072RB8 | 23 INDUSTRIAL BANK CO LTD CD 297   | INDUSTRIAL BANK CO LTD   | CNY       | 10,000,000,000 | 2023-10-17 | 2024-04-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310299      | 112310299  | CND100072RH5 | 23 INDUSTRIAL BANK CO LTD CD 299   | INDUSTRIAL BANK CO LTD   | CNY       | 15,700,000,000 | 2023-10-17 | 2024-10-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310302      | 112310302  | CND100072RK9 | 23 INDUSTRIAL BANK CO LTD CD 302   | INDUSTRIAL BANK CO LTD   | CNY       | 1,000,000,000  | 2023-10-18 | 2024-10-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310312      | 112310312  | CND100074W47 | 23 INDUSTRIAL BANK CO LTD CD 312   | INDUSTRIAL BANK CO LTD   | CNY       | 3,000,000,000  | 2023-10-26 | 2024-07-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310314      | 112310314  | CND100074W21 | 23 INDUSTRIAL BANK CO LTD CD 314   | INDUSTRIAL BANK CO LTD   | CNY       | 9,150,000,000  | 2023-10-30 | 2024-10-30    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310317      | 112310317  | CND100074W13 | 23 INDUSTRIAL BANK CO LTD CD 317   | INDUSTRIAL BANK CO LTD   | CNY       | 5,000,000,000  | 2023-10-31 | 2024-10-31    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |

**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                | Issuer                 | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|----------------------------------|------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH112310319      | 112310319  | CND100074W05 | 23 INDUSTRIAL BANK CO LTD CD 319 | INDUSTRIAL BANK CO LTD | CNY       | 6,000,000,000  | 2023-11-01 | 2024-11-01    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310322      | 112310322  | CND100074W62 | 23 INDUSTRIAL BANK CO LTD CD 322 | INDUSTRIAL BANK CO LTD | CNY       | 14,000,000,000 | 2023-11-06 | 2024-11-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310323      | 112310323  | CND100076DC7 | 23 INDUSTRIAL BANK CO LTD CD 323 | INDUSTRIAL BANK CO LTD | CNY       | 14,120,000,000 | 2023-11-07 | 2024-11-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310330      | 112310330  | CND100076DK0 | 23 INDUSTRIAL BANK CO LTD CD 330 | INDUSTRIAL BANK CO LTD | CNY       | 16,000,000,000 | 2023-11-13 | 2024-11-13    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310337      | 112310337  | CND100078S98 | 23 INDUSTRIAL BANK CO LTD CD 337 | INDUSTRIAL BANK CO LTD | CNY       | 530,000,000    | 2023-11-20 | 2024-11-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310352      | 112310352  | CND10007CZH2 | 23 INDUSTRIAL BANK CO LTD CD 352 | INDUSTRIAL BANK CO LTD | CNY       | 7,700,000,000  | 2023-12-18 | 2024-12-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310357      | 112310357  | CND10007CZJ8 | 23 INDUSTRIAL BANK CO LTD CD 357 | INDUSTRIAL BANK CO LTD | CNY       | 12,500,000,000 | 2023-12-26 | 2024-12-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112310362      | 112310362  | CND10007CZ31 | 23 INDUSTRIAL BANK CO LTD CD 362 | INDUSTRIAL BANK CO LTD | CNY       | 8,050,000,000  | 2023-12-27 | 2024-12-27    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311049      | 112311049  | CND10006BJQ1 | 23 PING AN BANK CO LTD CD 049    | PING AN BANK CO LTD    | CNY       | 3,000,000,000  | 2023-04-12 | 2024-04-12    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311051      | 112311051  | CND10006CS23 | 23 PING AN BANK CO LTD CD 051    | PING AN BANK CO LTD    | CNY       | 6,000,000,000  | 2023-04-17 | 2024-04-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311052      | 112311052  | CND10006CS15 | 23 PING AN BANK CO LTD CD 052    | PING AN BANK CO LTD    | CNY       | 10,000,000,000 | 2023-04-19 | 2024-04-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311055      | 112311055  | CND10006CS49 | 23 PING AN BANK CO LTD CD 055    | PING AN BANK CO LTD    | CNY       | 12,000,000,000 | 2023-04-23 | 2024-04-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311056      | 112311056  | CND10006CS80 | 23 PING AN BANK CO LTD CD 056    | PING AN BANK CO LTD    | CNY       | 15,000,000,000 | 2023-04-24 | 2024-04-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311060      | 112311060  | CND10006DSK1 | 23 PING AN BANK CO LTD CD 060    | PING AN BANK CO LTD    | CNY       | 7,000,000,000  | 2023-04-26 | 2024-04-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311062      | 112311062  | CND10006FSM2 | 23 PING AN BANK CO LTD CD 062    | PING AN BANK CO LTD    | CNY       | 5,500,000,000  | 2023-05-08 | 2024-05-08    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311063      | 112311063  | CND10006FSN0 | 23 PING AN BANK CO LTD CD 063    | PING AN BANK CO LTD    | CNY       | 2,500,000,000  | 2023-05-08 | 2024-05-08    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311064      | 112311064  | CND10006LCB7 | 23 PING AN BANK CO LTD CD 064    | PING AN BANK CO LTD    | CNY       | 5,000,000,000  | 2023-05-10 | 2024-05-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311066      | 112311066  | CND10006G7W3 | 23 PING AN BANK CO LTD CD 066    | PING AN BANK CO LTD    | CNY       | 3,000,000,000  | 2023-05-15 | 2024-05-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311070      | 112311070  | CND10006HQRI | 23 PING AN BANK CO LTD CD 070    | PING AN BANK CO LTD    | CNY       | 6,000,000,000  | 2023-05-22 | 2024-05-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311072      | 112311072  | CND10006HQPS | 23 PING AN BANK CO LTD CD 072    | PING AN BANK CO LTD    | CNY       | 4,950,000,000  | 2023-05-23 | 2024-05-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311074      | 112311074  | CND10006HQN0 | 23 PING AN BANK CO LTD CD 074    | PING AN BANK CO LTD    | CNY       | 6,000,000,000  | 2023-05-24 | 2024-05-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311077      | 112311077  | CND10006J4Y3 | 23 PING AN BANK CO LTD CD 077    | PING AN BANK CO LTD    | CNY       | 3,000,000,000  | 2023-05-30 | 2024-05-30    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311079      | 112311079  | CND10006JFH1 | 23 PING AN BANK CO LTD CD 079    | PING AN BANK CO LTD    | CNY       | 4,000,000,000  | 2023-05-31 | 2024-05-31    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311081      | 112311081  | CND10006JP03 | 23 PING AN BANK CO LTD CD 081    | PING AN BANK CO LTD    | CNY       | 4,000,000,000  | 2023-06-07 | 2024-06-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311082      | 112311082  | CND10006K8M6 | 23 PING AN BANK CO LTD CD 082    | PING AN BANK CO LTD    | CNY       | 3,000,000,000  | 2023-06-12 | 2024-06-12    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311084      | 112311084  | CND10006KXY7 | 23 PING AN BANK CO LTD CD 084    | PING AN BANK CO LTD    | CNY       | 3,000,000,000  | 2023-06-14 | 2024-06-14    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311091      | 112311091  | CND10006NMK3 | 23 PING AN BANK CO LTD CD 091    | PING AN BANK CO LTD    | CNY       | 6,300,000,000  | 2023-06-26 | 2024-06-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311093      | 112311093  | CND10006NMH9 | 23 PING AN BANK CO LTD CD 093    | PING AN BANK CO LTD    | CNY       | 5,000,000,000  | 2023-06-27 | 2024-06-27    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311097      | 112311097  | CND10006NMJ5 | 23 PING AN BANK CO LTD CD 097    | PING AN BANK CO LTD    | CNY       | 8,000,000,000  | 2023-06-28 | 2024-06-28    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311102      | 112311102  | CND10006PKK2 | 23 PING AN BANK CO LTD CD 102    | PING AN BANK CO LTD    | CNY       | 4,000,000,000  | 2023-07-05 | 2024-07-05    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311103      | 112311103  | CND10006RJ19 | 23 PING AN BANK CO LTD CD 103    | PING AN BANK CO LTD    | CNY       | 5,000,000,000  | 2023-07-10 | 2024-07-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311110      | 112311110  | CND10006SHX5 | 23 PING AN BANK CO LTD CD 110    | PING AN BANK CO LTD    | CNY       | 420,000,000    | 2023-07-17 | 2024-07-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311113      | 112311113  | CND10006SJ26 | 23 PING AN BANK CO LTD CD 113    | PING AN BANK CO LTD    | CNY       | 4,050,000,000  | 2023-07-18 | 2024-07-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311114      | 112311114  | CND10006SV38 | 23 PING AN BANK CO LTD CD 114    | PING AN BANK CO LTD    | CNY       | 5,000,000,000  | 2023-07-19 | 2024-07-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311115      | 112311115  | CND10006TBZ1 | 23 PING AN BANK CO LTD CD 115    | PING AN BANK CO LTD    | CNY       | 8,120,000,000  | 2023-07-24 | 2024-07-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311119      | 112311119  | CND10006TBY4 | 23 PING AN BANK CO LTD CD 119    | PING AN BANK CO LTD    | CNY       | 10,380,000,000 | 2023-07-25 | 2024-07-25    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311122      | 112311122  | CND10006X3B5 | 23 PING AN BANK CO LTD CD 122    | PING AN BANK CO LTD    | CNY       | 6,000,000,000  | 2023-08-22 | 2024-08-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311123      | 112311123  | CND10006X3C3 | 23 PING AN BANK CO LTD CD 123    | PING AN BANK CO LTD    | CNY       | 10,000,000,000 | 2023-08-23 | 2024-08-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311124      | 112311124  | CND10006YJF6 | 23 PING AN BANK CO LTD CD 124    | PING AN BANK CO LTD    | CNY       | 2,730,000,000  | 2023-08-28 | 2024-08-28    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |

**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                     | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|----------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH112311131      | 112311131  | CND100072MM6 | 23 PING AN BANK CO LTD CD 131        | PING AN BANK CO LTD        | CNY       | 4,000,000,000  | 2023-10-16 | 2024-10-16    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311132      | 112311132  | CND100072ML8 | 23 PING AN BANK CO LTD CD 132        | PING AN BANK CO LTD        | CNY       | 2,000,000,000  | 2023-10-17 | 2024-10-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311133      | 112311133  | CND100072MK0 | 23 PING AN BANK CO LTD CD 133        | PING AN BANK CO LTD        | CNY       | 3,000,000,000  | 2023-10-17 | 2024-10-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311144      | 112311144  | CND100074NS7 | 23 PING AN BANK CO LTD CD 144        | PING AN BANK CO LTD        | CNY       | 8,560,000,000  | 2023-10-30 | 2024-10-30    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311146      | 112311146  | CND100074NP3 | 23 PING AN BANK CO LTD CD 146        | PING AN BANK CO LTD        | CNY       | 7,550,000,000  | 2023-10-31 | 2024-10-31    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311147      | 112311147  | CND100074NZ2 | 23 PING AN BANK CO LTD CD 147        | PING AN BANK CO LTD        | CNY       | 14,090,000,000 | 2023-11-06 | 2024-11-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311149      | 112311149  | CND100076934 | 23 PING AN BANK CO LTD CD 149        | PING AN BANK CO LTD        | CNY       | 5,000,000,000  | 2023-11-13 | 2024-11-13    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311150      | 112311150  | CND100079318 | 23 PING AN BANK CO LTD CD 150        | PING AN BANK CO LTD        | CNY       | 10,920,000,000 | 2023-11-15 | 2024-11-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311152      | 112311152  | CND100079334 | 23 PING AN BANK CO LTD CD 152        | PING AN BANK CO LTD        | CNY       | 10,000,000,000 | 2023-11-20 | 2024-11-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311153      | 112311153  | CND100079342 | 23 PING AN BANK CO LTD CD 153        | PING AN BANK CO LTD        | CNY       | 2,100,000,000  | 2023-11-21 | 2024-11-21    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311155      | 112311155  | CND100079367 | 23 PING AN BANK CO LTD CD 155        | PING AN BANK CO LTD        | CNY       | 5,950,000,000  | 2023-11-22 | 2024-11-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311167      | 112311167  | CND10007CHT5 | 23 PING AN BANK CO LTD CD 167        | PING AN BANK CO LTD        | CNY       | 9,200,000,000  | 2023-12-18 | 2024-12-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311172      | 112311172  | CND10007CHL2 | 23 PING AN BANK CO LTD CD 172        | PING AN BANK CO LTD        | CNY       | 9,950,000,000  | 2023-12-20 | 2024-12-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311175      | 112311175  | CND10007CHK4 | 23 PING AN BANK CO LTD CD 175        | PING AN BANK CO LTD        | CNY       | 3,150,000,000  | 2023-12-25 | 2024-12-25    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112311176      | 112311176  | CND10007CHX7 | 23 PING AN BANK CO LTD CD 176        | PING AN BANK CO LTD        | CNY       | 6,550,000,000  | 2023-12-26 | 2024-12-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112312109      | 112312109  | CND10006TLQ9 | 23 BANK OF BEIJING CO LTD CD 109     | BANK OF BEIJING CO LTD     | CNY       | 6,350,000,000  | 2023-07-24 | 2024-07-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112312127      | 112312127  | CND100070T79 | 23 BANK OF BEIJING CO LTD CD 127     | BANK OF BEIJING CO LTD     | CNY       | 5,000,000,000  | 2023-09-18 | 2024-09-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112312128      | 112312128  | CND100070T87 | 23 BANK OF BEIJING CO LTD CD 128     | BANK OF BEIJING CO LTD     | CNY       | 3,150,000,000  | 2023-09-18 | 2024-09-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112312137      | 112312137  | CND100071PZ3 | 23 BANK OF BEIJING CO LTD CD 137     | BANK OF BEIJING CO LTD     | CNY       | 4,000,000,000  | 2023-09-25 | 2024-09-25    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112312153      | 112312153  | CND100075795 | 23 BANK OF BEIJING CO LTD CD 153     | BANK OF BEIJING CO LTD     | CNY       | 4,000,000,000  | 2023-11-06 | 2024-11-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112312154      | 112312154  | CND100076MM7 | 23 BANK OF BEIJING CO LTD CD 154     | BANK OF BEIJING CO LTD     | CNY       | 3,040,000,000  | 2023-11-07 | 2024-11-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112312158      | 112312158  | CND100076MR6 | 23 BANK OF BEIJING CO LTD CD 158     | BANK OF BEIJING CO LTD     | CNY       | 9,580,000,000  | 2023-11-13 | 2024-11-13    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112312159      | 112312159  | CND100077W8  | 23 BANK OF BEIJING CO LTD CD 159     | BANK OF BEIJING CO LTD     | CNY       | 10,430,000,000 | 2023-11-14 | 2024-11-14    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112312165      | 112312165  | CND100077825 | 23 BANK OF BEIJING CO LTD CD 165     | BANK OF BEIJING CO LTD     | CNY       | 1,150,000,000  | 2023-11-21 | 2024-11-21    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112315328      | 112315328  | CND10006JVJ9 | 23 CHINA MINSHENG BKG CORP CD 328    | CHINA MINSHENG BKG CORP    | CNY       | 9,960,000,000  | 2023-07-31 | 2024-07-31    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112315344      | 112315344  | CND10006XQF3 | 23 CHINA MINSHENG BKG CORP CD 344    | CHINA MINSHENG BKG CORP    | CNY       | 9,500,000,000  | 2023-08-15 | 2024-08-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112315511      | 112315511  | CND10007DWM7 | 23 CHINA MINSHENG BKG CORP CD 511    | CHINA MINSHENG BKG CORP    | CNY       | 4,760,000,000  | 2023-12-20 | 2024-12-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317106      | 112317106  | CND10006DD86 | 23 CHINA EVERBRIGHT BK CO LTD CD 106 | CHINA EVERBRIGHT BK CO LTD | CNY       | 4,130,000,000  | 2023-04-17 | 2024-04-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317107      | 112317107  | CND10006DD60 | 23 CHINA EVERBRIGHT BK CO LTD CD 107 | CHINA EVERBRIGHT BK CO LTD | CNY       | 3,000,000,000  | 2023-04-18 | 2024-04-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317108      | 112317108  | CND10006DD78 | 23 CHINA EVERBRIGHT BK CO LTD CD 108 | CHINA EVERBRIGHT BK CO LTD | CNY       | 5,100,000,000  | 2023-04-19 | 2024-04-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317111      | 112317111  | CND10006DDB2 | 23 CHINA EVERBRIGHT BK CO LTD CD 111 | CHINA EVERBRIGHT BK CO LTD | CNY       | 7,550,000,000  | 2023-04-23 | 2024-04-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317112      | 112317112  | CND10006DDD8 | 23 CHINA EVERBRIGHT BK CO LTD CD 112 | CHINA EVERBRIGHT BK CO LTD | CNY       | 16,620,000,000 | 2023-04-24 | 2024-04-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317118      | 112317118  | CND10006FQ30 | 23 CHINA EVERBRIGHT BK CO LTD CD 118 | CHINA EVERBRIGHT BK CO LTD | CNY       | 600,000,000    | 2023-05-06 | 2024-05-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317120      | 112317120  | CND10006G1G9 | 23 CHINA EVERBRIGHT BK CO LTD CD 120 | CHINA EVERBRIGHT BK CO LTD | CNY       | 12,750,000,000 | 2023-05-08 | 2024-05-08    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317128      | 112317128  | CND10006GLP8 | 23 CHINA EVERBRIGHT BK CO LTD CD 128 | CHINA EVERBRIGHT BK CO LTD | CNY       | 9,520,000,000  | 2023-05-15 | 2024-05-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317131      | 112317131  | CND10006HDF4 | 23 CHINA EVERBRIGHT BK CO LTD CD 131 | CHINA EVERBRIGHT BK CO LTD | CNY       | 15,000,000,000 | 2023-05-22 | 2024-05-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317132      | 112317132  | CND10006HDB3 | 23 CHINA EVERBRIGHT BK CO LTD CD 132 | CHINA EVERBRIGHT BK CO LTD | CNY       | 4,200,000,000  | 2023-05-23 | 2024-05-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317134      | 112317134  | CND10006HDD9 | 23 CHINA EVERBRIGHT BK CO LTD CD 134 | CHINA EVERBRIGHT BK CO LTD | CNY       | 9,220,000,000  | 2023-05-24 | 2024-05-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317137      | 112317137  | CND10006K1X8 | 23 CHINA EVERBRIGHT BK CO LTD CD 137 | CHINA EVERBRIGHT BK CO LTD | CNY       | 1,100,000,000  | 2023-06-06 | 2024-06-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |

**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                     | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|----------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH112317146      | 112317146  | CND10006L5H1 | 23 CHINA EVERBRIGHT BK CO LTD CD 146 | CHINA EVERBRIGHT BK CO LTD | CNY       | 12,550,000,000 | 2023-06-13 | 2024-06-13    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317157      | 112317157  | CND10006P7H3 | 23 CHINA EVERBRIGHT BK CO LTD CD 157 | CHINA EVERBRIGHT BK CO LTD | CNY       | 14,650,000,000 | 2023-06-26 | 2024-06-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317160      | 112317160  | CND10006P7L5 | 23 CHINA EVERBRIGHT BK CO LTD CD 160 | CHINA EVERBRIGHT BK CO LTD | CNY       | 16,200,000,000 | 2023-06-28 | 2024-06-28    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317163      | 112317163  | CND10006RTR4 | 23 CHINA EVERBRIGHT BK CO LTD CD 163 | CHINA EVERBRIGHT BK CO LTD | CNY       | 10,680,000,000 | 2023-07-10 | 2024-07-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317169      | 112317169  | CND10006SQ35 | 23 CHINA EVERBRIGHT BK CO LTD CD 169 | CHINA EVERBRIGHT BK CO LTD | CNY       | 12,270,000,000 | 2023-07-18 | 2024-07-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317171      | 112317171  | CND10006T2Z2 | 23 CHINA EVERBRIGHT BK CO LTD CD 171 | CHINA EVERBRIGHT BK CO LTD | CNY       | 27,480,000,000 | 2023-07-19 | 2024-07-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317174      | 112317174  | CND10006TTZ3 | 23 CHINA EVERBRIGHT BANK CD174       | CHINA EVERBRIGHT BANK      | CNY       | 26,010,000,000 | 2023-07-24 | 2024-07-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317175      | 112317175  | CND10006TV11 | 23 CHINA EVERBRIGHT BK CO LTD CD 175 | CHINA EVERBRIGHT BK CO LTD | CNY       | 16,650,000,000 | 2023-07-25 | 2024-07-25    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317176      | 112317176  | CND10006TTY6 | 23 CHINA EVERBRIGHT BK CO LTD CD 176 | CHINA EVERBRIGHT BK CO LTD | CNY       | 3,100,000,000  | 2023-07-25 | 2024-07-25    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317182      | 112317182  | CND10006WD18 | 23 CHINA EVERBRIGHT BK CO LTD CD 182 | CHINA EVERBRIGHT BK CO LTD | CNY       | 15,050,000,000 | 2023-08-07 | 2024-08-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317187      | 112317187  | CND10006WD42 | 23 CHINA EVERBRIGHT BK CO LTD CD 187 | CHINA EVERBRIGHT BK CO LTD | CNY       | 20,480,000,000 | 2023-08-14 | 2024-08-14    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317188      | 112317188  | CND10006XXB8 | 23 CHINA EVERBRIGHT BK CO LTD CD 188 | CHINA EVERBRIGHT BK CO LTD | CNY       | 14,140,000,000 | 2023-08-15 | 2024-08-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317189      | 112317189  | CND10006XXF9 | 23 CHINA EVERBRIGHT BK CO LTD CD 189 | CHINA EVERBRIGHT BK CO LTD | CNY       | 12,770,000,000 | 2023-08-16 | 2024-08-16    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317191      | 112317191  | CND10006XXD4 | 23 CHINA EVERBRIGHT BK CO LTD CD 191 | CHINA EVERBRIGHT BK CO LTD | CNY       | 7,140,000,000  | 2023-08-21 | 2024-08-21    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317192      | 112317192  | CND10006XXG7 | 23 CHINA EVERBRIGHT BK CO LTD CD 192 | CHINA EVERBRIGHT BK CO LTD | CNY       | 16,270,000,000 | 2023-08-22 | 2024-08-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317194      | 112317194  | CND10006XXJ1 | 23 CHINA EVERBRIGHT BK CO LTD CD 194 | CHINA EVERBRIGHT BK CO LTD | CNY       | 25,900,000,000 | 2023-08-23 | 2024-08-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317200      | 112317200  | CND100070481 | 23 CHINA EVERBRIGHT BK CO LTD CD 200 | CHINA EVERBRIGHT BK CO LTD | CNY       | 4,810,000,000  | 2023-09-11 | 2024-09-11    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317207      | 112317207  | CND100071125 | 23 CHINA EVERBRIGHT BK CO LTD CD 207 | CHINA EVERBRIGHT BK CO LTD | CNY       | 15,560,000,000 | 2023-09-18 | 2024-09-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317208      | 112317208  | CND100071109 | 23 CHINA EVERBRIGHT BK CO LTD CD 208 | CHINA EVERBRIGHT BK CO LTD | CNY       | 12,550,000,000 | 2023-09-18 | 2024-09-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317216      | 112317216  | CND1000720V0 | 23 CHINA EVERBRIGHT BK CO LTD CD 216 | CHINA EVERBRIGHT BK CO LTD | CNY       | 10,130,000,000 | 2023-09-25 | 2024-09-25    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317238      | 112317238  | CND100073D66 | 23 CHINA EVERBRIGHT BK CO LTD CD 238 | CHINA EVERBRIGHT BK CO LTD | CNY       | 2,550,000,000  | 2023-10-18 | 2024-04-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317254      | 112317254  | CND100075N29 | 23 CHINA EVERBRIGHT BK CO LTD CD 254 | CHINA EVERBRIGHT BK CO LTD | CNY       | 9,250,000,000  | 2023-10-30 | 2024-10-30    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317255      | 112317255  | CND100075NW6 | 23 CHINA EVERBRIGHT BK CO LTD CD 255 | CHINA EVERBRIGHT BK CO LTD | CNY       | 10,040,000,000 | 2023-10-31 | 2024-10-31    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317261      | 112317261  | CND100075NY2 | 23 CHINA EVERBRIGHT BK CO LTD CD 261 | CHINA EVERBRIGHT BK CO LTD | CNY       | 19,970,000,000 | 2023-11-06 | 2024-11-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317264      | 112317264  | CND100076WJ2 | 23 CHINA EVERBRIGHT BK CO LTD CD 264 | CHINA EVERBRIGHT BK CO LTD | CNY       | 600,000,000    | 2023-11-07 | 2024-11-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317277      | 112317277  | CND1000783T2 | 23 CHINA EVERBRIGHT BK CO LTD CD 277 | CHINA EVERBRIGHT BK CO LTD | CNY       | 7,500,000,000  | 2023-11-15 | 2024-11-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317284      | 112317284  | CND100078401 | 23 CHINA EVERBRIGHT BK CO LTD CD 284 | CHINA EVERBRIGHT BK CO LTD | CNY       | 19,930,000,000 | 2023-11-17 | 2024-05-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317303      | 112317303  | CND10007F617 | 23 CHINA EVERBRIGHT BK CO LTD CD 303 | CHINA EVERBRIGHT BK CO LTD | CNY       | 6,000,000,000  | 2023-12-18 | 2024-12-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112317304      | 112317304  | CND10007F5R7 | 23 CHINA EVERBRIGHT BK CO LTD CD 304 | CHINA EVERBRIGHT BK CO LTD | CNY       | 5,460,000,000  | 2023-12-19 | 2024-12-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112318107      | 112318107  | CND10006D0L4 | 23 HUAXIA BANK CO LTD CD 107         | HUAXIA BANK CO LTD         | CNY       | 2,180,000,000  | 2023-04-18 | 2024-04-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112318108      | 112318108  | CND10006D0N0 | 23 HUAXIA BANK CO LTD CD 108         | HUAXIA BANK CO LTD         | CNY       | 5,080,000,000  | 2023-04-19 | 2024-04-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112318114      | 112318114  | CND10006D0R1 | 23 HUAXIA BANK CO LTD CD 114         | HUAXIA BANK CO LTD         | CNY       | 3,020,000,000  | 2023-04-23 | 2024-04-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112318151      | 112318151  | CND10006K0S0 | 23 HUAXIA BANK CO LTD CD 151         | HUAXIA BANK CO LTD         | CNY       | 4,000,000,000  | 2023-06-05 | 2024-06-05    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112318162      | 112318162  | CND10006NW32 | 23 HUAXIA BANK CO LTD CD 162         | HUAXIA BANK CO LTD         | CNY       | 4,700,000,000  | 2023-06-28 | 2024-06-28    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112318163      | 112318163  | CND10006NW40 | 23 HUAXIA BANK CO LTD CD 163         | HUAXIA BANK CO LTD         | CNY       | 4,300,000,000  | 2023-06-28 | 2024-06-28    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112318165      | 112318165  | CND10006PM32 | 23 HUAXIA BANK CO LTD CD 165         | HUAXIA BANK CO LTD         | CNY       | 4,000,000,000  | 2023-07-05 | 2024-07-05    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112318172      | 112318172  | CND10006SLH0 | 23 HUAXIA BANK CO LTD CD 172         | HUAXIA BANK CO LTD         | CNY       | 3,640,000,000  | 2023-07-17 | 2024-07-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112318175      | 112318175  | CND10006SY35 | 23 HUAXIA BANK CO LTD CD 175         | HUAXIA BANK CO LTD         | CNY       | 3,000,000,000  | 2023-07-19 | 2024-07-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112318176      | 112318176  | CND10006SY27 | 23 HUAXIA BANK CO LTD CD 176         | HUAXIA BANK CO LTD         | CNY       | 2,970,000,000  | 2023-07-19 | 2024-07-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |

**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                      | Issue Ccy | Issue Size    | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|-----------------------------|-----------|---------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH112318186      | 112318186  | CND10006TS65 | 23 HUAXIA BANK CO LTD CD 186         | HUAXIA BANK CO LTD          | CNY       | 6,000,000,000 | 2023-07-26 | 2024-07-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112318198      | 112318198  | CND10006XVC0 | 23 HUAXIA BANK CO LTD CD 198         | HUAXIA BANK CO LTD          | CNY       | 3,970,000,000 | 2023-08-15 | 2024-08-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112318209      | 112318209  | CND10006XVK3 | 23 HUAXIA BANK CO LTD CD 209         | HUAXIA BANK CO LTD          | CNY       | 4,400,000,000 | 2023-08-22 | 2024-08-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112318211      | 112318211  | CND10006XVQ0 | 23 HUAXIA BANK CO LTD CD 211         | HUAXIA BANK CO LTD          | CNY       | 4,900,000,000 | 2023-08-23 | 2024-08-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112318213      | 112318213  | CND10006YM80 | 23 HUAXIA BANK CO LTD CD 213         | HUAXIA BANK CO LTD          | CNY       | 3,500,000,000 | 2023-08-28 | 2024-08-28    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112318225      | 112318225  | CND100070ZH2 | 23 HUAXIA BANK CO LTD CD 225         | HUAXIA BANK CO LTD          | CNY       | 5,020,000,000 | 2023-09-18 | 2024-09-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112318226      | 112318226  | CND100070ZF6 | 23 HUAXIA BANK CO LTD CD 226         | HUAXIA BANK CO LTD          | CNY       | 2,000,000,000 | 2023-09-18 | 2024-09-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112318227      | 112318227  | CND100070ZG4 | 23 HUAXIA BANK CO LTD CD 227         | HUAXIA BANK CO LTD          | CNY       | 5,000,000,000 | 2023-09-18 | 2024-09-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112318260      | 112318260  | CND100075LW0 | 23 HUAXIA BANK CO LTD CD 260         | HUAXIA BANK CO LTD          | CNY       | 6,500,000,000 | 2023-11-06 | 2024-11-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112318294      | 112318294  | CND10007D778 | 23 HUAXIA BANK CO LTD CD 294         | HUAXIA BANK CO LTD          | CNY       | 4,910,000,000 | 2023-12-19 | 2024-12-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112370516      | 112370516  | CND100076ZH9 | 23 FUBON BANK CHINA CD 096           | FUBON BANK CHINA            | CNY       | 200,000,000   | 2023-11-10 | 2024-05-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112371146      | 112371146  | CND100079FJ1 | 23 KOREA DEVELOPMENT BANK SH CD 011  | KOREA DEVELOPMENT BANK SH   | CNY       | 300,000,000   | 2023-11-17 | 2024-11-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112371275      | 112371275  | CND1000777N7 | 23 ANZ BANK (CHINA) CO LTD CD 008    | ANZ BANK (CHINA) CO LTD     | CNY       | 300,000,000   | 2023-11-20 | 2024-05-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112371330      | 112371330  | CND100079F68 | 23 BANK OF EAST ASIA CHINA CD 037    | BANK OF EAST ASIA CHINA     | CNY       | 400,000,000   | 2023-11-20 | 2024-05-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112371702      | 112371702  | CND1000789V5 | 23 DBS BANK (CHINA) CD 036           | DBS BANK (CHINA) LIMITED    | CNY       | 350,000,000   | 2023-11-23 | 2024-05-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112371868      | 112371868  | CND1000792T3 | 23 OCBC WING HANG CHINA CD 027       | OCBC WING HANG BANK (CHINA) | CNY       | 200,000,000   | 2023-11-27 | 2024-11-27    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112372181      | 112372181  | CND100079FK9 | 23 KOREA DEVELOPMENT BANK SH CD 012  | KOREA DEVELOPMENT BANK SH   | CNY       | 200,000,000   | 2023-12-04 | 2024-12-04    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112372377      | 112372377  | CND100079F92 | 23 BANK OF EAST ASIA CHINA CD 040    | BANK OF EAST ASIA CHINA     | CNY       | 400,000,000   | 2023-12-06 | 2024-09-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112372624      | 112372624  | CND10007DY80 | 23 HSBC BANK CHINA CO LTD CD 024     | HSBC BANK CHINA CO LTD      | CNY       | 600,000,000   | 2023-12-08 | 2024-12-08    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112372707      | 112372707  | CND10007DXF9 | 23 KOREA DEVELOPMENT BANK SH CD 013  | KOREA DEVELOPMENT BANK SH   | CNY       | 100,000,000   | 2023-12-11 | 2024-12-11    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112372710      | 112372710  | CND10007F0R8 | 23 BANK OF EAST ASIA CHINA CD 041    | BANK OF EAST ASIA CHINA     | CNY       | 300,000,000   | 2023-12-11 | 2024-12-11    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112372807      | 112372807  | CND10007DYD2 | 23 HSBC BANK CHINA CO LTD CD 026     | HSBC BANK CHINA CO LTD      | CNY       | 600,000,000   | 2023-12-11 | 2024-12-11    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112373024      | 112373024  | CND10007F3G5 | 23 OCBC WING HANG CHINA CD 029       | OCBC WING HANG BANK (CHINA) | CNY       | 250,000,000   | 2023-12-13 | 2024-12-13    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112373047      | 112373047  | CND10007DYC4 | 23 HSBC BANK CHINA CO LTD CD 027     | HSBC BANK CHINA CO LTD      | CNY       | 1,000,000,000 | 2023-12-13 | 2024-12-13    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112373210      | 112373210  | CND10007F3F7 | 23 OCBC WING HANG CHINA CD 030       | OCBC WING HANG BANK (CHINA) | CNY       | 200,000,000   | 2023-12-14 | 2024-06-14    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112373885      | 112373885  | CND10007F3B6 | 23 OCBC WING HANG CHINA CD 033       | OCBC WING HANG BANK (CHINA) | CNY       | 220,000,000   | 2023-12-27 | 2024-12-27    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112374195      | 112374195  | CND10007D893 | 23 DBS BANK (CHINA) CD 038           | DBS BANK (CHINA) LIMITED    | CNY       | 500,000,000   | 2023-12-26 | 2024-12-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112380054      | 112380054  | CND10006JNC6 | 23 DEUTSCHE BANK (CHINA) CD 006      | DEUTSCHE BANK (CHINA)       | CNY       | 300,000,000   | 2023-06-05 | 2024-06-05    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112380072      | 112380072  | CND10006JQV9 | 23 ANZ BANK (CHINA) CO LTD CD 003    | ANZ BANK (CHINA) CO LTD     | CNY       | 100,000,000   | 2023-06-05 | 2024-06-05    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112380331      | 112380331  | CND10006JT41 | 23 UNITED OVERSEAS BK CHN LTD CD 009 | UNITED OVERSEAS BK CHN LTD  | CNY       | 200,000,000   | 2023-06-07 | 2024-06-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112380691      | 112380691  | CND10006KN69 | 23 BANK OF EAST ASIA CHINA CD 019    | BANK OF EAST ASIA CHINA     | CNY       | 450,000,000   | 2023-06-12 | 2024-06-12    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112380754      | 112380754  | CND10006KR99 | 23 FUBON BANK CHINA CD 046           | FUBON BANK CHINA            | CNY       | 300,000,000   | 2023-06-12 | 2024-06-12    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112382142      | 112382142  | CND10006P7B6 | 23 BNP CD 007                        | BNP PAIRBAS CHINA CO LTD    | CNY       | 1,400,000,000 | 2023-07-03 | 2024-07-03    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112382180      | 112382180  | CND10006PGX3 | 23 UNITED OVERSEAS BK CHN LTD CD 011 | UNITED OVERSEAS BK CHN LTD  | CNY       | 200,000,000   | 2023-07-04 | 2024-07-04    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112382958      | 112382958  | CND10006SNV7 | 23 HSBC BANK CHINA CO LTD CD 012     | HSBC BANK CHINA CO LTD      | CNY       | 1,900,000,000 | 2023-07-17 | 2024-04-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112383172      | 112383172  | CND10006SXX2 | 23 UNITED OVERSEAS BK CHN LTD CD 015 | UNITED OVERSEAS BK CHN LTD  | CNY       | 200,000,000   | 2023-07-19 | 2024-07-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112383495      | 112383495  | CND10006TX43 | 23 HANG SENG BANK CHINA CD 018       | HANG SENG BANK CHINA        | CNY       | 1,000,000,000 | 2023-07-24 | 2024-07-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112384684      | 112384684  | CND10006W8T7 | 23 DBS BANK (CHINA) CD 027           | DBS BANK (CHINA) LIMITED    | CNY       | 170,000,000   | 2023-08-09 | 2024-08-09    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112384897      | 112384897  | CND10006W8W1 | 23 DBS BANK (CHINA) CD 028           | DBS BANK (CHINA) LIMITED    | CNY       | 640,000,000   | 2023-08-14 | 2024-08-14    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |

**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                  | Issuer                       | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|------------------------------------|------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH112387460      | 112387460  | CND100072594 | 23 HANG SENG BANK CHINA CD 019     | HANG SENG BANK CHINA         | CNY       | 1,000,000,000  | 2023-09-25 | 2024-09-25    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112388491      | 112388491  | CND100073GY1 | 23 SC BK CHINA CD 004              | STANDARD CHARTERED BK CH LTD | CNY       | 750,000,000    | 2023-10-17 | 2024-04-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112389059      | 112389059  | CND100075MG1 | 23 OCBC WING HANG CHINA CD 025     | OCBC WING HANG BANK (CHINA)  | CNY       | 400,000,000    | 2023-10-25 | 2024-10-25    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112389345      | 112389345  | CND100075TZ6 | 23 STANDARD CHARTERED CHINA CD 011 | STANDARD CHARTERED BK CH LTD | CNY       | 800,000,000    | 2023-10-30 | 2024-10-30    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112389452      | 112389452  | CND100075TY9 | 23 STANDARD CHARTERED BK CN CD 013 | STANDARD CHARTERED BK CH LTD | CNY       | 100,000,000    | 2023-10-30 | 2024-07-30    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112389703      | 112389703  | CND100074M98 | 23 DEUTSCHE BANK (CHINA) CD 013    | DEUTSCHE BANK (CHINA)        | CNY       | 100,000,000    | 2023-11-02 | 2024-11-02    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112389747      | 112389747  | CND100075V21 | 23 STANDARD CHARTERED CD 014       | STANDARD CHARTERED BK CH LTD | CNY       | 300,000,000    | 2023-11-02 | 2024-11-02    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112398803      | 112398803  | CND10006GN40 | 23 HANG SENG BANK CHINA CD 010     | HANG SENG BANK CHINA         | CNY       | 1,000,000,000  | 2023-05-15 | 2024-05-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112399991      | 112399991  | CND10006JL15 | 23 FUBON BANK CHINA CD 041         | FUBON BANK CHINA             | CNY       | 500,000,000    | 2023-06-01 | 2024-06-01    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112402001      | 112402001  | CND10007GFL7 | 24 IND AND COMM BK OF CHINA CD 001 | IND AND COMM BK OF CHINA     | CNY       | 29,800,000,000 | 2024-01-09 | 2025-01-09    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112402003      | 112402003  | CND10007GFJ1 | 24 IND AND COMM BK OF CHINA CD 003 | IND AND COMM BK OF CHINA     | CNY       | 9,800,000,000  | 2024-01-10 | 2025-01-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112402004      | 112402004  | CND10007GFQ6 | 24 IND AND COMM BK OF CHINA CD 004 | IND AND COMM BK OF CHINA     | CNY       | 6,980,000,000  | 2024-01-11 | 2024-07-11    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112402007      | 112402007  | CND10007GFP8 | 24 IND AND COMM BK OF CHINA CD 007 | IND AND COMM BK OF CHINA     | CNY       | 10,000,000,000 | 2024-01-15 | 2025-01-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112402008      | 112402008  | CND10007GFG7 | 24 IND AND COMM BK OF CHINA CD 008 | IND AND COMM BK OF CHINA     | CNY       | 26,000,000,000 | 2024-01-15 | 2025-01-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112402009      | 112402009  | CND10007GFF9 | 24 IND AND COMM BK OF CHINA CD 009 | IND AND COMM BK OF CHINA     | CNY       | 8,200,000,000  | 2024-01-15 | 2024-10-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112402010      | 112402010  | CND10007GFK9 | 24 IND AND COMM BK OF CHINA CD 010 | IND AND COMM BK OF CHINA     | CNY       | 10,000,000,000 | 2024-01-15 | 2024-07-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112402016      | 112402016  | CND10007JRQ5 | 24 IND AND COMM BK OF CHINA CD 016 | IND AND COMM BK OF CHINA     | CNY       | 20,000,000,000 | 2024-01-22 | 2025-01-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112402017      | 112402017  | CND10007JRP7 | 24 IND AND COMM BK OF CHINA CD 017 | IND AND COMM BK OF CHINA     | CNY       | 23,550,000,000 | 2024-01-22 | 2025-01-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112402019      | 112402019  | CND10007JRR3 | 24 IND AND COMM BK OF CHINA CD 019 | IND AND COMM BK OF CHINA     | CNY       | 10,600,000,000 | 2024-01-23 | 2025-01-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112402024      | 112402024  | CND10007JRG6 | 24 IND AND COMM BK OF CHINA CD 024 | IND AND COMM BK OF CHINA     | CNY       | 17,100,000,000 | 2024-01-31 | 2024-10-31    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112402027      | 112402027  |              | 24 IND AND COMM BK OF CHINA CD 027 | IND AND COMM BK OF CHINA     | CNY       | 4,300,000,000  | 2024-02-21 | 2025-02-21    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112402029      | 112402029  | CND10007LXB1 | 24 IND AND COMM BK OF CHINA CD 029 | IND AND COMM BK OF CHINA     | CNY       | 5,000,000,000  | 2024-02-22 | 2024-11-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112403018      | 112403018  | CND10007KVC5 | 24 AGRICULTURAL BK OF CHINA CD 018 | AGRICULTURAL BK OF CHINA     | CNY       | 6,000,000,000  | 2024-02-01 | 2024-11-01    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112403024      | 112403024  | CND10007LHQ2 | 24 AGRICULTURAL BK OF CHINA CD 024 | AGRICULTURAL BK OF CHINA     | CNY       | 30,000,000,000 | 2024-02-26 | 2025-02-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112403026      | 112403026  | CND10007M9X8 | 24 AGRICULTURAL BK OF CHINA CD 026 | AGRICULTURAL BK OF CHINA     | CNY       | 26,600,000,000 | 2024-02-27 | 2025-02-27    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112403029      | 112403029  | CND10007N0F3 | 24 AGRICULTURAL BK OF CHINA CD 029 | AGRICULTURAL BK OF CHINA     | CNY       | 30,000,000,000 | 2024-03-04 | 2025-03-04    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112403030      | 112403030  | CND10007N0G1 | 24 AGRICULTURAL BK OF CHINA CD 030 | AGRICULTURAL BK OF CHINA     | CNY       | 10,500,000,000 | 2024-03-07 | 2025-03-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112403033      | 112403033  |              | 24 AGRICULTURAL BK OF CHINA CD 033 | AGRICULTURAL BK OF CHINA     | CNY       | 12,900,000,000 | 2024-03-11 | 2025-03-11    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112403035      | 112403035  |              | 24 AGRICULTURAL BK OF CHINA CD 035 | AGRICULTURAL BK OF CHINA     | CNY       | 19,100,000,000 | 2024-03-12 | 2025-03-12    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112403037      | 112403037  |              | 24 AGRICULTURAL BK OF CHINA CD 037 | AGRICULTURAL BK OF CHINA     | CNY       | 10,150,000,000 | 2024-03-13 | 2025-03-13    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112403039      | 112403039  |              | 24 AGRICULTURAL BK OF CHINA CD 039 | AGRICULTURAL BK OF CHINA     | CNY       | 15,000,000,000 | 2024-03-14 | 2025-03-14    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112403045      | 112403045  |              | 24 AGRICULTURAL BK OF CHINA CD 045 | AGRICULTURAL BK OF CHINA     | CNY       | 30,000,000,000 | 2024-03-20 | 2024-12-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112403047      | 112403047  |              | 24 AGRICULTURAL BK OF CHINA CD 047 | AGRICULTURAL BK OF CHINA     | CNY       | 25,000,000,000 | 2024-03-21 | 2025-03-21    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112403051      | 112403051  |              | 24 AGRICULTURAL BK OF CHINA CD 051 | AGRICULTURAL BK OF CHINA     | CNY       | 10,500,000,000 | 2024-03-25 | 2025-03-25    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112403058      | 112403058  |              | 24 AGRICULTURAL BK OF CHINA CD 058 | AGRICULTURAL BK OF CHINA     | CNY       | 30,000,000,000 | 2024-04-10 | 2025-04-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112404001      | 112404001  | CND10007G409 | 24 BANK OF CHINA LIMITED CD 001    | BANK OF CHINA LIMITED        | CNY       | 20,000,000,000 | 2024-01-09 | 2025-01-09    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112404002      | 112404002  | CND10007G3Z4 | 24 BANK OF CHINA LIMITED CD 002    | BANK OF CHINA LIMITED        | CNY       | 9,000,000,000  | 2024-01-15 | 2025-01-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112404003      | 112404003  | CND10007J7G2 | 24 BANK OF CHINA LIMITED CD 003    | BANK OF CHINA LIMITED        | CNY       | 19,350,000,000 | 2024-01-22 | 2025-01-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112404004      | 112404004  | CND10007J7H0 | 24 BANK OF CHINA LIMITED CD 004    | BANK OF CHINA LIMITED        | CNY       | 14,800,000,000 | 2024-01-22 | 2025-01-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |



**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                   | Issuer                       | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|-------------------------------------|------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH112404005      | 112404005  | CND10007J7J6 | 24 BANK OF CHINA LIMITED CD 005     | BANK OF CHINA LIMITED        | CNY       | 9,450,000,000  | 2024-01-23 | 2025-01-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112404007      | 112404007  | CND10007KTL0 | 24 BANK OF CHINA LIMITED CD 007     | BANK OF CHINA LIMITED        | CNY       | 5,900,000,000  | 2024-02-07 | 2025-02-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112404008      | 112404008  | CND10007LFM5 | 24 BANK OF CHINA LIMITED CD 008     | BANK OF CHINA LIMITED        | CNY       | 19,600,000,000 | 2024-02-26 | 2025-02-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112404009      | 112404009  | CND10007M969 | 24 BANK OF CHINA LIMITED CD 009     | BANK OF CHINA LIMITED        | CNY       | 13,550,000,000 | 2024-02-27 | 2025-02-27    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112404010      | 112404010  | CND10007M977 | 24 BANK OF CHINA LIMITED CD 010     | BANK OF CHINA LIMITED        | CNY       | 14,950,000,000 | 2024-02-27 | 2025-02-27    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112404011      | 112404011  | CND10007M985 | 24 BANK OF CHINA LIMITED CD 011     | BANK OF CHINA LIMITED        | CNY       | 5,050,000,000  | 2024-02-29 | 2025-02-28    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112405007      | 112405007  | CND10007GB68 | 24 CHINA CONSTRUCTION BANK CD 007   | CHINA CONSTRUCTION BANK CORP | CNY       | 10,000,000,000 | 2024-01-09 | 2025-01-09    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112405009      | 112405009  | CND10007G9Z1 | 24 CHINA CONSTRUCTION BANK CD 009   | CHINA CONSTRUCTION BANK CORP | CNY       | 9,000,000,000  | 2024-01-10 | 2025-01-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112405017      | 112405017  | CND10007G9X6 | 24 CHINA CONSTRUCTION BANK CD 017   | CHINA CONSTRUCTION BANK CORP | CNY       | 20,200,000,000 | 2024-01-15 | 2025-01-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112405031      | 112405031  | CND10007JL55 | 24 CHINA CONSTRUCTION BANK CD 031   | CHINA CONSTRUCTION BANK CORP | CNY       | 17,500,000,000 | 2024-01-22 | 2025-01-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112405036      | 112405036  | CND10007JL71 | 24 CHINA CONSTRUCTION BANK CD 036   | CHINA CONSTRUCTION BANK CORP | CNY       | 17,650,000,000 | 2024-01-23 | 2025-01-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112405038      | 112405038  | CND10007JL30 | 24 CHINA CONSTRUCTION BANK CD 038   | CHINA CONSTRUCTION BANK CORP | CNY       | 6,200,000,000  | 2024-01-24 | 2025-01-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112405043      | 112405043  | CND10007KY32 | 24 CHINA CONSTRUCTION BANK CD 043   | CHINA CONSTRUCTION BANK CORP | CNY       | 6,100,000,000  | 2024-02-04 | 2025-02-04    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112405046      | 112405046  | CND10007KY57 | 24 CHINA CONSTRUCTION BANK CD 046   | CHINA CONSTRUCTION BANK CORP | CNY       | 4,500,000,000  | 2024-02-07 | 2025-02-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112405049      | 112405049  |              | 24 CHINA CONSTRUCTION BANK CD 049   | CHINA CONSTRUCTION BANK CORP | CNY       | 3,600,000,000  | 2024-02-21 | 2025-02-21    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112405054      | 112405054  | CND10007LLF7 | 24 CHINA CONSTRUCTION BANK CD 054   | CHINA CONSTRUCTION BANK CORP | CNY       | 5,000,000,000  | 2024-02-26 | 2025-02-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112405065      | 112405065  |              | 24 CHINA CONSTRUCTION BANK CD 065   | CHINA CONSTRUCTION BANK CORP | CNY       | 6,100,000,000  | 2024-03-26 | 2025-03-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112405078      | 112405078  |              | 24 CHINA CONSTRUCTION BANK CD 078   | CHINA CONSTRUCTION BANK CORP | CNY       | 18,950,000,000 | 2024-04-08 | 2025-04-08    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112405083      | 112405083  |              | 24 CHINA CONSTRUCTION BANK CD 083   | CHINA CONSTRUCTION BANK CORP | CNY       | 16,460,000,000 | 2024-04-10 | 2025-04-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112406005      | 112406005  | CND10007GPY9 | 24 BANK OF COMMUNICATIONS CO CD 005 | BANK OF COMMUNICATIONS CO    | CNY       | 6,460,000,000  | 2024-01-08 | 2025-01-08    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112406009      | 112406009  | CND10007GQ20 | 24 BANK OF COMMUNICATIONS CO CD 009 | BANK OF COMMUNICATIONS CO    | CNY       | 19,950,000,000 | 2024-01-09 | 2025-01-09    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112406015      | 112406015  | CND10007GQ61 | 24 BANK OF COMMUNICATIONS CO CD 015 | BANK OF COMMUNICATIONS CO    | CNY       | 6,820,000,000  | 2024-01-11 | 2024-07-11    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112406020      | 112406020  | CND10007GQ38 | 24 BANK OF COMMUNICATIONS CO CD 020 | BANK OF COMMUNICATIONS CO    | CNY       | 2,500,000,000  | 2024-01-15 | 2025-01-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112406021      | 112406021  | CND10007GPP7 | 24 BANK OF COMMUNICATIONS CO CD 021 | BANK OF COMMUNICATIONS CO    | CNY       | 9,950,000,000  | 2024-01-15 | 2025-01-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112406023      | 112406023  | CND10007JP10 | 24 BANK OF COMMUNICATIONS CO CD 023 | BANK OF COMMUNICATIONS CO    | CNY       | 300,000,000    | 2024-01-16 | 2025-01-16    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112406026      | 112406026  | CND10007JNP6 | 24 BANK OF COMMUNICATIONS CO CD 026 | BANK OF COMMUNICATIONS CO    | CNY       | 5,850,000,000  | 2024-01-18 | 2024-10-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112406035      | 112406035  | CND10007JP77 | 24 BANK OF COMMUNICATIONS CO CD 035 | BANK OF COMMUNICATIONS CO    | CNY       | 11,870,000,000 | 2024-01-23 | 2025-01-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112406045      | 112406045  | CND10007L466 | 24 BANK OF COMMUNICATIONS CO CD 045 | BANK OF COMMUNICATIONS CO    | CNY       | 100,000,000    | 2024-02-02 | 2024-11-02    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112406048      | 112406048  | CND10007L474 | 24 BANK OF COMMUNICATIONS CO CD 048 | BANK OF COMMUNICATIONS CO    | CNY       | 6,270,000,000  | 2024-02-04 | 2025-02-04    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112406054      | 112406054  | CND10007L4G5 | 24 BANK OF COMMUNICATIONS CO CD 054 | BANK OF COMMUNICATIONS CO    | CNY       | 10,150,000,000 | 2024-02-06 | 2025-02-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112406055      | 112406055  | CND10007L4B6 | 24 BANK OF COMMUNICATIONS CO CD 055 | BANK OF COMMUNICATIONS CO    | CNY       | 4,700,000,000  | 2024-02-07 | 2025-02-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112406065      | 112406065  |              | 24 BANK OF COMMUNICATIONS CO CD 065 | BANK OF COMMUNICATIONS CO    | CNY       | 4,290,000,000  | 2024-02-21 | 2025-02-21    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112406073      | 112406073  | CND10007LML3 | 24 BANK OF COMMUNICATIONS CO CD 073 | BANK OF COMMUNICATIONS CO    | CNY       | 6,150,000,000  | 2024-02-26 | 2025-02-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112406074      | 112406074  | CND10007MJ05 | 24 BANK OF COMMUNICATIONS CO CD 074 | BANK OF COMMUNICATIONS CO    | CNY       | 17,750,000,000 | 2024-02-27 | 2025-02-27    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112406080      | 112406080  | CND10007MHW8 | 24 BANK OF COMMUNICATIONS CO CD 080 | BANK OF COMMUNICATIONS CO    | CNY       | 16,190,000,000 | 2024-02-28 | 2025-02-28    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112406082      | 112406082  | CND10007MJ21 | 24 BANK OF COMMUNICATIONS CO CD 082 | BANK OF COMMUNICATIONS CO    | CNY       | 9,020,000,000  | 2024-02-29 | 2025-02-28    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112406087      | 112406087  | CND10007N165 | 24 BANK OF COMMUNICATIONS CO CD 087 | BANK OF COMMUNICATIONS CO    | CNY       | 14,450,000,000 | 2024-03-04 | 2025-03-04    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112406094      | 112406094  | CND10007N1F1 | 24 BANK OF COMMUNICATIONS CO CD 094 | BANK OF COMMUNICATIONS CO    | CNY       | 5,680,000,000  | 2024-03-06 | 2025-03-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112406107      | 112406107  |              | 24 BANK OF COMMUNICATIONS CO CD 107 | BANK OF COMMUNICATIONS CO    | CNY       | 5,090,000,000  | 2024-03-12 | 2025-03-12    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |

**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                     | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|----------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH112406118      | 112406118  |              | 24 BANK OF COMMUNICATIONS CO CD 118  | BANK OF COMMUNICATIONS CO  | CNY       | 20,560,000,000 | 2024-03-19 | 2024-09-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112406119      | 112406119  |              | 24 BANK OF COMMUNICATIONS CO CD 119  | BANK OF COMMUNICATIONS CO  | CNY       | 3,000,000,000  | 2024-03-19 | 2025-03-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112406124      | 112406124  |              | 24 BANK OF COMMUNICATIONS CO CD 124  | BANK OF COMMUNICATIONS CO  | CNY       | 13,200,000,000 | 2024-03-21 | 2025-03-21    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112406132      | 112406132  |              | 24 BANK OF COMMUNICATIONS CO CD 132  | BANK OF COMMUNICATIONS CO  | CNY       | 2,420,000,000  | 2024-04-01 | 2025-04-01    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112406137      | 112406137  |              | 24 BANK OF COMMUNICATIONS CO CD 137  | BANK OF COMMUNICATIONS CO  | CNY       | 6,100,000,000  | 2024-04-07 | 2025-04-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112406139      | 112406139  |              | 24 BANK OF COMMUNICATIONS CO CD 139  | BANK OF COMMUNICATIONS CO  | CNY       | 7,800,000,000  | 2024-04-08 | 2025-04-08    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112407002      | 112407002  | CND10007H5Y1 | 24 CHINA MERCHANT BANK CO LTD CD 002 | CHINA MERCHANT BANK CO LTD | CNY       | 10,000,000,000 | 2024-01-09 | 2025-01-09    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112407006      | 112407006  | CND10007K1S7 | 24 CHINA MERCHANT BANK CO LTD CD 006 | CHINA MERCHANT BANK CO LTD | CNY       | 2,000,000,000  | 2024-01-23 | 2024-10-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112407008      | 112407008  | CND10007K1Q1 | 24 CHINA MERCHANT BANK CO LTD CD 008 | CHINA MERCHANT BANK CO LTD | CNY       | 7,000,000,000  | 2024-01-24 | 2025-01-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112407014      | 112407014  | CND10007N8K6 | 24 CHINA MERCHANT BANK CO LTD CD 014 | CHINA MERCHANT BANK CO LTD | CNY       | 2,070,000,000  | 2024-03-07 | 2025-03-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112407015      | 112407015  |              | 24 CHINA MERCHANT BANK CO LTD CD 015 | CHINA MERCHANT BANK CO LTD | CNY       | 710,000,000    | 2024-03-11 | 2025-03-11    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112407017      | 112407017  |              | 24 CHINA MERCHANT BANK CO LTD CD 017 | CHINA MERCHANT BANK CO LTD | CNY       | 4,830,000,000  | 2024-03-12 | 2025-03-12    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112407022      | 112407022  |              | 24 CHINA MERCHANT BANK CO LTD CD 022 | CHINA MERCHANT BANK CO LTD | CNY       | 10,000,000,000 | 2024-03-19 | 2025-03-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112407023      | 112407023  |              | 24 CHINA MERCHANT BANK CO LTD CD 023 | CHINA MERCHANT BANK CO LTD | CNY       | 8,000,000,000  | 2024-03-21 | 2025-03-21    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112408006      | 112408006  | CND10007GC34 | 24 CHINA CITIC BANK CORP LTD CD 006  | CHINA CITIC BANK CORP LTD  | CNY       | 14,500,000,000 | 2024-01-09 | 2025-01-09    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112408018      | 112408018  | CND10007JM54 | 24 CHINA CITIC BANK CORP LTD CD 018  | CHINA CITIC BANK CORP LTD  | CNY       | 700,000,000    | 2024-01-16 | 2025-01-16    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112408022      | 112408022  | CND10007JM21 | 24 CHINA CITIC BANK CORP LTD CD 022  | CHINA CITIC BANK CORP LTD  | CNY       | 850,000,000    | 2024-01-17 | 2025-01-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112408027      | 112408027  | CND10007JM05 | 24 CHINA CITIC BANK CORP LTD CD 027  | CHINA CITIC BANK CORP LTD  | CNY       | 15,240,000,000 | 2024-01-19 | 2024-07-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112408043      | 112408043  | CND10007JLR6 | 24 CHINA CITIC BANK CORP LTD CD 043  | CHINA CITIC BANK CORP LTD  | CNY       | 1,600,000,000  | 2024-01-30 | 2024-10-30    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112408055      | 112408055  | CND10007KYQ9 | 24 CHINA CITIC BANK CORP LTD CD 055  | CHINA CITIC BANK CORP LTD  | CNY       | 6,700,000,000  | 2024-02-05 | 2025-02-05    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112408064      | 112408064  |              | 24 CHINA CITIC BANK CORP LTD CD 064  | CHINA CITIC BANK CORP LTD  | CNY       | 7,050,000,000  | 2024-02-18 | 2024-11-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112408065      | 112408065  |              | 24 CHINA CITIC BANK CORP LTD CD 065  | CHINA CITIC BANK CORP LTD  | CNY       | 28,450,000,000 | 2024-02-21 | 2024-08-21    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112408070      | 112408070  | CND10007LLJ9 | 24 CHINA CITIC BANK CORP LTD CD 070  | CHINA CITIC BANK CORP LTD  | CNY       | 34,800,000,000 | 2024-02-22 | 2024-11-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112408074      | 112408074  | CND10007LLL5 | 24 CHINA CITIC BANK CORP LTD CD 074  | CHINA CITIC BANK CORP LTD  | CNY       | 45,000,000,000 | 2024-02-26 | 2025-02-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112408082      | 112408082  | CND10007MDF2 | 24 CHINA CITIC BANK CORP LTD CD 082  | CHINA CITIC BANK CORP LTD  | CNY       | 5,650,000,000  | 2024-02-29 | 2025-02-28    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112408092      | 112408092  | CND10007N7W3 | 24 CHINA CITIC BANK CORP LTD CD 092  | CHINA CITIC BANK CORP LTD  | CNY       | 4,980,000,000  | 2024-03-07 | 2025-03-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112408104      | 112408104  |              | 24 CHINA CITIC BANK CORP LTD CD 104  | CHINA CITIC BANK CORP LTD  | CNY       | 14,400,000,000 | 2024-03-14 | 2025-03-14    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112408110      | 112408110  |              | 24 CHINA CITIC BANK CORP LTD CD 110  | CHINA CITIC BANK CORP LTD  | CNY       | 8,400,000,000  | 2024-03-19 | 2025-03-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112408112      | 112408112  |              | 24 CHINA CITIC BANK CORP LTD CD 112  | CHINA CITIC BANK CORP LTD  | CNY       | 15,500,000,000 | 2024-03-20 | 2025-03-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112408115      | 112408115  |              | 24 CHINA CITIC BANK CORP LTD CD 115  | CHINA CITIC BANK CORP LTD  | CNY       | 13,310,000,000 | 2024-03-21 | 2025-03-21    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112408122      | 112408122  |              | 24 CHINA CITIC BANK CORP LTD CD 122  | CHINA CITIC BANK CORP LTD  | CNY       | 31,330,000,000 | 2024-03-28 | 2025-03-28    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112408130      | 112408130  |              | 24 CHINA CITIC BANK CORP LTD CD 130  | CHINA CITIC BANK CORP LTD  | CNY       | 14,260,000,000 | 2024-04-10 | 2025-04-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409007      | 112409007  | CND10007FYN6 | 24 SHANGHAI PUDONG DEV BANK CD 007   | SHANGHAI PUDONG DEV BANK   | CNY       | 3,000,000,000  | 2024-01-08 | 2025-01-08    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409010      | 112409010  | CND10007FYT3 | 24 SHANGHAI PUDONG DEV BANK CD 010   | SHANGHAI PUDONG DEV BANK   | CNY       | 19,140,000,000 | 2024-01-09 | 2025-01-09    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409011      | 112409011  | CND10007FYJ4 | 24 SHANGHAI PUDONG DEV BANK CD 011   | SHANGHAI PUDONG DEV BANK   | CNY       | 5,000,000,000  | 2024-01-09 | 2025-01-09    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409020      | 112409020  | CND10007FYG0 | 24 SHANGHAI PUDONG DEV BANK CD 020   | SHANGHAI PUDONG DEV BANK   | CNY       | 20,250,000,000 | 2024-01-15 | 2025-01-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409033      | 112409033  | CND10007J2V2 | 24 SHANGHAI PUDONG DEV BANK CD 033   | SHANGHAI PUDONG DEV BANK   | CNY       | 17,040,000,000 | 2024-01-29 | 2024-10-29    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409036      | 112409036  | CND10007J2S8 | 24 SHANGHAI PUDONG DEV BANK CD 036   | SHANGHAI PUDONG DEV BANK   | CNY       | 12,290,000,000 | 2024-01-30 | 2024-10-30    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409038      | 112409038  | CND10007J379 | 24 SHANGHAI PUDONG DEV BANK CD 038   | SHANGHAI PUDONG DEV BANK   | CNY       | 15,500,000,000 | 2024-01-31 | 2024-10-31    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |

**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                  | Issuer                   | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|------------------------------------|--------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH112409047      | 112409047  | CND10007KQ51 | 24 SHANGHAI PUDONG DEV BANK CD 047 | SHANGHAI PUDONG DEV BANK | CNY       | 6,000,000,000  | 2024-02-05 | 2025-02-05    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409051      | 112409051  | CND10007KQP7 | 24 SHANGHAI PUDONG DEV BANK CD 051 | SHANGHAI PUDONG DEV BANK | CNY       | 510,000,000    | 2024-02-07 | 2025-02-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409054      | 112409054  | CND10007M0X7 | 24 SHANGHAI PUDONG DEV BANK CD 054 | SHANGHAI PUDONG DEV BANK | CNY       | 550,000,000    | 2024-02-08 | 2024-11-08    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409057      | 112409057  |              | 24 SHANGHAI PUDONG DEV BANK CD 057 | SHANGHAI PUDONG DEV BANK | CNY       | 10,000,000,000 | 2024-02-18 | 2024-11-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409063      | 112409063  |              | 24 SHANGHAI PUDONG DEV BANK CD 063 | SHANGHAI PUDONG DEV BANK | CNY       | 5,000,000,000  | 2024-02-21 | 2025-02-21    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409066      | 112409066  | CND10007LCV3 | 24 SHANGHAI PUDONG DEV BANK CD 066 | SHANGHAI PUDONG DEV BANK | CNY       | 30,000,000,000 | 2024-02-22 | 2024-11-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409067      | 112409067  | CND10007LCQ3 | 24 SHANGHAI PUDONG DEV BANK CD 067 | SHANGHAI PUDONG DEV BANK | CNY       | 650,000,000    | 2024-02-22 | 2025-02-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409071      | 112409071  | CND10007LCR1 | 24 SHANGHAI PUDONG DEV BANK CD 071 | SHANGHAI PUDONG DEV BANK | CNY       | 210,000,000    | 2024-02-26 | 2024-08-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409072      | 112409072  | CND10007LCS9 | 24 SHANGHAI PUDONG DEV BANK CD 072 | SHANGHAI PUDONG DEV BANK | CNY       | 30,050,000,000 | 2024-02-26 | 2025-02-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409074      | 112409074  | CND10007M6K1 | 24 SHANGHAI PUDONG DEV BANK CD 074 | SHANGHAI PUDONG DEV BANK | CNY       | 8,110,000,000  | 2024-02-27 | 2025-02-27    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409082      | 112409082  | CND10007NM90 | 24 SHANGHAI PUDONG DEV BANK CD 082 | SHANGHAI PUDONG DEV BANK | CNY       | 13,910,000,000 | 2024-03-04 | 2025-03-04    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409085      | 112409085  | CND10007NMD6 | 24 SHANGHAI PUDONG DEV BANK CD 085 | SHANGHAI PUDONG DEV BANK | CNY       | 7,700,000,000  | 2024-03-06 | 2025-03-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409097      | 112409097  |              | 24 SHANGHAI PUDONG DEV BANK CD 097 | SHANGHAI PUDONG DEV BANK | CNY       | 29,860,000,000 | 2024-03-14 | 2025-03-14    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409099      | 112409099  |              | 24 SHANGHAI PUDONG DEV BANK CD 099 | SHANGHAI PUDONG DEV BANK | CNY       | 8,150,000,000  | 2024-03-18 | 2025-03-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409100      | 112409100  |              | 24 SHANGHAI PUDONG DEV BANK CD 100 | SHANGHAI PUDONG DEV BANK | CNY       | 16,540,000,000 | 2024-03-19 | 2025-03-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409101      | 112409101  |              | 24 SHANGHAI PUDONG DEV BANK CD 101 | SHANGHAI PUDONG DEV BANK | CNY       | 25,050,000,000 | 2024-03-20 | 2025-03-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409103      | 112409103  |              | 24 SHANGHAI PUDONG DEV BANK CD 103 | SHANGHAI PUDONG DEV BANK | CNY       | 19,710,000,000 | 2024-03-21 | 2025-03-21    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409107      | 112409107  |              | 24 SHANGHAI PUDONG DEV BANK CD 107 | SHANGHAI PUDONG DEV BANK | CNY       | 12,350,000,000 | 2024-03-26 | 2025-03-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409110      | 112409110  |              | 24 SHANGHAI PUDONG DEV BANK CD 110 | SHANGHAI PUDONG DEV BANK | CNY       | 14,090,000,000 | 2024-04-01 | 2025-04-01    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112409119      | 112409119  |              | 24 SHANGHAI PUDONG DEV BANK CD 119 | SHANGHAI PUDONG DEV BANK | CNY       | 29,270,000,000 | 2024-04-10 | 2025-04-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112410006      | 112410006  | CND10007GSR6 | 24 INDUSTRIAL BANK CO LTD CD 006   | INDUSTRIAL BANK CO LTD   | CNY       | 12,000,000,000 | 2024-01-08 | 2025-01-08    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112410011      | 112410011  | CND10007GSK1 | 24 INDUSTRIAL BANK CO LTD CD 011   | INDUSTRIAL BANK CO LTD   | CNY       | 1,000,000,000  | 2024-01-10 | 2025-01-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112410016      | 112410016  | CND10007GSD6 | 24 INDUSTRIAL BANK CO LTD CD 016   | INDUSTRIAL BANK CO LTD   | CNY       | 7,500,000,000  | 2024-01-15 | 2024-10-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112410021      | 112410021  | CND10007JC72 | 24 INDUSTRIAL BANK CO LTD CD 021   | INDUSTRIAL BANK CO LTD   | CNY       | 11,520,000,000 | 2024-01-24 | 2025-01-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112410024      | 112410024  | CND10007JC31 | 24 INDUSTRIAL BANK CO LTD CD 024   | INDUSTRIAL BANK CO LTD   | CNY       | 7,450,000,000  | 2024-01-29 | 2024-10-29    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112410033      | 112410033  | CND10007KV68 | 24 INDUSTRIAL BANK CO LTD CD 033   | INDUSTRIAL BANK CO LTD   | CNY       | 5,500,000,000  | 2024-02-06 | 2025-02-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112410035      | 112410035  | CND10007KV84 | 24 INDUSTRIAL BANK CO LTD CD 035   | INDUSTRIAL BANK CO LTD   | CNY       | 9,300,000,000  | 2024-02-07 | 2025-02-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112410042      | 112410042  |              | 24 INDUSTRIAL BANK CO LTD CD 042   | INDUSTRIAL BANK CO LTD   | CNY       | 6,250,000,000  | 2024-02-21 | 2025-02-21    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112410043      | 112410043  | CND10007LHL3 | 24 INDUSTRIAL BANK CO LTD CD 043   | INDUSTRIAL BANK CO LTD   | CNY       | 7,980,000,000  | 2024-02-22 | 2024-05-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112410046      | 112410046  | CND10007LHK5 | 24 INDUSTRIAL BANK CO LTD CD 046   | INDUSTRIAL BANK CO LTD   | CNY       | 36,000,000,000 | 2024-02-26 | 2025-02-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112410048      | 112410048  | CND10007M9M1 | 24 INDUSTRIAL BANK CO LTD CD 048   | INDUSTRIAL BANK CO LTD   | CNY       | 8,300,000,000  | 2024-02-27 | 2025-02-27    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112410050      | 112410050  | CND10007M9K5 | 24 INDUSTRIAL BANK CO LTD CD 050   | INDUSTRIAL BANK CO LTD   | CNY       | 2,000,000,000  | 2024-02-28 | 2025-02-28    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112410052      | 112410052  | CND10007M9Q2 | 24 INDUSTRIAL BANK CO LTD CD 052   | INDUSTRIAL BANK CO LTD   | CNY       | 16,500,000,000 | 2024-02-29 | 2025-02-28    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112410057      | 112410057  | CND10007NH89 | 24 INDUSTRIAL BANK CO LTD CD 057   | INDUSTRIAL BANK CO LTD   | CNY       | 25,200,000,000 | 2024-03-06 | 2025-03-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112410060      | 112410060  | CND10007NHC8 | 24 INDUSTRIAL BANK CO LTD CD 060   | INDUSTRIAL BANK CO LTD   | CNY       | 19,970,000,000 | 2024-03-07 | 2025-03-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112410088      | 112410088  |              | 24 INDUSTRIAL BANK CO LTD CD 088   | INDUSTRIAL BANK CO LTD   | CNY       | 10,000,000,000 | 2024-04-07 | 2025-04-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112410090      | 112410090  |              | 24 INDUSTRIAL BANK CO LTD CD 090   | INDUSTRIAL BANK CO LTD   | CNY       | 8,400,000,000  | 2024-04-08 | 2025-04-08    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112411001      | 112411001  | CND10007G0B1 | 24 PING AN BANK CO LTD CD 001      | PING AN BANK CO LTD      | CNY       | 5,000,000,000  | 2024-01-08 | 2025-01-08    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112411002      | 112411002  | CND10007G0C9 | 24 PING AN BANK CO LTD CD 002      | PING AN BANK CO LTD      | CNY       | 8,150,000,000  | 2024-01-09 | 2025-01-09    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |

**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                     | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|----------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH112411005      | 112411005  | CND10007G0D7 | 24 PING AN BANK CO LTD CD 005        | PING AN BANK CO LTD        | CNY       | 6,700,000,000  | 2024-01-15 | 2025-01-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112411007      | 112411007  | CND10007J544 | 24 PING AN BANK CO LTD CD 007        | PING AN BANK CO LTD        | CNY       | 800,000,000    | 2024-01-17 | 2025-01-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112411011      | 112411011  | CND10007J585 | 24 PING AN BANK CO LTD CD 011        | PING AN BANK CO LTD        | CNY       | 17,960,000,000 | 2024-01-22 | 2025-01-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112411014      | 112411014  | CND10007J569 | 24 PING AN BANK CO LTD CD 014        | PING AN BANK CO LTD        | CNY       | 3,500,000,000  | 2024-01-24 | 2025-01-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112411021      | 112411021  | CND10007KRR1 | 24 PING AN BANK CO LTD CD 021        | PING AN BANK CO LTD        | CNY       | 8,500,000,000  | 2024-02-05 | 2025-02-05    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112411022      | 112411022  | CND10007KRQ3 | 24 PING AN BANK CO LTD CD 022        | PING AN BANK CO LTD        | CNY       | 6,150,000,000  | 2024-02-07 | 2025-02-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112411029      | 112411029  | CND10007LF00 | 24 PING AN BANK CO LTD CD 029        | PING AN BANK CO LTD        | CNY       | 24,200,000,000 | 2024-02-26 | 2025-02-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112411033      | 112411033  | CND10007M795 | 24 PING AN BANK CO LTD CD 033        | PING AN BANK CO LTD        | CNY       | 1,950,000,000  | 2024-02-28 | 2025-02-28    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112411039      | 112411039  | CND10007NL42 | 24 PING AN BANK CO LTD CD 039        | PING AN BANK CO LTD        | CNY       | 5,000,000,000  | 2024-03-07 | 2025-03-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112411043      | 112411043  |              | 24 PING AN BANK CO LTD CD 043        | PING AN BANK CO LTD        | CNY       | 3,020,000,000  | 2024-03-12 | 2025-03-12    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112411047      | 112411047  |              | 24 PING AN BANK CO LTD CD 047        | PING AN BANK CO LTD        | CNY       | 3,950,000,000  | 2024-03-14 | 2025-03-14    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112411050      | 112411050  |              | 24 PING AN BANK CO LTD CD 050        | PING AN BANK CO LTD        | CNY       | 7,950,000,000  | 2024-03-19 | 2025-03-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112411052      | 112411052  |              | 24 PING AN BANK CO LTD CD 052        | PING AN BANK CO LTD        | CNY       | 5,960,000,000  | 2024-03-20 | 2025-03-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112411057      | 112411057  |              | 24 PING AN BANK CO LTD CD 057        | PING AN BANK CO LTD        | CNY       | 7,000,000,000  | 2024-04-10 | 2025-04-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112412006      | 112412006  | CND10007GF49 | 24 BANK OF BEIJING CO LTD CD 006     | BANK OF BEIJING CO LTD     | CNY       | 3,200,000,000  | 2024-01-15 | 2025-01-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112412022      | 112412022  | CND10007KZ98 | 24 BANK OF BEIJING CO LTD CD 022     | BANK OF BEIJING CO LTD     | CNY       | 5,000,000,000  | 2024-02-01 | 2024-11-01    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112412029      | 112412029  | CND10007LQ64 | 24 BANK OF BEIJING CO LTD CD 029     | BANK OF BEIJING CO LTD     | CNY       | 5,000,000,000  | 2024-02-26 | 2025-02-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112412037      | 112412037  |              | 24 BANK OF BEIJING CO LTD CD 037     | BANK OF BEIJING CO LTD     | CNY       | 3,550,000,000  | 2024-03-12 | 2025-03-12    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112412039      | 112412039  |              | 24 BANK OF BEIJING CO LTD CD 039     | BANK OF BEIJING CO LTD     | CNY       | 4,700,000,000  | 2024-03-14 | 2025-03-14    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112413029      | 112413029  |              | 24 CHINA ZHESHANG BANK CD 029        | CHINA ZHESHANG BANK        | CNY       | 500,000,000    | 2024-03-08 | 2025-03-08    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112417003      | 112417003  | CND10007GT92 | 24 CHINA EVERBRIGHT BK CO LTD CD 003 | CHINA EVERBRIGHT BK CO LTD | CNY       | 5,800,000,000  | 2024-01-09 | 2025-01-09    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112417005      | 112417005  | CND10007GT50 | 24 CHINA EVERBRIGHT BK CO LTD CD 005 | CHINA EVERBRIGHT BK CO LTD | CNY       | 650,000,000    | 2024-01-10 | 2025-01-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112417010      | 112417010  | CND10007GT76 | 24 CHINA EVERBRIGHT BK CO LTD CD 010 | CHINA EVERBRIGHT BK CO LTD | CNY       | 7,200,000,000  | 2024-01-15 | 2025-01-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112417011      | 112417011  | CND10007K3L8 | 24 CHINA EVERBRIGHT BK CO LTD CD 011 | CHINA EVERBRIGHT BK CO LTD | CNY       | 850,000,000    | 2024-01-22 | 2025-01-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112417012      | 112417012  | CND10007K3K0 | 24 CHINA EVERBRIGHT BK CO LTD CD 012 | CHINA EVERBRIGHT BK CO LTD | CNY       | 2,080,000,000  | 2024-01-23 | 2025-01-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112417013      | 112417013  | CND10007K3J2 | 24 CHINA EVERBRIGHT BK CO LTD CD 013 | CHINA EVERBRIGHT BK CO LTD | CNY       | 2,600,000,000  | 2024-01-24 | 2025-01-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112417019      | 112417019  | CND10007L5M0 | 24 CHINA EVERBRIGHT BK CO LTD CD 019 | CHINA EVERBRIGHT BK CO LTD | CNY       | 4,850,000,000  | 2024-02-05 | 2025-02-05    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112417020      | 112417020  | CND10007L5K4 | 24 CHINA EVERBRIGHT BK CO LTD CD 020 | CHINA EVERBRIGHT BK CO LTD | CNY       | 3,050,000,000  | 2024-02-06 | 2025-02-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112417021      | 112417021  | CND10007L5L2 | 24 CHINA EVERBRIGHT BK CO LTD CD 021 | CHINA EVERBRIGHT BK CO LTD | CNY       | 500,000,000    | 2024-02-07 | 2025-02-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112417023      | 112417023  |              | 24 CHINA EVERBRIGHT BK CO LTD CD 023 | CHINA EVERBRIGHT BK CO LTD | CNY       | 4,200,000,000  | 2024-02-21 | 2025-02-21    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112417028      | 112417028  | CND10007LV34 | 24 CHINA EVERBRIGHT BK CO LTD CD 028 | CHINA EVERBRIGHT BK CO LTD | CNY       | 14,400,000,000 | 2024-02-26 | 2025-02-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112417030      | 112417030  | CND10007MJW4 | 24 CHINA EVERBRIGHT BK CO LTD CD 030 | CHINA EVERBRIGHT BK CO LTD | CNY       | 1,800,000,000  | 2024-02-27 | 2025-02-27    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112417031      | 112417031  | CND10007N835 | 24 CHINA EVERBRIGHT BK CO LTD CD 031 | CHINA EVERBRIGHT BK CO LTD | CNY       | 2,300,000,000  | 2024-03-04 | 2025-03-04    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112417032      | 112417032  | CND10007N843 | 24 CHINA EVERBRIGHT BK CO LTD CD 032 | CHINA EVERBRIGHT BK CO LTD | CNY       | 950,000,000    | 2024-03-06 | 2025-03-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112417034      | 112417034  | CND10007N868 | 24 CHINA EVERBRIGHT BK CO LTD CD 034 | CHINA EVERBRIGHT BK CO LTD | CNY       | 2,160,000,000  | 2024-03-07 | 2025-03-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112417039      | 112417039  |              | 24 CHINA EVERBRIGHT BK CO LTD CD 039 | CHINA EVERBRIGHT BK CO LTD | CNY       | 5,200,000,000  | 2024-03-12 | 2025-03-12    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112417041      | 112417041  |              | 24 CHINA EVERBRIGHT BK CO LTD CD 041 | CHINA EVERBRIGHT BK CO LTD | CNY       | 12,150,000,000 | 2024-03-14 | 2025-03-14    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112417044      | 112417044  |              | 24 CHINA EVERBRIGHT BK CO LTD CD 044 | CHINA EVERBRIGHT BK CO LTD | CNY       | 3,420,000,000  | 2024-03-18 | 2025-03-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112417048      | 112417048  |              | 24 CHINA EVERBRIGHT BK CO LTD CD 048 | CHINA EVERBRIGHT BK CO LTD | CNY       | 8,510,000,000  | 2024-03-20 | 2025-03-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |

**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                         | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|--------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH112417053      | 112417053  |              | 24 CHINA EVERBRIGHT BK CO LTD CD 053 | CHINA EVERBRIGHT BK CO LTD     | CNY       | 10,400,000,000 | 2024-03-25 | 2025-03-25    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112418008      | 112418008  | CND10007GR94 | 24 HUAXIA BANK CO LTD CD 008         | HUAXIA BANK CO LTD             | CNY       | 2,800,000,000  | 2024-01-15 | 2025-01-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112420023      | 112420023  | CND10007JQW5 | 24 CHINA GUANGFA BANK CD 023         | CHINA GUANGFA BANK             | CNY       | 3,230,000,000  | 2024-01-23 | 2025-01-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112420057      | 112420057  | CND10007LNL1 | 24 CHINA GUANGFA BANK CD 057         | CHINA GUANGFA BANK             | CNY       | 12,520,000,000 | 2024-02-22 | 2024-11-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112490033      | 112490033  | CND10007G300 | 24 ANZ BANK (CHINA) CO LTD CD 001    | ANZ BANK (CHINA) CO LTD        | CNY       | 300,000,000    | 2024-01-05 | 2024-07-05    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112490534      | 112490534  | CND10007GZ60 | 24 FUBON BANK CHINA CD 009           | FUBON BANK CHINA               | CNY       | 830,000,000    | 2024-01-12 | 2025-01-12    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112491158      | 112491158  | CND10007K0K6 | 24 HSBC BANK CHINA CO LTD CD 004     | HSBC BANK CHINA CO LTD         | CNY       | 5,200,000,000  | 2024-01-23 | 2024-04-23    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112491229      | 112491229  | CND10007J973 | 24 ANZ BANK (CHINA) CO LTD CD 002    | ANZ BANK (CHINA) CO LTD        | CNY       | 200,000,000    | 2024-01-24 | 2024-10-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112491230      | 112491230  | CND10007J981 | 24 ANZ BANK (CHINA) CO LTD CD 003    | ANZ BANK (CHINA) CO LTD        | CNY       | 100,000,000    | 2024-01-24 | 2025-01-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112491662      | 112491662  | CND10007K6C0 | 24 STANDARD CHARTERED BK CHINA CD001 | STANDARD CHARTERED BK CH LTD   | CNY       | 700,000,000    | 2024-01-30 | 2024-07-30    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112491839      | 112491839  | CND10007L7B9 | 24 STANDARD CHARTERED BK CHINA CD002 | STANDARD CHARTERED BK CH LTD   | CNY       | 500,000,000    | 2024-02-01 | 2024-08-01    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112491840      | 112491840  | CND10007L7C7 | 24 STANDARD CHARTERED BK CHINA CD003 | STANDARD CHARTERED BK CH LTD   | CNY       | 500,000,000    | 2024-02-01 | 2024-08-01    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112491920      | 112491920  | CND10007KWW1 | 24 DBS BANK (CHINA) CD 002           | DBS BANK (CHINA) LIMITED       | CNY       | 500,000,000    | 2024-02-02 | 2025-02-02    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112492070      | 112492070  | CND10007L7F0 | 24 FUBON BANK CHINA CD 017           | FUBON BANK CHINA               | CNY       | 650,000,000    | 2024-02-06 | 2024-08-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112492138      | 112492138  | CND10007KQZ6 | 24 DEUTSCHE BANK (CHINA) CD 002      | DEUTSCHE BANK (CHINA)          | CNY       | 300,000,000    | 2024-02-06 | 2025-02-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112492353      | 112492353  | CND10007M2D5 | 24 UNITED OVERSEAS BK CHN LTD CD 001 | UNITED OVERSEAS BK CHN LTD     | CNY       | 200,000,000    | 2024-02-08 | 2024-11-08    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112492355      | 112492355  | CND10007M2C7 | 24 UNITED OVERSEAS BK CHN LTD CD 002 | UNITED OVERSEAS BK CHN LTD     | CNY       | 200,000,000    | 2024-02-08 | 2025-02-08    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112492882      | 112492882  | CND10007LDH0 | 24 BANK OF NANJING CO LTD CD 030     | BANK OF NANJING CO LTD         | CNY       | 500,000,000    | 2024-02-22 | 2025-02-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112493038      | 112493038  | CND10007LR48 | 24 KOREA DEVELOPMENT BANK SH CD 002  | KOREA DEVELOPMENT BANK SH      | CNY       | 200,000,000    | 2024-02-26 | 2025-02-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112493049      | 112493049  | CND10007LD44 | 24 DEUTSCHE BANK (CHINA) CD 003      | DEUTSCHE BANK (CHINA)          | CNY       | 200,000,000    | 2024-02-26 | 2024-11-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112493059      | 112493059  | CND10007LD36 | 24 DEUTSCHE BANK (CHINA) CD 004      | DEUTSCHE BANK (CHINA)          | CNY       | 380,000,000    | 2024-02-26 | 2025-02-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112493184      | 112493184  | CND10007MBH2 | 24 UNITED OVERSEAS BK CHN LTD CD 004 | UNITED OVERSEAS BK CHN LTD     | CNY       | 200,000,000    | 2024-02-27 | 2024-08-27    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112493598      | 112493598  | CND10007NNZ7 | 24 BANK OF EAST ASIA CHINA CD 007    | BANK OF EAST ASIA CHINA        | CNY       | 500,000,000    | 2024-03-04 | 2025-03-04    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112493794      | 112493794  | CND10007NLI8 | 24 OCBC CD 004                       | OCBC                           | CNY       | 100,000,000    | 2024-03-06 | 2025-03-06    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112493940      | 112493940  | CND10007NP06 | 24 KOREA DEVELOPMENT BANK SH CD 003  | KOREA DEVELOPMENT BANK SH      | CNY       | 220,000,000    | 2024-03-07 | 2025-03-07    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112494165      | 112494165  |              | 24 UNITED OVERSEAS BK CHN LTD CD 005 | UNITED OVERSEAS BK CHN LTD     | CNY       | 200,000,000    | 2024-03-11 | 2025-03-11    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112494765      | 112494765  |              | 24 ANZ BANK (CHINA) CO LTD CD 005    | ANZ BANK (CHINA) CO LTD        | CNY       | 100,000,000    | 2024-03-18 | 2025-03-18    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112495677      | 112495677  |              | 24 OCBC CD 006                       | OVERSEA-CHINESE BANKING CORP   | CNY       | 150,000,000    | 2024-03-28 | 2025-03-28    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH112496109      | 112496109  |              | 24 CUB ( CHINA) CD 001               | CATHAY UNITED BANK LTD         | CNY       | 300,000,000    | 2024-04-09 | 2025-04-09    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| SH131800014      | 131800014  | CND1000186M3 | 18 WUHAN METRO GR CORP GREEN GN001   | WUHAN METRO GROUP CORP         | CNY       | 1,500,000,000  | 2018-07-30 | 2033-07-30    | 4.62        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH131900012      | 131900012  | CND10002DM06 | 19 CHINA THREE GORGES CORP GN 001    | CHINA THREE GORGES CORP        | CNY       | 3,500,000,000  | 2019-07-05 | 2024-07-05    | 3.85        | 2023-07-05                  | 2024-07-05                | 2024-07-05                   | Annually               | No          |
| SH131900019      | 131900019  | CND10002H8K9 | 19 CHONGQING RAIL TRANSIT (GP) GN001 | CHONGQING RAIL TRANSIT (GP) CO | CNY       | 2,000,000,000  | 2019-09-20 | 2024-09-20    | 4.09        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH132000003      | 132000003  | CND10002RKC4 | 20 NANJING METRO GN 001              | NANJING METRO GROUP CO LTD     | CNY       | 2,800,000,000  | 2020-02-26 | 2025-02-26    | 3.45        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH132100035      | 132100035  | CND10004CKV2 | 21 HUANENG POWER INTL GN 002         | HUANENG POWER INTL             | CNY       | 2,500,000,000  | 2021-04-16 | 2024-04-16    | 3.35        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH132100050      | 132100050  | CND10004BZJ7 | 21 GD POWER DEVELOPMENT CO GN 002    | GD POWER DEVELOPMENT CO        | CNY       | 1,000,000,000  | 2021-05-10 | 2024-05-10    | 3.40        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH132100070      | 132100070  | CND10004HQH7 | 21 YUNNAN PRO ENERGY INV GP GN 001   | YUNNAN PRO ENERGY INV GP CO LT | CNY       | 1,200,000,000  | 2021-06-30 | 2024-06-30    | 6.20        | 2023-06-30                  | 2024-06-30                | 2024-06-30                   | Annually               | No          |
| SH132100129      | 132100129  | CND100059RQ3 | 21 CPIDL GN 001(CNB)                 | CHINA POWER INTERNATIONAL DEV  | CNY       | 1,000,000,000  | 2021-10-22 | 2024-10-22    | 3.39        | 2023-10-22                  | 2024-10-22                | 2024-10-22                   | Annually               | No          |
| SH132280011      | 132280011  | CND10004WT04 | 22 CHINA THREE GORGES CORP GN 002    | CHINA THREE GORGES CORP        | CNY       | 4,000,000,000  | 2022-02-21 | 2025-02-21    | 2.35        | 2024-02-21                  | 2025-02-21                | 2025-02-21                   | Annually               | No          |
| SH132280012      | 132280012  | CND10004WV75 | 22 CHINA THREE GORGES CORP GN 003    | CHINA THREE GORGES CORP        | CNY       | 4,000,000,000  | 2022-02-21 | 2025-02-21    | 2.35        | 2024-02-21                  | 2025-02-21                | 2025-02-21                   | Annually               | No          |

**List of Bond Connect Securities**

2024-04-11

**Shanghai Clearing House (SHCH)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                         | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|--------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| SH132280014      | 132280014  | CND10004WWZ6 | 22 ALUMINUM CORP OF CN LTD GN 001    | ALUMINUM CORP OF CN LTD        | CNY       | 400,000,000    | 2022-02-23 | 2025-02-23    | 2.68        | 2024-02-23                  | 2025-02-23                | 2025-02-23                   | Annually               | No          |
| SH132280040      | 132280040  | CND100055VM2 | 22 TCL CORP GN 002                   | TCL TECHNOLOGY GROUP CORP      | CNY       | 1,500,000,000  | 2022-04-27 | 2025-04-27    | 3.30        | 2023-04-27                  | 2024-04-27                | 2024-04-27                   | Annually               | No          |
| SH132280060      | 132280060  | CND10005CBC8 | 22 SHANDONG HI-SPEED GROUP GN 004    | SHANDONG HI-SPEED GROUP        | CNY       | 1,000,000,000  | 2022-06-29 | 2025-06-29    | 2.95        | 2023-06-29                  | 2024-06-29                | 2024-06-29                   | Annually               | No          |
| SH132280113      | 132280113  | CND10005X2T0 | 22 MERCEDES-BENZ INT FIN GN 001 BC   | MERCEDES-BENZ INT FINANCE      | CNY       | 500,000,000    | 2022-11-29 | 2024-11-29    | 2.90        | 2023-11-29                  | 2024-11-29                | 2024-11-29                   | Annually               | No          |
| SH132280115      | 132280115  | CND10005X432 | 22 CHINA THREE GORGES CORP GN 011    | CHINA THREE GORGES CORP        | CNY       | 4,000,000,000  | 2022-11-30 | 2027-11-30    | 2.79        | 2023-11-30                  | 2024-11-30                | 2024-11-30                   | Annually               | No          |
| SH132380038      | 132380038  | CND10006K684 | 23 MERCEDES-BENZ INT FIN GN 001 BC   | MERCEDES-BENZ INT FINANCE      | CNY       | 1,000,000,000  | 2023-06-12 | 2025-06-12    | 2.78        | 2023-06-12                  | 2024-06-12                | 2024-06-12                   | Annually               | No          |
| SH2102003QF      | 2102003QF  | CND10004BRT3 | 21 CHINA DEVT BANK GREEN BOND 03     | CHINA DEVT BANK GREEN BOND     | CNY       | 10,000,000,000 | 2021-07-29 | 2024-07-29    | 2.28        | 2023-07-29                  | 2024-07-29                | 2024-07-29                   | Annually               | No          |
| SH2102004QF      | 2102004QF  | CND10004S2G5 | 21 CHINA DEVT BANK GREEN BOND 04     | CHINA DEVT BANK GREEN BOND     | CNY       | 15,000,000,000 | 2021-12-14 | 2024-12-14    | 2.19        | 2023-12-14                  | 2024-12-14                | 2024-12-14                   | Annually               | No          |
| SH212300003      | 212300003  | CND10006V178 | 23 BOJS 02                           | BANKOF JIANGSU CO LTD          | CNY       | 24,000,000,000 | 2023-07-27 | 2026-07-27    | 2.62        | 2023-07-27                  | 2024-07-27                | 2024-07-27                   | Annually               | No          |
| SH212380002      | 212380002  | CND100068RR2 | 23 BNP PARIBAS CHINA CO.,LTD FB 01   | BNP PARIBAS CHINA              | CNY       | 1,000,000,000  | 2023-03-23 | 2026-03-23    | 3.25        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH212380006      | 212380006  | CND10006J6V4 | 23 HXB FB02                          | HUA XIA BANK CO LTD            | CNY       | 40,000,000,000 | 2023-05-30 | 2026-05-30    | 2.70        | 2023-05-30                  | 2024-05-30                | 2024-05-30                   | Annually               | No          |
| SH212380020      | 212380020  | CND1000720H9 | 23 CHINA EVERBRIGHT BANK FB 02       | CHINA EVERBRIGHT BANK CO       | CNY       | 30,000,000,000 | 2023-09-25 | 2026-09-25    | 2.72        | 2023-09-25                  | 2024-09-25                | 2024-09-25                   | Annually               | No          |
| SH212380024      | 212380024  | CND100074T83 | 23 BANK OF CHINA FB01                | BANK OF CHINA LIMITED          | CNY       | 10,000,000,000 | 2023-10-27 | 2026-10-27    | 2.79        | 2023-10-27                  | 2024-10-27                | 2024-10-27                   | Annually               | No          |
| SH2202001QF      | 2202001QF  | CND10004S2H3 | 22 CHINA DEVT BANK GREEN BOND 01     | CHINA DEVT BANK GREEN BOND     | CNY       | 14,870,000,000 | 2022-01-21 | 2027-01-21    | 2.45        | 2024-01-21                  | 2025-01-21                | 2025-01-21                   | Annually               | No          |
| SH2202002QF      | 2202002QF  | CND10004TBH4 | 22 CHINA DEVT BANK GREEN BOND 02     | CHINA DEVT BANK GREEN BOND     | CNY       | 23,900,000,000 | 2022-04-01 | 2025-04-01    | 2.50        | 2024-04-01                  | 2025-04-01                | 2025-04-01                   | Annually               | No          |
| SH222380003      | 222380003  | CND10006DVD0 | 23 INDUSTRIAL BANK GN 01             | INDUSTRIAL BANKCO., LTD        | CNY       | 27,000,000,000 | 2023-04-26 | 2026-04-26    | 2.77        | 2023-04-26                  | 2024-04-26                | 2024-04-26                   | Annually               | No          |
| SH2302001QF      | 2302001QF  | CND1000656N3 | 23 CHINA DEVT BANK GREEN BOND 01     | CHINA DEVT BANK GREEN BOND CO  | CNY       | 15,000,000,000 | 2023-03-03 | 2026-03-03    | 2.65        | 2024-03-03                  | 2025-03-03                | 2025-03-03                   | Annually               | No          |
| SH2302002QF      | 2302002QF  | CND100071JP7 | 23 CHINA DEVT BANK GREEN BOND 02     | CHINA DEVT BANK GREEN BOND     | CNY       | 6,000,000,000  | 2023-09-26 | 2026-09-26    | 2.28        | 2023-09-26                  | 2024-09-26                | 2024-09-26                   | Annually               | No          |
| SH232280007      | 232280007  | CND10005Z8N8 | 22 ICBC TIER 2 CAPITAL BONDS 05 A    | ICBC                           | CNY       | 25,000,000,000 | 2022-12-22 | 2032-12-22    | 3.70        | 2023-12-22                  | 2024-12-22                | 2024-12-22                   | Annually               | No          |
| SH232380006      | 232380006  | CND10006G4N9 | 23 BANK OF CHINA T2 CB 01A           | BANK OF CHINA LIMITED          | CNY       | 40,000,000,000 | 2023-03-22 | 2033-03-22    | 3.49        | 2024-03-22                  | 2025-03-22                | 2025-03-22                   | Annually               | No          |
| SH232380052      | 232380052  | CND100070LY7 | 23 ABC T2CB02A                       | AGRICULTURAL BK OF CHINA LTD   | CNY       | 30,000,000,000 | 2023-09-14 | 2033-09-14    | 3.25        | 2023-09-14                  | 2024-09-14                | 2024-09-14                   | Annually               | No          |
| SH232380069      | 232380069  | CND1000753C1 | 23 CHINA CONSTRUCTION BANK CO 02 A   | CHINA CONSTRUCTION BANK CO LTD | CNY       | 45,000,000,000 | 2023-10-26 | 2033-10-26    | 3.45        | 2023-10-26                  | 2024-10-26                | 2024-10-26                   | Annually               | No          |
| SH232380076      | 232380076  | CND1000774S3 | 23 CHINA CONSTRUCTION BANK CO 03 A   | CHINA CONSTRUCTION BANK CO LTD | CNY       | 25,000,000,000 | 2023-11-16 | 2033-11-16    | 3.30        | 2023-11-16                  | 2024-11-16                | 2024-11-16                   | Annually               | No          |
| SH242300001      | 242300001  | CND10006RKD3 | 23 BANK OF NINGBO 01                 | BANK OF NINGBO                 | CNY       | 10,000,000,000 | 2023-07-10 | 2099-12-31    | 3.45        | 2023-07-10                  | 2024-07-10                | 2024-07-10                   | Annually               | No          |
| SH242380013      | 242380013  | CND10006SGV1 | 23 CCB UAT1CB 01                     | CHINA CONSTRUCTION BANK CORP   | CNY       | 30,000,000,000 | 2023-07-18 | 2099-12-31    | 3.29        | 2023-07-18                  | 2024-07-18                | 2024-07-18                   | Annually               | No          |
| SH242380017      | 242380017  | CND10006YKM0 | 23 ABC UAT 01                        | AGRICULTURAL BK OF CHINA LTD   | CNY       | 40,000,000,000 | 2023-08-28 | 2099-12-31    | 3.21        | 2023-08-28                  | 2024-08-28                | 2024-08-28                   | Annually               | No          |
| SH262380002      | 262380002  | CND100076Y35 | 23 BOCFL GFB 001                     | BOCOMMLEASING                  | CNY       | 3,000,000,000  | 2023-11-13 | 2026-11-13    | 2.80        | 2023-11-13                  | 2024-11-13                | 2024-11-13                   | Annually               | No          |
| SH272380005      | 272380005  | CND100069QV4 | 23 CHINA PACIFIC PROPERTY INSUR 02   | PACIFIC PROPERTY INSURANCE CO  | CNY       | 3,000,000,000  | 2023-04-06 | 2033-04-06    | 3.55        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| SH292380001      | 292380001  | CND100061RJ4 | 23 DEUTSCHE BANK AG BOND 01          | DEUTSCHE BANK AG BOND          | CNY       | 1,000,000,000  | 2023-01-18 | 2026-01-18    | 3.21        | 2024-01-18                  | 2025-01-18                | 2025-01-18                   | Annually               | No          |
| SH292380002      | 292380002  | CND10006F5Q0 | 23 AIIB 01 BC                        | ASIAN INFRASTRUCTURE INV BK    | CNY       | 1,500,000,000  | 2023-04-26 | 2028-04-26    | 2.93        | 2023-04-26                  | 2024-04-26                | 2024-04-26                   | Annually               | No          |
| SH292380003      | 292380003  | CND10006J7T6 | 23 NEW DEVELOPMENT BANK 01 BC        | NEW DEVELOPMENT BANK           | CNY       | 8,500,000,000  | 2023-05-30 | 2026-05-30    | 2.86        | 2023-05-30                  | 2024-05-30                | 2024-05-30                   | Annually               | No          |
| SH292380004      | 292380004  | CND10006L815 | 23 AIIB 02 BC                        | ASIAN INFRASTRUCTURE INV BK    | CNY       | 2,500,000,000  | 2023-06-14 | 2028-06-14    | 2.70        | 2023-06-14                  | 2024-06-14                | 2024-06-14                   | Annually               | No          |
| SH292380005      | 292380005  | CND10006SBY6 | 23 CREDIT AGRICOLE S.A. 01           | CREDIT AGRICOLE S.A.           | CNY       | 1,000,000,000  | 2023-07-14 | 2026-07-14    | 2.95        | 2023-07-14                  | 2024-07-14                | 2024-07-14                   | Annually               | No          |
| SH292380007      | 292380007  | CND100075BT7 | 23 NATIONAL BANK OF CANADA 01 BC     | NATIONAL BANK OF CANADA        | CNY       | 1,000,000,000  | 2023-10-30 | 2026-10-30    | 3.20        | 2023-10-30                  | 2024-10-30                | 2024-10-30                   | Annually               | No          |
| SH292380008      | 292380008  | CND1000774K0 | 23 CREDIT AGRICOLE S.A. 02           | CREDIT AGRICOLE S.A.           | CNY       | 1,000,000,000  | 2023-11-28 | 2026-11-28    | 3.20        | 2023-11-28                  | 2024-11-28                | 2024-11-28                   | Annually               | No          |
| SH292380009      | 292380009  | CND100077650 | 23 DEUTSCHE BANK AG BOND 02          | DEUTSCHE BANK AG BOND          | CNY       | 1,000,000,000  | 2023-12-05 | 2026-12-05    | 3.30        | 2023-12-05                  | 2024-12-05                | 2024-12-05                   | Annually               | No          |
| SH292480002      | 292480002  | CND10007MXZ8 | 24 ASIAN INFRASTRUCTURE INV BK 01 BC | ASIAN INFRASTRUCTURE INV BK    | CNY       | 3,000,000,000  | 2024-03-07 | 2027-03-07    | 2.33        | 2024-03-07                  | 2025-03-07                | 2025-03-07                   | Annually               | No          |

**List of Bond Connect Securities**

2024-04-11

**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                 | Issuer                     | Issue Ccy | Issue Size      | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|-----------------------------------|----------------------------|-----------|-----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD010221         | 010221     | CND0000002K8 | 01 CHINA DEVELOPMENT BANK BOND 21 | CHINA DEVELOPMENT BANK     | CNY       | 15,000,000,000  | 2002-01-12 | 2032-01-12    | 4.52        | 2024-01-12                  | 2024-07-12                | 2024-07-12                   | Semi-annually          | No          |
| CD020005         | 020005     | CND0000002T9 | 02 TREASURY COUPON BOND 05        | MINISTRY OF FINANCE OF PRC | CNY       | 26,000,000,000  | 2002-05-24 | 2032-05-24    | 2.90        | 2023-11-24                  | 2024-05-24                | 2024-05-24                   | Semi-annually          | No          |
| CD030014         | 030014     | CND000000612 | 03 TREASURY COUPON BOND 14        | MINISTRY OF FINANCE OF PRC | CNY       | 166,356,885,000 | 2003-12-15 | 2033-12-15    | 1.64        | 2023-12-15                  | 2024-12-15                | 2024-12-15                   | Annually               | No          |
| CD050004         | 050004     | CND0000009Q0 | 05 TREASURY COUPON BOND 04        | MINISTRY OF FINANCE OF PRC | CNY       | 33,920,000,000  | 2005-05-15 | 2025-05-15    | 4.11        | 2023-11-15                  | 2024-05-15                | 2024-05-15                   | Semi-annually          | No          |
| CD050217         | 050217     | CND000000C83 | 05 CHINA DEVELOPMENT BANK BOND 17 | CHINA DEVELOPMENT BANK     | CNY       | 30,000,000,000  | 2005-08-30 | 2025-08-30    | 4.10        | 2024-02-29                  | 2024-08-30                | 2024-08-30                   | Semi-annually          | No          |
| CD050220         | 050220     | CND000000D09 | 05 CHINA DEVELOPMENT BANK BOND 20 | CHINA DEVELOPMENT BANK     | CNY       | 20,000,000,000  | 2005-10-11 | 2035-10-11    | 4.01        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD060009         | 060009     | CND000000PT6 | 06 TREASURY BOND 9                | MINISTRY OF FINANCE OF PRC | CNY       | 31,090,000,000  | 2006-06-26 | 2026-06-26    | 3.70        | 2023-12-26                  | 2024-06-26                | 2024-06-26                   | Semi-annually          | No          |
| CD060203         | 060203     | CND000000L17 | 06 CHINA DEVELOPMENT BANK BOND 03 | CHINA DEVELOPMENT BANK     | CNY       | 25,000,000,000  | 2006-04-11 | 2026-04-11    | 3.60        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD060219         | 060219     | CND000000SH5 | 06 CHINA DEVELOPMENT BANK 19      | CHINA DEVELOPMENT BANK     | CNY       | 20,000,000,000  | 2006-09-05 | 2026-09-05    | 4.18        | 2024-03-05                  | 2024-09-05                | 2024-09-05                   | Semi-annually          | No          |
| CD060224         | 060224     | CND000000VK3 | 06 CHINA DEVELOPMENT BANK BOND 24 | CHINA DEVELOPMENT BANK     | CNY       | 23,800,000,000  | 2006-10-30 | 2036-10-30    | 3.80        | 2023-10-30                  | 2024-04-30                | 2024-04-30                   | Semi-annually          | No          |
| CD068022         | 068022     | CND000000M81 | 16 CN 3 GORGES PROJECT CORP BOND  | CN 3 GORGES PROJECT COR    | CNY       | 3,000,000,000   | 2006-05-11 | 2026-05-11    | 4.15        | 2023-05-11                  | 2024-05-11                | 2024-05-11                   | Annually               | No          |
| CD070006         | 070006     | CND1000003D9 | 07 TREASURY COUPON BOND 06        | MINISTRY OF FINANCE OF PRC | CNY       | 30,000,000,000  | 2007-05-17 | 2037-05-17    | 4.27        | 2023-11-17                  | 2024-05-17                | 2024-05-17                   | Semi-annually          | No          |
| CD070013         | 070013     | CND1000009C8 | 07 TREASURY COUPON BOND 13        | MINISTRY OF FINANCE OF PRC | CNY       | 28,000,000,000  | 2007-08-16 | 2027-08-16    | 4.52        | 2024-02-16                  | 2024-08-16                | 2024-08-16                   | Semi-annually          | No          |
| CD070207         | 070207     | CND1000004H8 | 07 CHINA DEVELOPMENT BANK 07      | CHINA DEVELOPMENT BANK     | CNY       | 20,000,000,000  | 2007-05-24 | 2027-05-24    | 4.40        | 2023-11-24                  | 2024-05-24                | 2024-05-24                   | Semi-annually          | No          |
| CD080006         | 080006     | CND100000TW1 | 08 TREASURY COUPON BOND 06        | MINISTRY OF FINANCE OF PRC | CNY       | 28,000,000,000  | 2008-05-08 | 2038-05-08    | 4.50        | 2023-11-08                  | 2024-05-08                | 2024-05-08                   | Semi-annually          | No          |
| CD080013         | 080013     | CND100000ZX6 | 08 TREASURY COUPON BOND 13        | MINISTRY OF FINANCE OF PRC | CNY       | 24,000,000,000  | 2008-08-11 | 2028-08-11    | 4.94        | 2024-02-11                  | 2024-08-11                | 2024-08-11                   | Semi-annually          | No          |
| CD080020         | 080020     | CND1000014N5 | 08 TREASURY COUPON BOND 20        | MINISTRY OF FINANCE OF PRC | CNY       | 24,000,000,000  | 2008-10-23 | 2038-10-23    | 3.91        | 2023-10-23                  | 2024-04-23                | 2024-04-23                   | Semi-annually          | No          |
| CD080209         | 080209     | CND100000VT3 | 08 CHINA DEVELOPMENT BANK BOND 09 | CHINA DEVELOPMENT BANK     | CNY       | 20,000,000,000  | 2008-06-10 | 2028-06-10    | 5.25        | 2023-12-10                  | 2024-06-10                | 2024-06-10                   | Semi-annually          | No          |
| CD080211         | 080211     | CND100000WG8 | 08 CHINA DEVELOPMENT BANK BOND 11 | CHINA DEVELOPMENT BANK     | CNY       | 15,000,000,000  | 2008-06-24 | 2028-06-24    | 5.25        | 2023-12-24                  | 2024-06-24                | 2024-06-24                   | Semi-annually          | No          |
| CD090002         | 090002     | CND100001B57 | 09 TREASURY COUPON BOND 02        | MINISTRY OF FINANCE OF PRC | CNY       | 22,000,000,000  | 2009-02-19 | 2029-02-19    | 3.86        | 2024-02-19                  | 2024-08-19                | 2024-08-19                   | Semi-annually          | No          |
| CD090005         | 090005     | CND100001G58 | 09 TREASURY COUPON BOND 05        | MINISTRY OF FINANCE OF PRC | CNY       | 22,000,000,000  | 2009-04-09 | 2039-04-09    | 4.02        | 2024-04-09                  | 2024-10-09                | 2024-10-09                   | Semi-annually          | No          |
| CD090011         | 090011     | CND100001P44 | 09 TREASURY COUPON BOND 11        | MINISTRY OF FINANCE OF PRC | CNY       | 28,000,000,000  | 2009-06-11 | 2024-06-11    | 3.69        | 2023-12-11                  | 2024-06-11                | 2024-06-11                   | Semi-annually          | No          |
| CD090020         | 090020     | CND100001VD5 | 09 TREASURY COUPON BOND 20        | MINISTRY OF FINANCE OF PRC | CNY       | 26,000,000,000  | 2009-08-27 | 2029-08-27    | 4.00        | 2024-02-27                  | 2024-08-27                | 2024-08-27                   | Semi-annually          | No          |
| CD090025         | 090025     | CND100001ZL9 | 09 TREASURY COUPON BOND 25        | MINISTRY OF FINANCE OF PRC | CNY       | 24,000,000,000  | 2009-10-15 | 2039-10-15    | 4.18        | 2023-10-15                  | 2024-04-15                | 2024-04-15                   | Semi-annually          | No          |
| CD090030         | 090030     | CND100002FV8 | 09 TREASURY COUPON BOND 30        | MINISTRY OF FINANCE OF PRC | CNY       | 20,000,000,000  | 2009-11-30 | 2059-11-30    | 4.30        | 2023-11-30                  | 2024-05-30                | 2024-05-30                   | Semi-annually          | No          |
| CD090206         | 090206     | CND100001Q01 | 09 CHINA DEVELOPMENT BANK BOND 06 | CHINA DEVELOPMENT BANK     | CNY       | 20,000,000,000  | 2009-07-08 | 2029-07-08    | 4.60        | 2024-01-08                  | 2024-07-08                | 2024-07-08                   | Semi-annually          | No          |
| CD090219         | 090219     | CND1000020Z6 | 09 CHINA DEVELOPMENT BANK BOND 19 | CHINA DEVELOPMENT BANK     | CNY       | 40,000,000,000  | 2009-11-04 | 2029-11-04    | 4.80        | 2023-11-04                  | 2024-05-04                | 2024-05-04                   | Semi-annually          | No          |
| CD090224         | 090224     | CND1000025R2 | 09 CHINA DEVELOPMENT BANK BOND 24 | CHINA DEVELOPMENT BANK     | CNY       | 35,000,000,000  | 2009-12-22 | 2029-12-22    | 4.70        | 2023-12-22                  | 2024-06-22                | 2024-06-22                   | Semi-annually          | No          |
| CD100003         | 100003     | CND100002BR5 | 10 TREASURY COUPON BOND 03        | MINISTRY OF FINANCE OF PRC | CNY       | 24,000,000,000  | 2010-03-01 | 2040-03-01    | 4.08        | 2024-03-01                  | 2024-09-01                | 2024-09-01                   | Semi-annually          | No          |
| CD100009         | 100009     | CND100002JJ5 | 10 TREASURY COUPON BOND 09        | MINISTRY OF FINANCE OF PRC | CNY       | 28,000,000,000  | 2010-04-15 | 2030-04-15    | 3.96        | 2023-10-15                  | 2024-04-15                | 2024-04-15                   | Semi-annually          | No          |
| CD100014         | 100014     | CND100002NC2 | 10 TREASURY COUPON BOND 14        | MINISTRY OF FINANCE OF PRC | CNY       | 28,000,000,000  | 2010-05-24 | 2060-05-24    | 4.03        | 2023-11-24                  | 2024-05-24                | 2024-05-24                   | Semi-annually          | No          |
| CD100018         | 100018     | CND100002QT9 | 10 TREASURY COUPON BOND 18        | MINISTRY OF FINANCE OF PRC | CNY       | 28,000,000,000  | 2010-06-21 | 2040-06-21    | 4.03        | 2023-12-21                  | 2024-06-21                | 2024-06-21                   | Semi-annually          | No          |
| CD100023         | 100023     | CND100002VP7 | 10 TREASURY COUPON BOND 23        | MINISTRY OF FINANCE OF PRC | CNY       | 28,000,000,000  | 2010-07-29 | 2040-07-29    | 3.96        | 2024-01-29                  | 2024-07-29                | 2024-07-29                   | Semi-annually          | No          |
| CD100026         | 100026     | CND100002XK4 | 10 TREASURY COUPON BOND 26        | MINISTRY OF FINANCE OF PRC | CNY       | 28,000,000,000  | 2010-08-16 | 2040-08-16    | 3.96        | 2024-02-16                  | 2024-08-16                | 2024-08-16                   | Semi-annually          | No          |
| CD100029         | 100029     | CND100002ZL7 | 10 TREASURY COUPON BOND 29        | MINISTRY OF FINANCE OF PRC | CNY       | 28,000,000,000  | 2010-09-02 | 2030-09-02    | 3.82        | 2024-03-02                  | 2024-09-02                | 2024-09-02                   | Semi-annually          | No          |
| CD100037         | 100037     | CND100003912 | 10 TREASURY COUPON BOND 37        | MINISTRY OF FINANCE OF PRC | CNY       | 28,000,000,000  | 2010-11-18 | 2060-11-18    | 4.40        | 2023-11-18                  | 2024-05-18                | 2024-05-18                   | Semi-annually          | No          |
| CD100040         | 100040     | CND100003D12 | 10 TREASURY COUPON BOND 40        | MINISTRY OF FINANCE OF PRC | CNY       | 28,000,000,000  | 2010-12-09 | 2040-12-09    | 4.23        | 2023-12-09                  | 2024-06-09                | 2024-06-09                   | Semi-annually          | No          |
| CD100205         | 100205     | CND100002D39 | 10 CHINA DEVELOPMENT BANK BOND 05 | CHINA DEVELOPMENT BANK     | CNY       | 30,000,000,000  | 2010-03-17 | 2030-03-17    | 4.30        | 2024-03-17                  | 2024-09-17                | 2024-09-17                   | Semi-annually          | No          |
| CD100207         | 100207     | CND100002GY0 | 10 CHINA DEVELOPMENT BANK BOND 07 | CHINA DEVELOPMENT BANK     | CNY       | 55,000,000,000  | 2010-04-07 | 2040-04-07    | 4.42        | 2024-04-07                  | 2024-10-07                | 2024-10-07                   | Semi-annually          | No          |

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**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                 | Issuer                        | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|-----------------------------------|-------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD100232         | 100232     | CND1000038B9 | 10 CHINA DEVELOPMENT BANK BOND 32 | CHINA DEVELOPMENT BANK        | CNY       | 10,000,000,000 | 2010-11-16 | 2040-11-16    | 4.61        | 2023-11-16                  | 2024-05-16                | 2024-05-16                   | Semi-annually          | No          |
| CD102702         | 102702     | CND100002Z58 | 10 CENTRAL HUIJIN INV LTD 02      | CENTRAL HUIJIN INVESTMENT LTD | CNY       | 28,000,000,000 | 2010-08-30 | 2030-08-30    | 4.05        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD104505         | 104505     | CND10001YBG2 | 19 GOV OF GUANGDONG PROVINCE 02   | GOV OF GUANGDONG PROVINCE     | CNY       | 8,640,000,000  | 2019-02-01 | 2029-02-01    | 3.38        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD104512         | 104512     | CND10001YNB8 | 19 GOV OF GUANGDONG PROVINCE 09   | GOV OF GUANGDONG PROVINCE     | CNY       | 29,530,350,000 | 2019-02-21 | 2029-02-21    | 3.34        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD104522         | 104522     | CND10001YQ65 | 19 GOVT OF HUNAN PROVINCE 01      | GOVT OF HUNAN PROVINCE        | CNY       | 20,000,000,000 | 2019-02-22 | 2029-02-22    | 3.35        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD104575         | 104575     | CND100025L65 | 19 GOVT OF HUBEI PROVINCE 16      | GOVT OF HUBEI PROVINCE        | CNY       | 19,764,730,000 | 2019-04-01 | 2029-04-01    | 3.48        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD104597         | 104597     | CND100029MP9 | 19 GOVT OF FUJIAN PROVINCE 12     | GOVT OF FUJIAN PROVINCE       | CNY       | 11,293,650,000 | 2019-05-17 | 2029-05-17    | 3.63        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD104668         | 104668     | CND10002DDW7 | 19 XINJIANG UYGUR AUTONOMOUS 19   | XINJIANG UYGUR AUTONOMOUS     | CNY       | 1,300,000,000  | 2019-07-19 | 2039-07-19    | 3.82        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD104675         | 104675     | CND10002F675 | 19 GOVT OF ANHUI PROVINCE 13      | GOVT OF ANHUI PROVINCE        | CNY       | 23,674,370,000 | 2019-08-21 | 2024-08-21    | 3.22        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD104737         | 104737     | CND10002LJ76 | 20 GOV OF GUANGDONG PROVINCE 01   | GOV OF GUANGDONG PROVINCE     | CNY       | 17,355,280,000 | 2020-01-20 | 2027-01-20    | 3.30        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD104743         | 104743     | CND10002LJF2 | 20 GOV OF GUANGDONG PROVINCE 07   | GOV OF GUANGDONG PROVINCE     | CNY       | 5,393,000,000  | 2020-01-20 | 2030-01-20    | 3.34        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD104744         | 104744     | CND10002LJG0 | 20 GOV OF GUANGDONG PROVINCE 08   | GOV OF GUANGDONG PROVINCE     | CNY       | 6,056,880,000  | 2020-01-20 | 2030-01-20    | 3.34        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD104747         | 104747     | CND10002LJK2 | 20 GOV OF GUANGDONG PROVINCE 11   | GOV OF GUANGDONG PROVINCE     | CNY       | 6,950,000,000  | 2020-01-20 | 2035-01-20    | 3.63        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD104756         | 104756     | CND10002LJV9 | 20 GOV OF GUANGDONG PROVINCE 20   | GOV OF GUANGDONG PROVINCE     | CNY       | 11,019,450,000 | 2020-01-20 | 2030-01-20    | 3.34        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1080023        | 1080023    | CND1000029Q6 | 10 STATE GRID CORP OF CHINA 02    | STATE GRID CORP OF CHINA      | CNY       | 10,000,000,000 | 2010-02-05 | 2025-02-05    | 4.80        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1080043        | 1080043    | CND100002HG5 | 10 STATE GRID CORP OF CHINA 04    | STATE GRID CORP OF CHINA      | CNY       | 5,000,000,000  | 2010-04-06 | 2025-04-06    | 4.45        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1080092        | 1080092    | CND100002XJ6 | 10 CN NAT PETROLEUM CORP 02       | CN NATIONAL PETROLEUM CORP    | CNY       | 10,000,000,000 | 2010-08-16 | 2025-08-16    | 4.16        | 2023-08-16                  | 2024-08-16                | 2024-08-16                   | Annually               | No          |
| CD110005         | 110005     | CND100003NC0 | 11 TREASURY COUPON BOND 05        | MINISTRY OF FINANCE OF PRC    | CNY       | 28,000,000,000 | 2011-02-24 | 2041-02-24    | 4.31        | 2024-02-24                  | 2024-08-24                | 2024-08-24                   | Semi-annually          | No          |
| CD110010         | 110010     | CND1000040S9 | 11 TREASURY COUPON BOND 10        | MINISTRY OF FINANCE OF PRC    | CNY       | 58,000,000,000 | 2011-04-28 | 2031-04-28    | 4.15        | 2023-10-28                  | 2024-04-28                | 2024-04-28                   | Semi-annually          | No          |
| CD110012         | 110012     | CND1000044N2 | 11 TREASURY COUPON BOND 12        | MINISTRY OF FINANCE OF PRC    | CNY       | 30,000,000,000 | 2011-05-26 | 2061-05-26    | 4.48        | 2023-11-26                  | 2024-05-26                | 2024-05-26                   | Semi-annually          | No          |
| CD110016         | 110016     | CND1000047F1 | 11 TREASURY COUPON BOND 16        | MINISTRY OF FINANCE OF PRC    | CNY       | 58,000,000,000 | 2011-06-23 | 2041-06-23    | 4.50        | 2023-12-23                  | 2024-06-23                | 2024-06-23                   | Semi-annually          | No          |
| CD110023         | 110023     | CND100004NF1 | 11 TREASURY COUPON BOND 23        | MINISTRY OF FINANCE OF PRC    | CNY       | 28,000,000,000 | 2011-11-10 | 2061-11-10    | 4.33        | 2023-11-10                  | 2024-05-10                | 2024-05-10                   | Semi-annually          | No          |
| CD110209         | 110209     | CND100003MW0 | 11 CHINA DEVELOPMENT BANK BOND 09 | CHINA DEVELOPMENT BANK        | CNY       | 31,000,000,000 | 2011-02-23 | 2041-02-23    | 4.83        | 2024-02-23                  | 2024-08-23                | 2024-08-23                   | Semi-annually          | No          |
| CD110256         | 110256     | CND100004L60 | 11 CHINA DEVELOPMENT BANK 56      | CHINA DEVELOPMENT BANK        | CNY       | 12,010,000,000 | 2011-10-12 | 2041-10-12    | 6.05        | 2023-10-12                  | 2024-10-12                | 2024-10-12                   | Annually               | No          |
| CD120006         | 120006     | CND1000054M3 | 12 TREASURY COUPON BOND 06        | MINISTRY OF FINANCE OF PRC    | CNY       | 28,000,000,000 | 2012-04-23 | 2032-04-23    | 4.03        | 2023-10-23                  | 2024-04-23                | 2024-04-23                   | Semi-annually          | No          |
| CD120008         | 120008     | CND100005875 | 12 TREASURY COUPON BOND 08        | MINISTRY OF FINANCE OF PRC    | CNY       | 28,000,000,000 | 2012-05-17 | 2062-05-17    | 4.25        | 2023-11-17                  | 2024-05-17                | 2024-05-17                   | Semi-annually          | No          |
| CD120012         | 120012     | CND100005DP8 | 12 TREASURY COUPON BOND 12        | MINISTRY OF FINANCE OF PRC    | CNY       | 28,000,000,000 | 2012-06-28 | 2042-06-28    | 4.07        | 2023-12-28                  | 2024-06-28                | 2024-06-28                   | Semi-annually          | No          |
| CD120013         | 120013     | CND100005HW5 | 12 TREASURY COUPON BOND 13        | MINISTRY OF FINANCE OF PRC    | CNY       | 28,000,000,000 | 2012-08-02 | 2042-08-02    | 4.12        | 2024-02-02                  | 2024-08-02                | 2024-08-02                   | Semi-annually          | No          |
| CD120018         | 120018     | CND100005PV0 | 12 TREASURY COUPON BOND 18        | MINISTRY OF FINANCE OF PRC    | CNY       | 28,000,000,000 | 2012-09-27 | 2032-09-27    | 4.10        | 2024-03-27                  | 2024-09-27                | 2024-09-27                   | Semi-annually          | No          |
| CD120020         | 120020     | CND100005YH1 | 12 TREASURY COUPON BOND 20        | MINISTRY OF FINANCE OF PRC    | CNY       | 26,000,000,000 | 2012-11-15 | 2062-11-15    | 4.35        | 2023-11-15                  | 2024-05-15                | 2024-05-15                   | Semi-annually          | No          |
| CD1202204        | 1202204    | CND1000064W1 | 12 CHINA DEVELOPMENT BANK 204     | CHINA DEVELOPMENT BANK        | CNY       | 30,000,000,000 | 2012-06-28 | 2062-06-28    | 5.20        | 2023-12-28                  | 2024-06-28                | 2024-06-28                   | Semi-annually          | No          |
| CD120251         | 120251     | CND1000064X9 | 12 CHINA DEVELOPMENT BANK 51      | CHINA DEVELOPMENT BANK        | CNY       | 8,000,000,000  | 2012-12-25 | 2042-12-25    | 5.50        | 2023-12-25                  | 2024-12-25                | 2024-12-25                   | Annually               | No          |
| CD120252         | 120252     | CND1000064Y7 | 12 CHINA DEVELOPMENT BANK 52      | CHINA DEVELOPMENT BANK        | CNY       | 10,000,000,000 | 2012-12-25 | 2062-12-25    | 5.60        | 2023-12-25                  | 2024-12-25                | 2024-12-25                   | Annually               | No          |
| CD1280018        | 1280018    | CND100004XT1 | 12 CN NAT PETROLEUM CORP 04       | CN NATIONAL PETROLEUM CORP    | CNY       | 10,000,000,000 | 2012-02-22 | 2027-02-22    | 5.00        | 2024-02-22                  | 2025-02-22                | 2025-02-22                   | Annually               | No          |
| CD1280244        | 1280244    | CND100005R22 | 12 MINISTRY OF RAILWAYS 06        | MINISTRY OF RAILWAYS          | CNY       | 10,000,000,000 | 2012-08-22 | 2027-08-22    | 5.00        | 2023-08-22                  | 2024-08-22                | 2024-08-22                   | Annually               | No          |
| CD130009         | 130009     | CND100006MJ0 | 13 TREASURY COUPON BOND 09        | MINISTRY OF FINANCE OF PRC    | CNY       | 26,000,000,000 | 2013-04-22 | 2033-04-22    | 3.99        | 2023-10-22                  | 2024-04-22                | 2024-04-22                   | Semi-annually          | No          |
| CD130010         | 130010     | CND100006RW2 | 13 TREASURY COUPON BOND 10        | MINISTRY OF FINANCE OF PRC    | CNY       | 20,000,000,000 | 2013-05-20 | 2063-05-20    | 4.24        | 2023-11-20                  | 2024-05-20                | 2024-05-20                   | Semi-annually          | No          |
| CD130016         | 130016     | CND100006XS8 | 13 TREASURY COUPON BOND 16        | MINISTRY OF FINANCE OF PRC    | CNY       | 26,000,000,000 | 2013-08-12 | 2033-08-12    | 4.32        | 2024-02-12                  | 2024-08-12                | 2024-08-12                   | Semi-annually          | No          |
| CD130019         | 130019     | CND100006YT4 | 13 TREASURY COUPON BOND 19        | MINISTRY OF FINANCE OF PRC    | CNY       | 26,000,000,000 | 2013-09-16 | 2043-09-16    | 4.76        | 2024-03-16                  | 2024-09-16                | 2024-09-16                   | Semi-annually          | No          |



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**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                         | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|--------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD130024         | 130024     | CND1000073G5 | 13 TREASURY COUPON BOND 24           | MINISTRY OF FINANCE OF PRC     | CNY       | 20,000,000,000 | 2013-11-18 | 2063-11-18    | 5.31        | 2023-11-18                  | 2024-05-18                | 2024-05-18                   | Semi-annually          | No          |
| CD130025         | 130025     | CND1000074G3 | 13 TREASURY COUPON BOND 25           | MINISTRY OF FINANCE OF PRC     | CNY       | 24,000,000,000 | 2013-12-09 | 2043-12-09    | 5.05        | 2023-12-09                  | 2024-06-09                | 2024-06-09                   | Semi-annually          | No          |
| CD1302204        | 1302204    |              | 13 CHINA DEVELOPMENT BANK 204        | CHINA DEVELOPMENT BANK         | CNY       | 15,000,000,000 | 2013-04-19 | 2063-04-19    | 5.18        | 2023-10-19                  | 2024-04-19                | 2024-04-19                   | Semi-annually          | No          |
| CD1302205        | 1302205    |              | 13 CHINA DEVELOPMENT BANK 205        | CHINA DEVELOPMENT BANK         | CNY       | 25,000,000,000 | 2013-08-01 | 2063-08-01    | 5.40        | 2024-02-01                  | 2024-08-01                | 2024-08-01                   | Semi-annually          | No          |
| CD140009         | 140009     | CND100007GT9 | 14 TREASURY COUPON BOND 09           | MINISTRY OF FINANCE OF PRC     | CNY       | 26,000,000,000 | 2014-04-28 | 2034-04-28    | 4.77        | 2023-10-28                  | 2024-04-28                | 2024-04-28                   | Semi-annually          | No          |
| CD140010         | 140010     | CND100007KH6 | 14 TREASURY COUPON BOND 10           | MINISTRY OF FINANCE OF PRC     | CNY       | 26,000,000,000 | 2014-05-26 | 2064-05-26    | 4.67        | 2023-11-26                  | 2024-05-26                | 2024-05-26                   | Semi-annually          | No          |
| CD140012         | 140012     | CND100007LS1 | 14 TREASURY COUPON BOND 12           | MINISTRY OF FINANCE OF PRC     | CNY       | 84,010,000,000 | 2014-06-19 | 2024-06-19    | 4.00        | 2023-12-19                  | 2024-06-19                | 2024-06-19                   | Semi-annually          | No          |
| CD140016         | 140016     | CND100007QV4 | 14 TREASURY COUPON BOND 16           | MINISTRY OF FINANCE OF PRC     | CNY       | 26,000,000,000 | 2014-07-24 | 2044-07-24    | 4.76        | 2024-01-24                  | 2024-07-24                | 2024-07-24                   | Semi-annually          | No          |
| CD140017         | 140017     | CND100007QP6 | 14 TREASURY COUPON BOND 17           | MINISTRY OF FINANCE OF PRC     | CNY       | 26,000,000,000 | 2014-08-11 | 2034-08-11    | 4.63        | 2024-02-11                  | 2024-08-11                | 2024-08-11                   | Semi-annually          | No          |
| CD140021         | 140021     | CND100007TW6 | 14 TREASURY COUPON BOND 21           | MINISTRY OF FINANCE OF PRC     | CNY       | 85,790,000,000 | 2014-09-18 | 2024-09-18    | 4.13        | 2024-03-18                  | 2024-09-18                | 2024-09-18                   | Semi-annually          | No          |
| CD140025         | 140025     | CND100008028 | 14 TREASURY COUPON BOND 25           | MINISTRY OF FINANCE OF PRC     | CNY       | 26,000,000,000 | 2014-10-27 | 2044-10-27    | 4.30        | 2023-10-27                  | 2024-04-27                | 2024-04-27                   | Semi-annually          | No          |
| CD140027         | 140027     | CND100007Y88 | 14 TREASURY COUPON BOND 27           | MINISTRY OF FINANCE OF PRC     | CNY       | 26,000,000,000 | 2014-11-24 | 2064-11-24    | 4.24        | 2023-11-24                  | 2024-05-24                | 2024-05-24                   | Semi-annually          | No          |
| CD140029         | 140029     | CND100008127 | 14 TREASURY COUPON BOND 29           | MINISTRY OF FINANCE OF PRC     | CNY       | 68,240,000,000 | 2014-12-18 | 2024-12-18    | 3.77        | 2023-12-18                  | 2024-06-18                | 2024-06-18                   | Semi-annually          | No          |
| CD140215         | 140215     | CND100007N16 | 14 CHINA DEVELOPMENT BANK BOND 15    | CHINA DEVELOPMENT BANK         | CNY       | 30,000,000,000 | 2014-06-12 | 2024-06-12    | 4.90        | 2023-06-12                  | 2024-06-12                | 2024-06-12                   | Annually               | No          |
| CD140217         | 140217     | CND100007NT5 | 14 CHINA DEVELOPMENT BANK BOND 17    | CHINA DEVELOPMENT BANK         | CNY       | 12,500,000,000 | 2014-07-04 | 2029-07-04    | 5.24        | 2023-07-04                  | 2024-07-04                | 2024-07-04                   | Annually               | No          |
| CD140222         | 140222     | CND100007RW0 | 14 CHINA DEVELOPMENT BANK BOND 22    | CHINA DEVELOPMENT BANK         | CNY       | 41,000,000,000 | 2014-08-21 | 2024-08-21    | 5.02        | 2023-08-21                  | 2024-08-21                | 2024-08-21                   | Annually               | No          |
| CD140229         | 140229     | CND100007YH7 | 14 CHINA DEVELOPMENT BANK BOND 29    | CHINA DEVELOPMENT BANK         | CNY       | 46,000,000,000 | 2014-11-20 | 2024-11-20    | 4.22        | 2023-11-20                  | 2024-11-20                | 2024-11-20                   | Annually               | No          |
| CD140376         | 140376     | CND100007XM9 | 14 EXPORT-IMPORT BK OF CHINA BOND 76 | EXPORT-IMPORT BK OF CHINA      | CNY       | 5,000,000,000  | 2014-11-04 | 2024-11-04    | 4.38        | 2023-11-04                  | 2024-11-04                | 2024-11-04                   | Annually               | No          |
| CD140929         | 140929     | CND10000HLV7 | 17 TIANJIN MUNICIPAL PEOPLE'S GOV 05 | TIANJIN MUNICIPAL PEOPLE'S GOV | CNY       | 6,670,000,000  | 2017-06-21 | 2024-06-21    | 3.95        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD140939         | 140939     | CND10000HMK8 | 17 GOVT OF ZHEJIANG 10               | GOVT OF ZHEJIANG               | CNY       | 8,800,000,000  | 2017-07-07 | 2027-07-07    | 3.81        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD140942         | 140942     | CND10000HPV8 | 17 GOVT OF YUNNAN PROVINCE BOND 11   | GOVT OF YUNNAN PROVINCE        | CNY       | 10,000,000,000 | 2017-07-10 | 2027-07-10    | 4.11        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD140985         | 140985     | CND10000J184 | 17 GOV OF HEILONGJIANG 10            | GOV OF HEILONGJIANG PROVINCE   | CNY       | 5,200,000,000  | 2017-08-25 | 2027-08-25    | 4.15        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1420023        | 1420023    | CND1000080F2 | 14 BANK OF JIANGSU CO.,LTD BOND      | BANK OF JIANGSU CO.,LTD        | CNY       | 12,000,000,000 | 2014-09-24 | 2024-09-24    | 6.18        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1428011        | 1428011    | CND100007Z20 | 14 CHINA CONSTRUCTION BK TIER II 01  | CHINA CONSTRUCTION BANK CORP   | CNY       | 20,000,000,000 | 2014-08-18 | 2029-08-18    | 5.98        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD147555         | 147555     | CND10001PMD4 | 18 GOV OF SHANGHAI MUNICIPALITY 14   | GOV OF SHANGHAI MUNICIPALITY   | CNY       | 5,400,000,000  | 2018-09-17 | 2028-09-17    | 4.05        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD147586         | 147586     | CND10001Q7B0 | 18 GOVT OF LIAONING PROV 18          | GOVT OF LIAONING PROV          | CNY       | 4,990,000,000  | 2018-10-17 | 2028-10-17    | 4.00        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD147590         | 147590     | CND10001Q7G9 | 18 GOVT OF LIAONING PROV 22          | GOVT OF LIAONING PROV          | CNY       | 300,000,000    | 2018-10-17 | 2028-10-17    | 4.00        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD147592         | 147592     | CND10001QKH7 | 18 GOV OF CHONGQING MUNI BOND 13     | GOV OF CHONGQING MUNICIPALITY  | CNY       | 5,000,000,000  | 2018-10-22 | 2028-10-22    | 3.98        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD147599         | 147599     | CND10001QMY8 | 18 GOVT OF JILIN PROVINCE 11         | GOVERNMENT OF JILIN PROVINCE   | CNY       | 500,000,000    | 2018-10-25 | 2028-10-25    | 3.97        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD147605         | 147605     | CND10001LDB6 | 18 GOVT OF JILIN PROVINCE BOND 08    | GOVERNMENT OF JILIN PROVINCE   | CNY       | 224,070,000    | 2018-08-08 | 2025-08-08    | 3.96        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD147658         | 147658     | CND10001MT41 | 18 GOVT OF INNER MONGOLIA 18         | GOVT OF INNER MONGOLIA         | CNY       | 11,000,000,000 | 2018-08-23 | 2028-08-23    | 4.19        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD147662         | 147662     | CND10001MSM9 | 18 GOV OF GUIZHOU PROVINCE BOND 20   | GOV OF GUIZHOU PROVINCE        | CNY       | 7,000,000,000  | 2018-08-22 | 2028-08-22    | 4.10        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD147663         | 147663     | CND10001MSN7 | 18 GOVT OF GUIZHOU PROVINCE 21       | GOVT OF GUIZHOU PROVINCE       | CNY       | 3,313,670,000  | 2018-08-22 | 2028-08-22    | 4.11        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD147669         | 147669     | CND10001MP11 | 18 GOVT OF SICHUAN PROVINCE 14       | PEOPLE'S GOVT OF SICHUAN PROV. | CNY       | 500,000,000    | 2018-08-21 | 2028-08-21    | 4.25        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD147678         | 147678     | CND10001MVT8 | 18 GOVT OF QINGDAO BOND 06           | GOVT OF QINGDAO MUNICIPALITY   | CNY       | 3,300,000,000  | 2018-08-28 | 2025-08-28    | 3.99        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD147682         | 147682     | CND10001MY93 | 18 GOVT OF ZHEJIANG 10               | GOVT OF ZHEJIANG               | CNY       | 11,519,000,000 | 2018-09-03 | 2028-09-03    | 4.01        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD147720         | 147720     | CND10001MV96 | 18 GOVT OF LIAONING PROV 10          | GOVT OF LIAONING PROV          | CNY       | 10,440,560,000 | 2018-06-22 | 2025-06-22    | 4.23        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD147727         | 147727     | CND100011IJ7 | 18 GOVT OF JIANGXI PROVINCE 12       | GOVT OF JIANGXI PROVINCE       | CNY       | 11,720,000,000 | 2018-07-04 | 2028-07-04    | 4.17        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD147731         | 147731     | CND100011IN9 | 18 GOVT OF JIANGXI PROVINCE 16       | GOVT OF JIANGXI PROVINCE       | CNY       | 2,090,000,000  | 2018-07-04 | 2028-07-04    | 4.20        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |

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**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                         | Issue Ccy | Issue Size      | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|--------------------------------|-----------|-----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD147738         | 147738     | CND1000112B2 | 18 GOVT OF SHANXI PROVINCE 09        | GOVT OF SHANXI PROVINCE        | CNY       | 1,500,000,000   | 2018-07-09 | 2025-07-09    | 3.95        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD147742         | 147742     | CND1000112G1 | 18 GOVT OF YUNNAN PROVINCE 10        | GOVT OF YUNNAN PROVINCE        | CNY       | 11,290,000,000  | 2018-07-09 | 2025-07-09    | 4.05        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD147743         | 147743     | CND1000112H9 | 18 GOVT OF YUNNAN PROVINCE 11        | GOVT OF YUNNAN PROVINCE        | CNY       | 6,000,000,000   | 2018-07-09 | 2028-07-09    | 4.13        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD147753         | 147753     | CND1000116W9 | 18 GOV OF HEILONGJIANG 10            | GOV OF HEILONGJIANG PROVINCE   | CNY       | 8,700,000,000   | 2018-07-13 | 2025-07-13    | 4.10        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD147759         | 147759     | CND1000171M5 | 18 GOVT OF DALIAN BOND 06            | GOVT OF DALIAN MUNICIPALITY    | CNY       | 6,464,860,000   | 2018-07-24 | 2025-07-24    | 4.00        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD147763         | 147763     | CND1000170G9 | 18 GOV OF SHAA NXI PROVINCE BOND 14  | GOV OF SHAA NXI PROVINCE       | CNY       | 5,110,000,000   | 2018-07-18 | 2028-07-18    | 4.09        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD147765         | 147765     | CND1000170J3 | 18 GOV OF SHAA NXI PROVINCE BOND 16  | GOV OF SHAA NXI PROVINCE       | CNY       | 3,570,000,000   | 2018-07-18 | 2028-07-18    | 4.13        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD147776         | 147776     | CND1000116Y5 | 18 GOVT OF HUNAN PROVINCE 12         | GOVT OF HUNAN PROVINCE         | CNY       | 19,640,450,000  | 2018-07-13 | 2025-07-13    | 4.05        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD147919         | 147919     | CND10000J6S6 | 17 GOVT OF HUNAN PROVINCE 06         | GOVT OF HUNAN PROVINCE         | CNY       | 17,000,000,000  | 2017-09-11 | 2024-09-11    | 4.06        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD147938         | 147938     | CND10000J630 | 17 GOVT OF HENAN PROVINCE 15         | PEOPLE'S GOVT OF HENAN PROV.   | CNY       | 5,650,500,000   | 2017-09-20 | 2027-09-20    | 4.04        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD147959         | 147959     | CND10000JHR9 | 17 GOVT OF INNER MONGOLIA 12         | GOVT OF INNER MONGOLIA         | CNY       | 3,842,700,000   | 2017-10-24 | 2027-10-24    | 4.04        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1480134        | 1480134    | CND100007B77 | 14 STATE GRID CORP OF CHINA 02       | STATE GRID CORP OF CHINA       | CNY       | 5,000,000,000   | 2014-03-13 | 2029-03-13    | 6.00        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1480287        | 1480287    | CND100007HG4 | 14 CHINA RAILWAY CORPORATION BOND 02 | CHINA RAILWAY CORPORATION      | CNY       | 15,000,000,000  | 2014-05-14 | 2024-05-14    | 5.26        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1480317        | 1480317    | CND100007KM6 | 14 MINISTRY OF RAILWAYS BOND 04      | MINISTRY OF RAILWAYS           | CNY       | 15,000,000,000  | 2014-05-27 | 2024-05-27    | 5.42        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1480377        | 1480377    | CND100007NL2 | 14 BEIJING STATE-OWNED ASSETS        | BEIJING STATE-OWNED ASSETS MAN | CNY       | 1,600,000,000   | 2014-06-25 | 2024-06-25    | 5.90        | 2023-06-25                  | 2024-06-25                | 2024-06-25                   | Annually               | No          |
| CD1480378        | 1480378    | CND100007LW3 | 14 MINISTRY OF RAILWAYS BOND 06      | MINISTRY OF RAILWAYS           | CNY       | 15,000,000,000  | 2014-06-18 | 2024-06-18    | 5.26        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1480438        | 1480438    | CND100007SB2 | 14 SHANXI PROVINCIAL COMM CONSTRUCT  | SHANXI PROVINCIAL COMM GROUP   | CNY       | 1,300,000,000   | 2014-07-31 | 2024-07-31    | 6.35        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1480457        | 1480457    | CND100007WF5 | 14 STATE GRID CORP BOND 04           | STATE GRID CORP OF CHINA       | CNY       | 4,000,000,000   | 2014-08-19 | 2024-08-19    | 5.38        | 2023-08-19                  | 2024-08-19                | 2024-08-19                   | Annually               | No          |
| CD1480540        | 1480540    | CND100007Y13 | 14 CHINA RAILWAY CORPORATION BOND 08 | CHINA RAILWAY CORPORATION      | CNY       | 15,000,000,000  | 2014-10-17 | 2024-10-17    | 4.88        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD150005         | 150005     | CND1000084C1 | 15 TREASURY COUPON BOND 05           | MINISTRY OF FINANCE OF PRC     | CNY       | 90,320,000,000  | 2015-04-09 | 2025-04-09    | 3.64        | 2024-04-09                  | 2024-10-09                | 2024-10-09                   | Semi-annually          | No          |
| CD150008         | 150008     | CND1000087R2 | 15 TREASURY COUPON BOND 08           | MINISTRY OF FINANCE OF PRC     | CNY       | 26,000,000,000  | 2015-04-27 | 2035-04-27    | 4.09        | 2023-10-27                  | 2024-04-27                | 2024-04-27                   | Semi-annually          | No          |
| CD150010         | 150010     | CND100008B01 | 15 TREASURY COUPON BOND 10           | MINISTRY OF FINANCE OF PRC     | CNY       | 26,000,000,000  | 2015-05-25 | 2065-05-25    | 3.99        | 2023-11-25                  | 2024-05-25                | 2024-05-25                   | Semi-annually          | No          |
| CD150016         | 150016     | CND100008MV1 | 15 TREASURY COUPON BOND 16           | MINISTRY OF FINANCE OF PRC     | CNY       | 90,000,000,000  | 2015-07-16 | 2025-07-16    | 3.51        | 2024-01-16                  | 2024-07-16                | 2024-07-16                   | Semi-annually          | No          |
| CD150017         | 150017     | CND100008MW9 | 15 TREASURY COUPON BOND 17           | MINISTRY OF FINANCE OF PRC     | CNY       | 26,000,000,000  | 2015-07-27 | 2045-07-27    | 3.94        | 2024-01-27                  | 2024-07-27                | 2024-07-27                   | Semi-annually          | No          |
| CD150021         | 150021     | CND100008T84 | 15 TREASURY COUPON BOND 21           | MINISTRY OF FINANCE OF PRC     | CNY       | 26,000,000,000  | 2015-09-22 | 2035-09-22    | 3.74        | 2024-03-22                  | 2024-09-22                | 2024-09-22                   | Semi-annually          | No          |
| CD150023         | 150023     | CND100008YC6 | 15 TREASURY COUPON BOND 23           | MINISTRY OF FINANCE OF PRC     | CNY       | 104,000,000,000 | 2015-10-15 | 2025-10-15    | 2.99        | 2023-10-15                  | 2024-04-15                | 2024-04-15                   | Semi-annually          | No          |
| CD150025         | 150025     | CND100008YF9 | 15 TREASURY COUPON BOND 25           | MINISTRY OF FINANCE OF PRC     | CNY       | 26,000,000,000  | 2015-10-20 | 2045-10-20    | 3.74        | 2023-10-20                  | 2024-04-20                | 2024-04-20                   | Semi-annually          | No          |
| CD150028         | 150028     | CND1000095N4 | 15 TREASURY COUPON BOND 28           | MINISTRY OF FINANCE OF PRC     | CNY       | 26,000,000,000  | 2015-11-23 | 2065-11-23    | 3.89        | 2023-11-23                  | 2024-05-23                | 2024-05-23                   | Semi-annually          | No          |
| CD150205         | 150205     | CND100008531 | 15 CHINA DEVELOPMENT BANK BOND 05    | CHINA DEVELOPMENT BANK         | CNY       | 67,000,000,000  | 2015-02-05 | 2025-02-05    | 3.81        | 2024-02-05                  | 2025-02-05                | 2025-02-05                   | Annually               | No          |
| CD150210         | 150210     | CND1000086W4 | 2015 CHINA DEVELOPMENT BANK BOND 10  | CHINA DEVELOPMENT BANK         | CNY       | 163,000,000,000 | 2015-04-13 | 2025-04-13    | 4.21        | 2023-04-13                  | 2024-04-13                | 2024-04-13                   | Annually               | No          |
| CD150218         | 150218     | CND100008S93 | 15 CHINA DEVELOPMENT BANK BOND 18    | CHINA DEVELOPMENT BANK         | CNY       | 209,900,000,000 | 2015-09-10 | 2025-09-10    | 3.74        | 2023-09-10                  | 2024-09-10                | 2024-09-10                   | Annually               | No          |
| CD1502201        | 1502201    |              | 15 CHINA DEVELOPMENT BANK 201        | CHINA DEVELOPMENT BANK         | CNY       | 6,000,000,000   | 2015-04-02 | 2065-04-02    | 4.90        | 2024-04-02                  | 2025-04-02                | 2025-04-02                   | Annually               | No          |
| CD150305         | 150305     | CND1000084K4 | 15 EXPORT-IMPORT BK OF CHINA BOND 05 | EXPORT-IMPORT BK OF CHINA      | CNY       | 43,000,000,000  | 2015-02-09 | 2025-02-09    | 3.99        | 2024-02-09                  | 2025-02-09                | 2025-02-09                   | Annually               | No          |
| CD150308         | 150308     | CND100008408 | 15 EXPORT-IMPORT BK OF CHINA BOND 08 | EXPORT-IMPORT BK OF CHINA      | CNY       | 72,000,000,000  | 2015-04-07 | 2025-04-07    | 4.29        | 2024-04-07                  | 2025-04-07                | 2025-04-07                   | Annually               | No          |
| CD150314         | 150314     | CND100008S02 | 15 EXPORT-IMPORT BK OF CHINA BOND 14 | EXPORT-IMPORT BK OF CHINA      | CNY       | 116,000,000,000 | 2015-09-14 | 2025-09-14    | 3.87        | 2023-09-14                  | 2024-09-14                | 2024-09-14                   | Annually               | No          |
| CD150319         | 150319     | CND100009CH9 | 15 EXPORT-IMPORT BK OF CHINA BOND 19 | EXPORT-IMPORT BK OF CHINA      | CNY       | 37,000,000,000  | 2016-01-12 | 2036-01-12    | 3.88        | 2024-01-12                  | 2025-01-12                | 2025-01-12                   | Annually               | No          |
| CD150405         | 150405     | CND100008457 | 15 AGRICULTURAL DEV BK OF CN BOND 05 | AGRICULTURAL DEV BANK OF CHINA | CNY       | 90,000,000,000  | 2015-02-27 | 2025-02-27    | 3.97        | 2024-02-27                  | 2025-02-27                | 2025-02-27                   | Annually               | No          |
| CD1551027        | 1551027    | CND100008V72 | 15 JIANGSU MUNICIPAL GOVT 27         | JIANGSU MUNICIPAL GOVERNMENT   | CNY       | 9,460,000,000   | 2015-09-11 | 2025-09-11    | 3.63        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1551043        | 1551043    | CND1000093V2 | 15 GOVT OF JIANGSU PROVINCE BOND 43  | GOVT OF JIANGSU PROVINCE       | CNY       | 16,240,000,000  | 2015-11-06 | 2025-11-06    | 3.23        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |

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**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                   | Issuer                         | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|-------------------------------------|--------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD1552040        | 1552040    | CND100009778 | 15 ZHEJIANG PROVINCE FIN BOND 16    | ZHEJIANG PROVINCE FIN          | CNY       | 7,600,000,000  | 2015-11-30 | 2025-11-30    | 3.20        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1568019        | 1568019    | CND100009059 | 15 GOVT OF SICHUAN PROVINCE BOND 19 | GOVT OF JIANGSU PROVINCE       | CNY       | 5,342,000,000  | 2015-10-27 | 2025-10-27    | 3.37        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1569034        | 1569034    | CND1000097M2 | 15 GOVT OF GUIZHOU PROVINCE BOND 34 | GOVT OF GUIZHOU PROVINCE       | CNY       | 5,600,000,000  | 2015-11-27 | 2025-11-27    | 3.47        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD157501         | 157501     | CND10001QN01 | 18 GOVT OF JILIN PROVINCE 13        | GOVERNMENT OF JILIN PROVINCE   | CNY       | 2,110,000,000  | 2018-10-25 | 2028-10-25    | 3.97        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD157502         | 157502     | CND10001QN19 | 18 GOVT OF JILIN PROVINCE 14        | GOVERNMENT OF JILIN PROVINCE   | CNY       | 407,000,000    | 2018-10-25 | 2028-10-25    | 3.97        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD157503         | 157503     | CND10001QN27 | 18 GOVT OF JILIN PROVINCE 15        | GOVERNMENT OF JILIN PROVINCE   | CNY       | 480,000,000    | 2018-10-25 | 2028-10-25    | 3.97        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD157505         | 157505     | CND10001QN50 | 18 GOV OF HEILONGJIANG 19           | GOV OF HEILONGJIANG PROVINCE   | CNY       | 15,634,070,000 | 2018-10-24 | 2028-10-24    | 3.97        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD157519         | 157519     | CND10001QNQ2 | 18 GOVT OF SICHUAN PROVINCE 42      | PEOPLE'S GOVT OF SICHUAN PROV. | CNY       | 1,759,000,000  | 2018-10-26 | 2028-10-26    | 3.96        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD157522         | 157522     | CND10001QNT6 | 18 GOVT OF SICHUAN PROVINCE 45      | PEOPLE'S GOVT OF SICHUAN PROV. | CNY       | 536,000,000    | 2018-10-26 | 2025-10-26    | 3.96        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD157525         | 157525     | CND10001QNX8 | 18 GOVT OF SICHUAN PROVINCE 48      | PEOPLE'S GOVT OF SICHUAN PROV. | CNY       | 608,000,000    | 2018-10-26 | 2028-10-26    | 3.96        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD157534         | 157534     | CND10001RT61 | 18 GOVT OF GUIZHOU PROVINCE 27      | GOVT OF GUIZHOU PROVINCE       | CNY       | 5,741,330,000  | 2018-11-21 | 2025-11-21    | 3.79        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD157537         | 157537     | CND10001TPR9 | 18 GOV OF HEBEI PROVINCE BOND 42    | GOV OF HEBEI PROVINCE          | CNY       | 9,000,000,000  | 2018-12-20 | 2028-12-20    | 3.74        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD157538         | 157538     | CND10001TPS7 | 18 GOV OF HEBEI PROVINCE 43         | GOV OF HEBEI PROVINCE          | CNY       | 3,000,000,000  | 2018-12-20 | 2028-12-20    | 3.74        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD157539         | 157539     | CND10001TPT5 | 18 GOV OF HEBEI PROVINCE 44         | GOV OF HEBEI PROVINCE          | CNY       | 10,000,000,000 | 2018-12-20 | 2038-12-20    | 4.01        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD157553         | 157553     | CND10001XRY3 | 19 BANK OF TIANJIN CO LTD 03        | BANK OF TIANJIN CO LTD         | CNY       | 1,400,000,000  | 2019-01-28 | 2039-01-28    | 3.84        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD157570         | 157570     | CND10001XSK0 | 19 GOVT OF YUNNAN PROVINCE 04       | GOVT OF YUNNAN PROVINCE        | CNY       | 7,650,000,000  | 2019-01-29 | 2029-01-29    | 3.52        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD157610         | 157610     | CND1000221X5 | 19 GOVT OF HUBEI PROVINCE 07        | GOVT OF HUBEI PROVINCE         | CNY       | 2,500,000,000  | 2019-03-01 | 2029-03-01    | 3.41        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD157618         | 157618     | CND100022250 | 19 GOVT OF NINGXIA 02               | GOVT OF NINGXIA AUTONOMOUS     | CNY       | 4,500,000,000  | 2019-03-01 | 2029-03-01    | 3.46        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD157671         | 157671     | CND100027JP9 | 19 GOV OF SHAANXI PROVINCE BOND 10  | GOV OF SHAANXI PROVINCE        | CNY       | 7,380,290,000  | 2019-04-24 | 2024-04-24    | 3.58        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD157674         | 157674     | CND100027SD6 | 19 GOVT OF LIAONING PROV 05         | GOVT OF LIAONING PROV          | CNY       | 3,282,000,000  | 2019-04-26 | 2039-04-26    | 4.19        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD157675         | 157675     | CND100027SF1 | 19 GOVT OF LIAONING PROV 06         | GOVT OF LIAONING PROV          | CNY       | 6,098,730,000  | 2019-04-26 | 2039-04-26    | 4.24        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD157683         | 157683     | CND100027T81 | 19 GOV OF HEILONGJIANG 05           | GOV OF HEILONGJIANG PROVINCE   | CNY       | 10,414,670,000 | 2019-04-29 | 2024-04-29    | 3.49        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD157685         | 157685     | CND100028WS4 | 19 GOVT OF SICHUAN PROVINCE 60      | PEOPLE'S GOVT OF SICHUAN PROV. | CNY       | 5,840,500,000  | 2019-05-07 | 2039-05-07    | 4.10        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD157687         | 157687     | CND100028WV8 | 19 GOVT OF SICHUAN PROVINCE 62      | PEOPLE'S GOVT OF SICHUAN PROV. | CNY       | 2,816,000,000  | 2019-05-07 | 2024-05-07    | 3.46        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD157689         | 157689     | CND100028WX4 | 19 GOVT OF SICHUAN PROVINCE 64      | PEOPLE'S GOVT OF SICHUAN PROV. | CNY       | 2,985,500,000  | 2019-05-07 | 2029-05-07    | 3.89        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD157691         | 157691     | CND100028WZ9 | 19 GOVT OF SICHUAN PROVINCE 66      | PEOPLE'S GOVT OF SICHUAN PROV. | CNY       | 840,000,000    | 2019-05-07 | 2029-05-07    | 3.80        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD157695         | 157695     | CND100028X35 | 19 GOVT OF SICHUAN PROVINCE 70      | PEOPLE'S GOVT OF SICHUAN PROV. | CNY       | 2,369,500,000  | 2019-05-07 | 2029-05-07    | 3.90        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD157707         | 157707     | CND100028XH5 | 19 GOVT OF SICHUAN PROVINCE 82      | PEOPLE'S GOVT OF SICHUAN PROV. | CNY       | 464,000,000    | 2019-05-07 | 2029-05-07    | 3.95        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD157711         | 157711     | CND100029MR5 | 19 THE PEOPLE'S GOV OF SHANDONG 22  | THE PEOPLE'S GOV OF SHANDONG   | CNY       | 9,230,000,000  | 2019-05-17 | 2029-05-17    | 3.78        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD157749         | 157749     | CND10002CN48 | 19 GOVT OF ZHEJIANG 12              | GOVT OF ZHEJIANG               | CNY       | 12,150,000,000 | 2019-06-21 | 2024-06-21    | 3.32        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD157750         | 157750     | CND10002CN55 | 19 GOVT OF ZHEJIANG 13              | GOVT OF ZHEJIANG               | CNY       | 6,900,000,000  | 2019-06-21 | 2029-06-21    | 3.48        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD157778         | 157778     | CND10002CP61 | 19 THE PEOPLE'S GOV OF SHANDONG 25  | THE PEOPLE'S GOV OF SHANDONG   | CNY       | 4,151,000,000  | 2019-06-26 | 2024-06-26    | 3.31        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD157789         | 157789     | CND10002CPF8 | 19 GOVT OF GUIZHOU PROVINCE 06      | GOVT OF GUIZHOU PROVINCE       | CNY       | 19,569,000,000 | 2019-06-26 | 2024-06-26    | 3.31        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD157816         | 157816     | CND10002DFX0 | 19 GOVT OF SHANXI PROVINCE 43       | GOVT OF SHANXI PROVINCE        | CNY       | 300,000,000    | 2019-07-23 | 2024-07-23    | 3.27        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD157842         | 157842     | CND10002DQ36 | 19 GOVT OF JILIN PROVINCE 15        | GOVERNMENT OF JILIN PROVINCE   | CNY       | 2,362,000,000  | 2019-07-25 | 2026-07-25    | 3.43        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD157846         | 157846     | CND10002DFG5 | 19 GOV OF CHONGQING MUNI 13         | GOV OF CHONGQING MUNICIPALITY  | CNY       | 9,000,000,000  | 2019-07-22 | 2024-07-22    | 3.27        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD157905         | 157905     | CND10002DRP1 | 19 THE PEOPLE'S GOV OF SHANDONG 38  | THE PEOPLE'S GOV OF SHANDONG   | CNY       | 4,181,000,000  | 2019-07-29 | 2029-07-29    | 3.41        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD157914         | 157914     | CND10002DRZ0 | 19 GOVT OF SICHUAN PROVINCE 104     | PEOPLE'S GOVT OF SICHUAN PROV. | CNY       | 9,797,000,000  | 2019-07-29 | 2024-07-29    | 3.25        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD157920         | 157920     | CND10002DS59 | 19 GOVT OF SICHUAN PROVINCE 110     | PEOPLE'S GOVT OF SICHUAN PROV. | CNY       | 1,131,000,000  | 2019-07-29 | 2029-07-29    | 3.41        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |

**List of Bond Connect Securities**

2024-04-11

**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                         | Issue Ccy | Issue Size      | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|--------------------------------|-----------|-----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD157962         | 157962     | CND10002F881 | 19 GOVT OF YUNNAN PROVINCE 17        | GOVT OF YUNNAN PROVINCE        | CNY       | 10,710,000,000  | 2019-08-26 | 2026-08-26    | 3.32        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD157970         | 157970     | CND10002F6C2 | 19 GOV OF SHANGHAI MUNICIPALITY 10   | GOV OF SHANGHAI MUNICIPALITY   | CNY       | 21,970,000,000  | 2019-08-21 | 2024-08-21    | 3.17        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD157980         | 157980     | CND10002F7X6 | 19 TIANJIN MUNICIPAL PEOPLE'S GOV 48 | TIANJIN MUNICIPAL PEOPLE'S GOV | CNY       | 3,686,000,000   | 2019-08-23 | 2024-08-23    | 3.18        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1580108        | 1580108    | CND100008762 | 15 WUHAN METRO GROUP CO LTD 01       | WUHAN METRO GROUP CO LTD       | CNY       | 1,800,000,000   | 2015-04-14 | 2030-04-14    | 3.55        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1580173        | 1580173    | CND100008FL6 | 15 MINISTRY OF RAILWAYS 05           | MINISTRY OF RAILWAYS           | CNY       | 15,000,000,000  | 2015-06-17 | 2025-06-17    | 4.30        | 2023-06-17                  | 2024-06-17                | 2024-06-17                   | Annually               | No          |
| CD1580185        | 1580185    | CND100008N31 | 15 MINISTRY OF RAILWAYS 07           | MINISTRY OF RAILWAYS           | CNY       | 15,000,000,000  | 2015-07-15 | 2025-07-15    | 4.32        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1580204        | 1580204    | CND100008N56 | 15 MINISTRY OF RAILWAYS BOND 09      | MINISTRY OF RAILWAYS           | CNY       | 10,000,000,000  | 2015-08-19 | 2025-08-19    | 4.23        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1580237        | 1580237    | CND100008YK9 | 15 MINISTRY OF RAILWAYS 13           | MINISTRY OF RAILWAYS           | CNY       | 10,000,000,000  | 2015-10-21 | 2025-10-21    | 3.86        | 2023-10-21                  | 2024-10-21                | 2024-10-21                   | Annually               | No          |
| CD1580255        | 1580255    | CND1000091H5 | 15 MINISTRY OF RAILWAYS 15           | MINISTRY OF RAILWAYS           | CNY       | 10,000,000,000  | 2015-11-11 | 2025-11-11    | 3.91        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1580296        | 1580296    | CND1000096Q5 | 15 MINISTRY OF RAILWAYS 17           | MINISTRY OF RAILWAYS           | CNY       | 10,000,000,000  | 2015-12-07 | 2025-12-07    | 3.70        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1589251        | 1589251    | CNM1000026V1 | 15 JINGCHENG 2 C                     | HUANENG GUICHENG TRUST CORP    | CNY       | 199,751,930     | 2015-10-21 | 2025-08-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD160004         | 160004     | CND100009CX6 | 16 TREASURY COUPON BOND 04           | MINISTRY OF FINANCE OF PRC     | CNY       | 73,150,000,000  | 2016-01-28 | 2026-01-28    | 2.85        | 2024-01-28                  | 2024-07-28                | 2024-07-28                   | Semi-annually          | No          |
| CD160008         | 160008     | CND100009RF1 | 16 TREASURY COUPON BOND 08           | MINISTRY OF FINANCE OF PRC     | CNY       | 90,060,000,000  | 2016-04-25 | 2046-04-25    | 3.52        | 2023-10-25                  | 2024-04-25                | 2024-04-25                   | Semi-annually          | No          |
| CD160010         | 160010     | CND100009RR6 | 2016 TREASURY COUPON BOND 10         | MINISTRY OF FINANCE            | CNY       | 109,120,000,000 | 2016-05-05 | 2026-05-05    | 2.90        | 2023-11-05                  | 2024-05-05                | 2024-05-05                   | Semi-annually          | No          |
| CD160013         | 160013     | CND100009WF1 | 16 TREASURY COUPON BOND 13           | MINISTRY OF FINANCE OF PRC     | CNY       | 28,410,000,000  | 2016-05-23 | 2066-05-23    | 3.70        | 2023-11-23                  | 2024-05-23                | 2024-05-23                   | Semi-annually          | No          |
| CD160017         | 160017     | CND10000BLC0 | 16 TREASURY COUPON BOND 17           | MINISTRY OF FINANCE OF PRC     | CNY       | 102,310,000,000 | 2016-08-04 | 2026-08-04    | 2.74        | 2024-02-04                  | 2024-08-04                | 2024-08-04                   | Semi-annually          | No          |
| CD160019         | 160019     | CND10000BLB2 | 16 TREASURY COUPON BOND 19           | MINISTRY OF FINANCE OF PRC     | CNY       | 97,670,000,000  | 2016-08-22 | 2046-08-22    | 3.27        | 2024-02-22                  | 2024-08-22                | 2024-08-22                   | Semi-annually          | No          |
| CD160023         | 160023     | CND10000CSZ0 | 16 TREASURY COUPON BOND 23           | MINISTRY OF FINANCE            | CNY       | 79,020,000,000  | 2016-11-03 | 2026-11-03    | 2.70        | 2023-11-03                  | 2024-05-03                | 2024-05-03                   | Semi-annually          | No          |
| CD160026         | 160026     | CND10000DCJ0 | 16 TREASURY COUPON BOND 26           | MINISTRY OF FINANCE OF PRC     | CNY       | 24,200,000,000  | 2016-11-21 | 2066-11-21    | 3.48        | 2023-11-21                  | 2024-05-21                | 2024-05-21                   | Semi-annually          | No          |
| CD160205         | 160205     | CND100009CN7 | 16 CHINA DEVELOPMENT BANK BOND 05    | CHINA DEVELOPMENT BANK         | CNY       | 184,500,000,000 | 2016-01-25 | 2036-01-25    | 3.80        | 2024-01-25                  | 2025-01-25                | 2025-01-25                   | Annually               | No          |
| CD160210         | 160210     | CND100009R93 | 16 CHINA DEVELOPMENT BANK BOND 10    | CHINA DEVELOPMENT BANK         | CNY       | 242,000,000,000 | 2016-04-05 | 2026-04-05    | 3.18        | 2024-04-05                  | 2025-04-05                | 2025-04-05                   | Annually               | No          |
| CD160213         | 160213     | CND10000BV90 | CHINA DEVELOPMENT BANK BOND 2016 13  | CHINA DEVELOPMENT BANK         | CNY       | 233,000,000,000 | 2016-08-25 | 2026-08-25    | 3.05        | 2023-08-25                  | 2024-08-25                | 2024-08-25                   | Annually               | No          |
| CD160216         | 160216     | CND10000CSW7 | 16 CHINA DEVELOPMENT BANK BOND 16    | CHINA DEVELOPMENT BANK         | CNY       | 10,000,000,000  | 2016-11-04 | 2046-11-04    | 3.50        | 2023-11-04                  | 2024-11-04                | 2024-11-04                   | Annually               | No          |
| CD160303         | 160303     | CND100009K58 | 16 EXPORT-IMPORT BK OF CHINA BOND 03 | EXPORT-IMPORT BK OF CHINA      | CNY       | 157,000,000,000 | 2016-02-22 | 2026-02-22    | 3.33        | 2024-02-22                  | 2025-02-22                | 2025-02-22                   | Annually               | No          |
| CD160310         | 160310     | CND10000BTG4 | EXPORT-IMPORT BK OF CN BOND 2016 10  | EXPORT-IMPORT BK OF CN         | CNY       | 110,000,000,000 | 2016-09-05 | 2026-09-05    | 3.18        | 2023-09-05                  | 2024-09-05                | 2024-09-05                   | Annually               | No          |
| CD160405         | 160405     | CND100009CF3 | 16 AGRI DEV BK OF CN BOND 05         | AGRICULTURAL DEV BANK OF CHINA | CNY       | 151,050,000,000 | 2016-01-06 | 2026-01-06    | 3.33        | 2024-01-06                  | 2025-01-06                | 2025-01-06                   | Annually               | No          |
| CD160408         | 160408     | CND100009JW3 | 16 AGRI DEV BK OF CN BOND 08         | AGRICULTURAL DEV BANK OF CHINA | CNY       | 97,000,000,000  | 2016-02-26 | 2026-02-26    | 3.37        | 2024-02-26                  | 2025-02-26                | 2025-02-26                   | Annually               | No          |
| CD160409         | 160409     | CND100009JX1 | 16 AGRI DEV BK OF CN BOND 09         | AGRICULTURAL DEV BANK OF CHINA | CNY       | 32,000,000,000  | 2016-02-26 | 2031-02-26    | 3.95        | 2024-02-26                  | 2025-02-26                | 2025-02-26                   | Annually               | No          |
| CD160410         | 160410     | CND100009JY9 | 16 AGRI DEV BK OF CN BOND 10         | AGRICULTURAL DEV BANK OF CHINA | CNY       | 43,000,000,000  | 2016-02-26 | 2036-02-26    | 3.95        | 2024-02-26                  | 2025-02-26                | 2025-02-26                   | Annually               | No          |
| CD160418         | 160418     | CND100009SC6 | 16 AGRICULTURAL DEV BANK OF CHINA 18 | AGRICULTURAL DEV BANK OF CHINA | CNY       | 140,400,000,000 | 2016-04-22 | 2026-04-22    | 3.58        | 2023-04-22                  | 2024-04-22                | 2024-04-22                   | Annually               | No          |
| CD1605015        | 1605015    | CND100009KS9 | 16 GOVT OF INNER MONGOLIA BOND 04    | GOV OF INNER MONGOLIA A.REGION | CNY       | 18,900,000,000  | 2016-03-14 | 2026-03-14    | 3.20        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1605044        | 1605044    | CND100009MQ9 | 16 GOVT OF LIAONING PROV BOND 04     | GOVT OF LIAONING PROVINCE      | CNY       | 7,800,000,000   | 2016-03-29 | 2026-03-29    | 3.18        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1605276        | 1605276    | CND10000BSJ5 | 16 GOVT OF GANSU PROVINCE BOND 06    | GOVT OF GANSU PROVINCE         | CNY       | 7,700,000,000   | 2016-06-07 | 2026-06-07    | 3.27        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1605328        | 1605328    | CND10000B280 | 16 GOV OF GUANGDONG PROVINCE BOND 18 | GOV OF GUANGDONG PROVINCE      | CNY       | 4,540,000,000   | 2016-06-17 | 2026-06-17    | 3.17        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1605349        | 1605349    | CND10000B7L7 | 16 GOVT OF INNER MONGOLIA 12         | GOV OF INNER MONGOLIA A.REGION | CNY       | 2,515,000,000   | 2016-06-24 | 2026-06-24    | 3.30        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1605379        | 1605379    | CND10000B6P0 | 16 GOVT OF LIAONING PROV BOND 12     | GOVT OF LIAONING PROV          | CNY       | 4,600,000,000   | 2016-07-13 | 2026-07-13    | 3.11        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160538         | 160538     | CND10002HTW4 | 19 TIANJIN MUNICIPAL PEOPLE'S GOV 54 | TIANJIN MUNICIPAL PEOPLE'S GOV | CNY       | 12,203,000,000  | 2019-11-08 | 2024-11-08    | 3.32        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1605429        | 1605429    | CND10000BM59 | 16 GOV OF SHANGHAI MUNI 04           | GOV OF SHANGHAI MUNICIPALITY   | CNY       | 24,390,000,000  | 2016-07-25 | 2026-07-25    | 2.81        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1605443        | 1605443    | CND10000BN74 | 16 ZHEJIANG PROVINCE FIN 14          | ZHEJIANG PROVINCE FIN          | CNY       | 8,144,010,000   | 2016-08-09 | 2026-08-09    | 2.77        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |

**List of Bond Connect Securities**

2024-04-11

**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                         | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|--------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD1605447        | 1605447    | CND10000BNC6 | 16 ZHEJIANG PROVINCE FIN 18          | ZHEJIANG PROVINCE FIN          | CNY       | 18,855,980,000 | 2016-08-09 | 2026-08-09    | 2.77        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1605457        | 1605457    | CND10000BNM5 | 16 GOVT OF BEIJING MUNICIPALITY 04   | GOVT OF BEIJING MUNICIPALITY   | CNY       | 13,515,930,000 | 2016-08-05 | 2026-08-05    | 2.79        | 2024-02-05                  | 2024-08-05                | 2024-08-05                   | Semi-annually          | No          |
| CD1605562        | 1605562    | CND10000C130 | 16 GOVT OF JIANGSU PROVINCE BOND 32  | GOVT OF JIANGSU PROVINCE       | CNY       | 8,100,000,000  | 2016-10-11 | 2026-10-11    | 2.71        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160568         | 160568     | CND10002KW54 | 20 GOVT OF QINGDAO MUNICIPALITY 03   | GOVT OF QINGDAO MUNICIPALITY   | CNY       | 2,170,000,000  | 2020-01-10 | 2030-01-10    | 3.39        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160574         | 160574     | CND10002KVG7 | 20 GOVT OF YUNNAN PROVINCE 03        | GOVT OF YUNNAN PROVINCE        | CNY       | 2,520,000,000  | 2020-01-07 | 2030-01-07    | 3.39        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160576         | 160576     | CND10002KVJ1 | 20 GOVT OF YUNNAN PROVINCE 05        | GOVT OF YUNNAN PROVINCE        | CNY       | 3,830,000,000  | 2020-01-07 | 2027-01-07    | 3.31        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD160578         | 160578     | CND10002KVL7 | 20 GOVT OF YUNNAN PROVINCE 07        | GOVT OF YUNNAN PROVINCE        | CNY       | 2,800,000,000  | 2020-01-07 | 2030-01-07    | 3.39        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160581         | 160581     | CND10002KVP8 | 20 GOVT OF YUNNAN PROVINCE 10        | GOVT OF YUNNAN PROVINCE        | CNY       | 7,770,000,000  | 2020-01-07 | 2027-01-07    | 3.31        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD160583         | 160583     | CND10002LQH3 | 20 GOVT OF SHANXI PROVINCE 02        | GOVT OF SHANXI PROVINCE        | CNY       | 4,568,000,000  | 2020-01-22 | 2030-01-22    | 3.33        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160589         | 160589     | CND10002KZZ8 | 20 GOVT OF ANHUI PROVINCE 03         | GOVT OF ANHUI PROVINCE         | CNY       | 17,142,220,000 | 2020-01-17 | 2030-01-17    | 3.39        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160594         | 160594     | CND10002KYC0 | 20 JIANGSU MUNICIPAL GOVT 03         | JIANGSU MUNICIPAL GOVERNMENT   | CNY       | 28,185,000,000 | 2020-01-14 | 2030-01-14    | 3.37        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160596         | 160596     | CND10002KZR5 | 20 GOVT OF XIAMEN MUNICIPALITY 01    | GOVT OF XIAMEN MUNICIPALITY    | CNY       | 3,600,000,000  | 2020-01-16 | 2030-01-16    | 3.35        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160598         | 160598     | CND10002KZT1 | 20 GOVT OF XIAMEN MUNICIPALITY 03    | GOVT OF XIAMEN MUNICIPALITY    | CNY       | 900,000,000    | 2020-01-16 | 2040-01-16    | 3.68        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160599         | 160599     | CND10002KZV7 | 20 GOVT OF XIAMEN MUNICIPALITY 04    | GOVT OF XIAMEN MUNICIPALITY    | CNY       | 3,000,000,000  | 2020-01-16 | 2027-01-16    | 3.30        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD160600         | 160600     | CND10002KYF3 | 20 GOVT OF JIANGXI PROVINCE 01       | GOVT OF JIANGXI PROVINCE       | CNY       | 2,485,060,000  | 2020-01-14 | 2030-01-14    | 3.37        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160605         | 160605     | CND10002KYL1 | 20 GOVT OF JIANGXI PROVINCE 06       | GOVT OF JIANGXI PROVINCE       | CNY       | 8,222,460,000  | 2020-01-14 | 2030-01-14    | 3.37        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160606         | 160606     | CND10002KYM9 | 20 GOVT OF JIANGXI PROVINCE 07       | GOVT OF JIANGXI PROVINCE       | CNY       | 9,655,650,000  | 2020-01-14 | 2035-01-14    | 3.66        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160607         | 160607     | CND10002KYN7 | 20 GOVT OF JIANGXI PROVINCE 08       | GOVT OF JIANGXI PROVINCE       | CNY       | 12,560,330,000 | 2020-01-14 | 2030-01-14    | 3.37        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160612         | 160612     | CND10002KZ36 | 20 GOVT OF LIAONING PROV 03          | GOVT OF LIAONING PROV          | CNY       | 936,000,000    | 2020-01-15 | 2030-01-15    | 3.36        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160615         | 160615     | CND10002KZ69 | 20 GOVT OF LIAONING PROV 06          | GOVT OF LIAONING PROV          | CNY       | 750,000,000    | 2020-01-15 | 2030-01-15    | 3.36        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160617         | 160617     | CND10002KWR2 | 20 GOVT OF SICHUAN PROVINCE 25       | PEOPLE'S GOVT OF SICHUAN PROV. | CNY       | 2,015,500,000  | 2020-01-13 | 2030-01-13    | 3.38        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160622         | 160622     | CND10002KWX0 | 20 GOVT OF SICHUAN PROVINCE 30       | PEOPLE'S GOVT OF SICHUAN PROV. | CNY       | 736,000,000    | 2020-01-13 | 2030-01-13    | 3.38        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160640         | 160640     | CND10002L020 | 20 GOVT OF ANHUI PROVINCE 06         | GOVT OF ANHUI PROVINCE         | CNY       | 11,900,000,000 | 2020-01-17 | 2027-01-17    | 3.35        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD160657         | 160657     | CND10002L053 | 20 THE PEOPLE'S GOV OF SHANDONG 03   | THE PEOPLE'S GOV OF SHANDONG   | CNY       | 20,779,000,000 | 2020-01-17 | 2030-01-17    | 3.34        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160658         | 160658     | CND10002L061 | 20 THE PEOPLE'S GOV OF SHANDONG 04   | THE PEOPLE'S GOV OF SHANDONG   | CNY       | 6,177,000,000  | 2020-01-17 | 2035-01-17    | 3.63        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160661         | 160661     | CND10002L095 | 20 THE PEOPLE'S GOV OF SHANDONG 07   | THE PEOPLE'S GOV OF SHANDONG   | CNY       | 10,328,000,000 | 2020-01-17 | 2030-01-17    | 3.34        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160671         | 160671     | CND10002LKL8 | 20 GOVT OF TIANJIN BOND 03           | GOVT OF TIANJIN MUNICIPALITY   | CNY       | 1,110,000,000  | 2020-01-21 | 2030-01-21    | 3.34        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160678         | 160678     | CND10002LQR2 | 20 GOVT OF TIANJIN BOND 10           | GOVT OF TIANJIN MUNICIPALITY   | CNY       | 5,130,000,000  | 2020-01-22 | 2030-01-22    | 3.33        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160685         | 160685     | CND10002LQW2 | 20 GOVT OF GANSU 01                  | GOVT OF GANSU                  | CNY       | 8,010,000,000  | 2020-01-22 | 2027-01-22    | 3.28        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD160686         | 160686     | CND10002LQX0 | 20 GOVT OF GANSU 02                  | GOVT OF GANSU                  | CNY       | 2,860,000,000  | 2020-01-22 | 2030-01-22    | 3.33        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160689         | 160689     | CND10002LR01 | 20 GOVT OF GANSU 05                  | GOVT OF GANSU                  | CNY       | 5,600,000,000  | 2020-01-22 | 2050-01-22    | 3.92        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160691         | 160691     | CND10002LKT1 | 20 GOVT OF GUIZHOU PROVINCE 01       | GOVT OF GUIZHOU PROVINCE       | CNY       | 670,000,000    | 2020-01-21 | 2030-01-21    | 3.34        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160692         | 160692     | CND10002LKV7 | 20 GOVT OF GUIZHOU PROVINCE 02       | GOVT OF GUIZHOU PROVINCE       | CNY       | 950,000,000    | 2020-01-21 | 2030-01-21    | 3.34        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160693         | 160693     | CND10002LKW5 | 20 GOVT OF GUIZHOU PROVINCE 03       | GOVT OF GUIZHOU PROVINCE       | CNY       | 1,310,000,000  | 2020-01-21 | 2035-01-21    | 3.63        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160694         | 160694     | CND10002LKC3 | 20 GOVT OF GUIZHOU PROVINCE 04       | GOVT OF GUIZHOU PROVINCE       | CNY       | 2,160,000,000  | 2020-01-21 | 2035-01-21    | 3.63        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD160723         | 160723     | CND100037QZ2 | 20 NINGBO PEOPLE'S GOVT 06           | NINGBO PEOPLE'S GOVERNMENT     | CNY       | 3,604,500,000  | 2020-05-25 | 2025-05-25    | 2.34        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD160808         | 160808     | CND10003JGN4 | 20 GOVT OF JIANGXI PROVINCE 27       | GOVT OF JIANGXI PROVINCE       | CNY       | 10,233,610,000 | 2020-08-07 | 2027-08-07    | 3.23        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD160809         | 160809     | CND10003JGP9 | 20 GOVT OF JIANGXI PROVINCE 28       | GOVT OF JIANGXI PROVINCE       | CNY       | 3,709,000,000  | 2020-08-07 | 2027-08-07    | 3.23        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD160867         | 160867     | CND10003KGG6 | 20 TIANJIN MUNICIPAL PEOPLE'S GOV 71 | TIANJIN MUNICIPAL PEOPLE'S GOV | CNY       | 3,180,000,000  | 2020-08-18 | 2030-08-18    | 3.20        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |

**List of Bond Connect Securities**

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**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                         | Issue Ccy | Issue Size      | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|--------------------------------|-----------|-----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD160900         | 160900     | CND10003NGM8 | 20 THE PEOPLE'S GOV OF SHANDONG 68   | THE PEOPLE'S GOV OF SHANDONG   | CNY       | 11,085,000,000  | 2020-09-08 | 2027-09-08    | 3.42        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD160906         | 160906     | CND10003NW01 | 20 GOVT OF INNER MONGOLIA 27         | GOVT OF INNER MONGOLIA         | CNY       | 3,735,000,000   | 2020-09-15 | 2030-09-15    | 3.51        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1620066        | 1620066    | CND10000G644 | 16 BANK OF ZHENGZHOU CO.,LTD. 01     | BANK OF ZHENGZHOU CO.,LTD.     | CNY       | 3,000,000,000   | 2016-12-21 | 2026-12-21    | 4.10        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1680074        | 1680074    | CND100009GT5 | 16 CHENZHOU XINTIAN                  | CHENZHOU XINTIAN INVESTMENT CO | CNY       | 800,000,000     | 2016-03-08 | 2026-03-08    | 5.38        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1680348        | 1680348    | CND10000BWK0 | 16 YIZHANG COUNTY XING YI CONSTR     | YIZHANG COUNTY XING YI CONSTR  | CNY       | 800,000,000     | 2016-09-02 | 2024-09-02    | 5.49        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1680380        | 1680380    | CND10000BYY7 | 16 MINISTRY OF RAILWAYS 01           | MINISTRY OF RAILWAYS           | CNY       | 15,000,000,000  | 2016-09-19 | 2026-09-19    | 3.15        | 2023-09-19                  | 2024-09-19                | 2024-09-19                   | Annually               | No          |
| CD1680398        | 1680398    | CND10000BYW1 | 16 MINISTRY OF RAILWAYS 03           | MINISTRY OF RAILWAYS           | CNY       | 15,000,000,000  | 2016-09-26 | 2026-09-26    | 3.09        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1680431        | 1680431    | CND10000C874 | 16 MINISTRY OF RAILWAYS 07           | MINISTRY OF RAILWAYS           | CNY       | 15,000,000,000  | 2016-10-27 | 2026-10-27    | 3.01        | 2023-10-27                  | 2024-10-27                | 2024-10-27                   | Annually               | No          |
| CD1680448        | 1680448    | CND10000C890 | 16 MINISTRY OF RAILWAYS 09           | MINISTRY OF RAILWAYS           | CNY       | 15,000,000,000  | 2016-11-09 | 2026-11-09    | 3.10        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1680482        | 1680482    | CND10000G4X4 | 16 CHINA RAILWAY CORPORATION BOND 13 | CHINA RAILWAY CORPORATION      | CNY       | 15,000,000,000  | 2016-12-08 | 2026-12-08    | 3.69        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1689265        | 1689265    | CNM1000034D3 | 16 JIANYUAN RMBS 3 A 2               | JIANYUAN RMBS                  | CNY       | 5,876,000,000   | 2016-12-13 | 2027-09-26    | 4.09        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD1700001        | 1700001    | CND10000J937 | 17 TREASURY BOND 01                  | MINISTRY OF FINANCE OF PRC     | CNY       | 400,000,000,000 | 2017-08-29 | 2024-08-29    | 3.60        | 2023-08-29                  | 2024-08-29                | 2024-08-29                   | Annually               | No          |
| CD1700002        | 1700002    | CND10000J945 | 17 TREASURY BOND 02                  | MINISTRY OF FINANCE OF PRC     | CNY       | 200,000,000,000 | 2017-08-29 | 2027-08-29    | 3.62        | 2024-02-28                  | 2024-08-29                | 2024-08-29                   | Semi-annually          | No          |
| CD170004         | 170004     | CND10000G9Y1 | 17 TREASURY COUPON BOND 04           | MINISTRY OF FINANCE OF PRC     | CNY       | 72,000,000,000  | 2017-02-09 | 2027-02-09    | 3.40        | 2024-02-09                  | 2024-08-09                | 2024-08-09                   | Semi-annually          | No          |
| CD170005         | 170005     | CND10000G9Z8 | 17 TREASURY COUPON BOND 05           | MINISTRY OF FINANCE OF PRC     | CNY       | 77,400,000,000  | 2017-02-20 | 2047-02-20    | 3.77        | 2024-02-20                  | 2024-08-20                | 2024-08-20                   | Semi-annually          | No          |
| CD170010         | 170010     | CND10000H9K9 | TREASURY COUPON BOND 2017 10         | MINISTRY OF FINANCE OF PRC     | CNY       | 109,380,000,000 | 2017-05-04 | 2027-05-04    | 3.52        | 2023-11-04                  | 2024-05-04                | 2024-05-04                   | Semi-annually          | No          |
| CD170011         | 170011     | CND10000HQ42 | 17 TREASURY COUPON BOND 11           | MINISTRY OF FINANCE OF PRC     | CNY       | 29,150,000,000  | 2017-05-22 | 2067-05-22    | 4.08        | 2023-11-22                  | 2024-05-22                | 2024-05-22                   | Semi-annually          | No          |
| CD170013         | 170013     | CND10000HM53 | 17 TREASURY COUPON BOND 13           | MINISTRY OF FINANCE OF PRC     | CNY       | 108,660,000,000 | 2017-06-22 | 2024-06-22    | 3.57        | 2023-06-22                  | 2024-06-22                | 2024-06-22                   | Annually               | No          |
| CD170015         | 170015     | CND10000HS81 | TREASURY COUPON BOND 2017 15         | MINISTRY OF FINANCE OF PRC     | CNY       | 87,120,000,000  | 2017-07-24 | 2047-07-24    | 4.05        | 2024-01-24                  | 2024-07-24                | 2024-07-24                   | Semi-annually          | No          |
| CD170018         | 170018     | CND10000HWX0 | CHINA GOVERNMENT BOND 2017 18        | MINISTRY OF FINANCE CHINA      | CNY       | 112,170,000,000 | 2017-08-03 | 2027-08-03    | 3.59        | 2024-02-03                  | 2024-08-03                | 2024-08-03                   | Semi-annually          | No          |
| CD170020         | 170020     | CND10000J7P0 | 17 TREASURY COUPON BOND 20           | MINISTRY OF FINANCE            | CNY       | 108,950,000,000 | 2017-09-21 | 2024-09-21    | 3.69        | 2023-09-21                  | 2024-09-21                | 2024-09-21                   | Annually               | No          |
| CD170022         | 170022     | CND10000JH82 | 17 TREASURY COUPON BOND 22           | MINISTRY OF FINANCE OF PRC     | CNY       | 77,710,000,000  | 2017-10-23 | 2047-10-23    | 4.28        | 2023-10-23                  | 2024-04-23                | 2024-04-23                   | Semi-annually          | No          |
| CD170025         | 170025     | CND10000JJ72 | 17 TREASURY COUPON BOND 25           | MINISTRY OF FINANCE            | CNY       | 78,280,000,000  | 2017-11-02 | 2027-11-02    | 3.82        | 2023-11-02                  | 2024-05-02                | 2024-05-02                   | Semi-annually          | No          |
| CD170026         | 170026     | CND10000JPZ5 | 17 TREASURY COUPON BOND 26           | MINISTRY OF FINANCE OF PRC     | CNY       | 29,370,000,000  | 2017-11-20 | 2067-11-20    | 4.37        | 2023-11-20                  | 2024-05-20                | 2024-05-20                   | Semi-annually          | No          |
| CD170027         | 170027     | CND10000L4H0 | 17 TREASURY COUPON BOND 27           | MINISTRY OF FINANCE OF PRC     | CNY       | 66,220,000,000  | 2017-12-21 | 2024-12-21    | 3.90        | 2023-12-21                  | 2024-12-21                | 2024-12-21                   | Annually               | No          |
| CD170202         | 170202     | CND10000G6R1 | 17 CHINA DEVELOPMENT BANK BOND 02    | CHINA DEVELOPMENT BANK         | CNY       | 21,000,000,000  | 2017-01-09 | 2037-01-09    | 4.01        | 2024-01-09                  | 2025-01-09                | 2025-01-09                   | Annually               | No          |
| CD170208         | 170208     | CND10000HZF0 | 2017 CHINA DEVELOPMENT BANK BOND 08  | CHINA DEVELOPMENT BANK         | CNY       | 115,000,000,000 | 2017-08-21 | 2024-08-21    | 4.30        | 2023-08-21                  | 2024-08-21                | 2024-08-21                   | Annually               | No          |
| CD170210         | 170210     | CND10000H4F0 | CHINA DEVELOPMENT BANK BOND 2017 10  | CHINA DEVELOPMENT BANK         | CNY       | 243,000,000,000 | 2017-04-10 | 2027-04-10    | 4.04        | 2024-04-10                  | 2025-04-10                | 2025-04-10                   | Annually               | No          |
| CD170215         | 170215     | CND10000J275 | 17 CHINA DEVELOPMENT BANK 15         | CHINA DEVELOPMENT BANK         | CNY       | 177,500,000,000 | 2017-08-24 | 2027-08-24    | 4.24        | 2023-08-24                  | 2024-08-24                | 2024-08-24                   | Annually               | No          |
| CD170303         | 170303     | CND10000H1F6 | CHINA EXIMBANK BOND 2017 03          | THE EXPORT-IMPORT BANK OF CHN  | CNY       | 87,000,000,000  | 2017-03-20 | 2027-03-20    | 4.11        | 2024-03-20                  | 2025-03-20                | 2025-03-20                   | Annually               | No          |
| CD170405         | 170405     | CND10000G727 | AGRICULTURAL DEV BK OF CH BD 2017 05 | AGRICULTURAL DEV BK OF CHINA   | CNY       | 162,570,000,000 | 2017-01-06 | 2027-01-06    | 3.85        | 2024-01-06                  | 2025-01-06                | 2025-01-06                   | Annually               | No          |
| CD170406         | 170406     | CND10000GZV9 | 17 AGRI DEV BK OF CN BOND 06         | AGRICULTURAL DEV BANK OF CHINA | CNY       | 14,000,000,000  | 2017-03-15 | 2032-03-15    | 4.45        | 2024-03-15                  | 2025-03-15                | 2025-03-15                   | Annually               | No          |
| CD170415         | 170415     | CND10000J7H7 | 17 AGRICULTURAL DEV BANK OF CHINA 15 | AGRICULTURAL DEV BANK OF CHINA | CNY       | 185,730,000,000 | 2017-09-08 | 2027-09-08    | 4.39        | 2023-09-08                  | 2024-09-08                | 2024-09-08                   | Annually               | No          |
| CD1705137        | 1705137    | CND10000HG93 | 17 GOVT OF SICHUAN PROV 11           | GOVT OF SICHUAN PROV           | CNY       | 6,600,000,000   | 2017-05-23 | 2024-05-23    | 4.44        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1705174        | 1705174    | CND10000HLP9 | 17 GOVT OF HAINAN PROVINCE 02        | GOVT OF HAINAN PROVINCE        | CNY       | 3,400,000,000   | 2017-06-16 | 2024-06-16    | 4.08        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1705226        | 1705226    | CND10000HP43 | 17 GOVT OF LIAONING PROV 11          | GOVT OF LIAONING PROVINCE      | CNY       | 6,540,000,000   | 2017-07-14 | 2024-07-14    | 3.95        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1705233        | 1705233    | CND10000HNF6 | 17 XINJIANG UYGUR AUTONOMOUS 15      | XINJIANG UYGUR AUTONOMOUS      | CNY       | 2,250,000,000   | 2017-07-12 | 2024-07-12    | 4.00        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1705249        | 1705249    | CND10000HNX9 | 17 GOVT OF GUANGXI ZHUANG 16         | GOVT OF GUANGXI ZHUANG         | CNY       | 9,500,000,000   | 2017-07-11 | 2024-07-11    | 4.02        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1705253        | 1705253    | CND10000HSL3 | 17 GOV OF CHONGQING MUNI 07          | GOV OF CHONGQING MUNICIPALITY  | CNY       | 3,800,000,000   | 2017-07-17 | 2027-07-17    | 4.01        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |

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2024-04-11

**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                  | Issuer                         | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|------------------------------------|--------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD1705259        | 1705259    | CND10000HNJ8 | 17 GOV OF GUANGDONG PROVINCE 10    | GOV OF GUANGDONG PROVINCE      | CNY       | 8,090,000,000  | 2017-07-13 | 2024-07-13    | 3.90        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1705274        | 1705274    | CND10000HS57 | 17 GOV OF HEBEI PROVINCE 14        | GOV OF HEBEI PROVINCE          | CNY       | 5,000,000,000  | 2017-07-24 | 2024-07-24    | 3.92        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1705288        | 1705288    | CND10000HXR0 | 17 THE PEOPLE'S GOV OF SHANDONG 09 | THE PEOPLE'S GOV OF SHANDONG   | CNY       | 36,200,000,000 | 2017-08-08 | 2024-08-08    | 4.00        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1705324        | 1705324    | CND10000J267 | 17 XINJIANG UYGUR AUTONOMOUS 16    | XINJIANG UYGUR AUTONOMOUS      | CNY       | 4,440,000,000  | 2017-08-28 | 2027-08-28    | 4.06        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1705335        | 1705335    | CND10000J3F0 | 17 ZHEJIANG PROVINCE FIN 13        | ZHEJIANG PROVINCE FIN          | CNY       | 480,000,000    | 2017-09-01 | 2024-09-01    | 3.96        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1705359        | 1705359    | CND10000J3X3 | 17 GOV OF SHANXI PROVINCE 18       | GOV OF SHANXI PROVINCE         | CNY       | 3,000,000,000  | 2017-09-06 | 2027-09-06    | 4.12        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1705393        | 1705393    | CND10000JBD2 | 17 XINJIANG UYGUR AUTONOMOUS 21    | XINJIANG UYGUR AUTONOMOUS      | CNY       | 12,930,000,000 | 2017-09-25 | 2027-09-25    | 4.05        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1705449        | 1705449    | CND10000JFD3 | 17 GOVT OF GANSU PROVINCE 22       | GOVT OF GANSU PROVINCE         | CNY       | 2,800,000,000  | 2017-10-18 | 2024-10-18    | 3.80        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1705460        | 1705460    | CND10000JH17 | 17 GOVT OF LIAONING PROV 17        | GOVT OF LIAONING PROVINCE      | CNY       | 7,646,000,000  | 2017-10-27 | 2024-10-27    | 4.08        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1728005        | 1728005    | CND100026C40 | 17 PSBC TIER2 01                   | POSTAL SAVINGS BANK OF CHINA   | CNY       | 20,000,000,000 | 2017-03-24 | 2027-03-24    | 4.50        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1728007        | 1728007    | CND10000H7B2 | 17 BANK OF COMMUNICATIONS CO       | BANK OF COMMUNICATIONS CO      | CNY       | 30,000,000,000 | 2017-04-13 | 2027-04-13    | 4.50        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1728018        | 1728018    | CND10000JKS1 | 17 AGRICULTURAL BANK OF CHINA T2   | AGRICULTURAL BANK OF CHINA     | CNY       | 40,000,000,000 | 2017-10-17 | 2027-10-17    | 4.45        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1728021        | 1728021    | CND10000JWQ0 | 17 IND AND COM BK OF CN TR II 01   | IND AND COMM BK OF CHINA       | CNY       | 44,000,000,000 | 2017-11-08 | 2027-11-08    | 4.45        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1728022        | 1728022    | CND10000JWP2 | 17 IND AND COM BK OF CN TR II 02   | IND AND COMM BK OF CHINA       | CNY       | 44,000,000,000 | 2017-11-22 | 2027-11-22    | 4.45        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD173534         | 173534     | CND100042MB2 | 21 GOVT OF ZHEJIANG 02             | GOVT OF ZHEJIANG               | CNY       | 7,200,000,000  | 2021-01-25 | 2026-01-25    | 3.22        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD173535         | 173535     | CND100042MN7 | 21 GOVT OF YUNNAN PROVINCE 01      | GOVT OF YUNNAN PROVINCE        | CNY       | 5,400,000,000  | 2021-01-26 | 2028-01-26    | 3.39        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD173553         | 173553     | CND100045L12 | 21 GOVT OF LIAONING PROV 03        | GOVT OF LIAONING PROV          | CNY       | 6,000,000,000  | 2021-03-24 | 2026-03-24    | 3.31        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD173559         | 173559     | CND100045PM5 | 21 GOVT OF SHANXI PROVINCE 04      | GOVT OF SHANXI PROVINCE        | CNY       | 4,014,000,000  | 2021-04-02 | 2028-04-02    | 3.43        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD173563         | 173563     | CND100045NJ6 | 21 GOVT OF HENAN PROVINCE 04       | PEOPLE'S GOVT OF HENAN PROV.   | CNY       | 14,391,960,000 | 2021-04-09 | 2028-04-09    | 3.44        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD173566         | 173566     | CND100045NM0 | 21 GOVT OF HENAN PROVINCE 07       | GOVT OF HENAN PROVINCE         | CNY       | 5,650,000,000  | 2021-04-09 | 2036-04-09    | 3.81        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD173572         | 173572     | CND100045NT5 | 21 GOVT OF HENAN PROVINCE 13       | PEOPLE'S GOVT OF HENAN PROV.   | CNY       | 2,346,000,000  | 2021-04-09 | 2036-04-09    | 3.81        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD173575         | 173575     | CND100047109 | 21 GOVT OF GANSU 02                | GOVT OF GANSU                  | CNY       | 10,736,130,000 | 2021-04-14 | 2028-04-14    | 3.44        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD173585         | 173585     | CND1000473K9 | 21 GOV OF HEILONGJIANG 11          | GOV OF HEILONGJIANG PROVINCE   | CNY       | 3,630,640,000  | 2021-04-20 | 2036-04-20    | 3.78        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD173589         | 173589     | CND100047380 | 21 GOVT OF GUIZHOU PROVINCE 08     | GOVT OF GUIZHOU PROVINCE       | CNY       | 11,641,290,000 | 2021-04-21 | 2036-04-21    | 3.77        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD173597         | 173597     | CND1000478B7 | 21 GOVT OF XIAMEN MUNICIPALITY 01  | GOVT OF XIAMEN MUNICIPALITY    | CNY       | 2,200,000,000  | 2021-05-10 | 2028-05-10    | 3.40        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD173641         | 173641     | CND100047PM1 | 21 GOV OF HEBEI PROVINCE 08        | GOV OF HEBEI PROVINCE          | CNY       | 21,440,000,000 | 2021-05-13 | 2028-05-13    | 3.37        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD173644         | 173644     | CND100047QK3 | 21 GOV OF CHONGQING MUNI 05        | GOV OF CHONGQING MUNICIPALITY  | CNY       | 29,497,000,000 | 2021-05-17 | 2051-05-17    | 3.89        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD173687         | 173687     | CND100048L43 | 21 GOVT OF FUJIAN PROVINCE 13      | GOVT OF FUJIAN PROVINCE        | CNY       | 21,527,310,000 | 2021-06-11 | 2041-06-11    | 3.83        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD173701         | 173701     | CND1000491R6 | 21 GOVT OF YUNNAN PROVINCE 15      | GOVT OF YUNNAN PROVINCE        | CNY       | 3,142,000,000  | 2021-06-18 | 2028-06-18    | 3.36        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD173703         | 173703     | CND100049113 | 21 GOVT OF HENAN PROVINCE 26       | PEOPLE'S GOVT OF HENAN PROV.   | CNY       | 9,518,000,000  | 2021-06-17 | 2028-06-17    | 3.36        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD173759         | 173759     | CND100049386 | 21 GOVT OF HUBEI PROVINCE 52       | GOVT OF HUBEI PROVINCE         | CNY       | 2,000,000,000  | 2021-06-22 | 2031-06-22    | 3.38        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD173777         | 173777     | CND100048NS4 | 21 GOV OF CHONGQING MUNI 06        | GOV OF CHONGQING MUNICIPALITY  | CNY       | 12,892,000,000 | 2021-07-12 | 2024-07-12    | 3.01        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD173779         | 173779     | CND100048N70 | 21 GOV OF CHONGQING MUNI 08        | GOV OF CHONGQING MUNICIPALITY  | CNY       | 9,187,000,000  | 2021-07-12 | 2051-07-12    | 3.88        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD173824         | 173824     | CND10004MBB2 | 21 GOV OF SHANGHAI MUNICIPALITY 15 | GOV OF SHANGHAI MUNICIPALITY   | CNY       | 1,630,000,000  | 2021-09-24 | 2028-09-24    | 3.02        | 2023-09-24                  | 2024-09-24                | 2024-09-24                   | Annually               | No          |
| CD173873         | 173873     | CND10004NTX6 | 21 GOVT OF SICHUAN PROVINCE 50     | PEOPLE'S GOVT OF SICHUAN PROV. | CNY       | 6,575,000,000  | 2021-10-29 | 2051-10-29    | 3.67        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD173906         | 173906     | CND10004RSH2 | 22 GOVT OF FUJIAN PROVINCE 01      | GOVT OF FUJIAN PROVINCE        | CNY       | 6,700,000,000  | 2022-02-09 | 2032-02-09    | 2.96        | 2024-02-09                  | 2024-08-09                | 2024-08-09                   | Semi-annually          | No          |
| CD173972         | 173972     | CND10005PCL9 | 22 GOV OF SHANGHAI MUNICIPALITY 29 | GOV OF SHANGHAI MUNICIPALITY   | CNY       | 4,910,000,000  | 2022-09-21 | 2027-09-21    | 2.55        | 2023-09-21                  | 2024-09-21                | 2024-09-21                   | Annually               | No          |
| CD1780031        | 1780031    | CND10000H3K2 | 17 MINISTRY OF RAILWAYS 03         | MINISTRY OF RAILWAYS           | CNY       | 5,000,000,000  | 2017-03-23 | 2027-03-23    | 4.25        | 2024-03-23                  | 2025-03-23                | 2025-03-23                   | Annually               | No          |
| CD1780110        | 1780110    | CND10000HKB1 | 17 GUIYANG GUANSHANHU INV GP       | GUIYANG GUANSHANHU INV GP      | CNY       | 1,600,000,000  | 2017-06-22 | 2024-06-22    | 6.49        | N/A                         | N/A                       | N/A                          | Annually               | No          |

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**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                         | Issue Ccy | Issue Size      | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|--------------------------------|-----------|-----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD1780183        | 1780183    | CND10000HYF3 | 17 CHONGQING JIN TONG IND CONSTR 01  | CHONGQING JIN TONG IND CONSTR  | CNY       | 1,490,000,000   | 2017-08-01 | 2024-08-01    | 6.50        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1780188        | 1780188    | CND10000HV78 | 17 MINISTRY OF RAILWAYS 15           | MINISTRY OF RAILWAYS           | CNY       | 5,000,000,000   | 2017-07-28 | 2027-07-28    | 4.48        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1780189        | 1780189    | CND10000HY75 | 17 JIANGSU HONGZE LAKE               | JIANGSU HONGZE LAKE            | CNY       | 1,000,000,000   | 2017-08-01 | 2024-08-01    | 6.50        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1780258        | 1780258    | CND10000J2B1 | 17 QINGZHOU CITY CONSTR INV DEV 02   | QINGZHOU CITY CONSTR INV DEV   | CNY       | 1,000,000,000   | 2017-08-25 | 2024-08-25    | 6.80        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1780282        | 1780282    | CND10000JB39 | 17 CHENGDU GARDEN WATERTOWN URBAN 01 | CHENGDU GARDEN WATERTOWN URBAN | CNY       | 600,000,000     | 2017-09-11 | 2024-09-11    | 7.50        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1780287        | 1780287    | CND10000JK1  | 17 CHONGQING YINGDI IND CO LTD       | CHONGQING YINGDI IND CO LTD    | CNY       | 1,000,000,000   | 2017-11-07 | 2024-11-07    | 7.00        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1780311        | 1780311    | CND10000JCG3 | 17 ZUNYI TOURISM INDUSTRY 01         | ZUNYI TOURISM INDUSTRY DEV INV | CNY       | 500,000,000     | 2017-09-27 | 2027-09-27    | 7.70        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1780349        | 1780349    | CND10000JKK8 | 17 BIJIE XINTAI INV CO LTD           | BIJIE XINTAI INV CO LTD        | CNY       | 1,500,000,000   | 2017-11-01 | 2024-11-01    | 7.80        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1789197        | 1789197    | CNM100003G75 | 17 XINGYUAN 1 A 2                    | CHINA IND INT TRUST CO., LTD.  | CNY       | 6,840,000,000   | 2017-08-24 | 2027-04-26    | 4.95        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD180004         | 180004     | CND10000L6K9 | 18 TREASURY COUPON BOND 04           | MINISTRY OF FINANCE OF PRC     | CNY       | 69,000,000,000  | 2018-02-01 | 2028-02-01    | 3.85        | 2024-02-01                  | 2024-08-01                | 2024-08-01                   | Semi-annually          | No          |
| CD180005         | 180005     | CND10000L842 | 18 TREASURY COUPON BOND 05           | MINISTRY OF FINANCE OF PRC     | CNY       | 106,590,000,000 | 2018-03-08 | 2025-03-08    | 3.77        | 2024-03-08                  | 2025-03-08                | 2025-03-08                   | Annually               | No          |
| CD180006         | 180006     | CND10000LMZ8 | 18 TREASURY COUPON BOND 06           | MINISTRY OF FINANCE OF PRC     | CNY       | 80,200,000,000  | 2018-03-19 | 2048-03-19    | 4.22        | 2024-03-19                  | 2024-09-19                | 2024-09-19                   | Semi-annually          | No          |
| CD180011         | 180011     | CND100010G02 | 18 TREASURY COUPON BOND 11           | MINISTRY OF FINANCE OF PRC     | CNY       | 123,020,000,000 | 2018-05-17 | 2028-05-17    | 3.69        | 2023-11-17                  | 2024-05-17                | 2024-05-17                   | Semi-annually          | No          |
| CD180012         | 180012     | CND100010GP1 | 18 TREASURY COUPON BOND 12           | MINISTRY OF FINANCE OF PRC     | CNY       | 30,520,000,000  | 2018-05-21 | 2068-05-21    | 4.13        | 2023-11-21                  | 2024-05-21                | 2024-05-21                   | Semi-annually          | No          |
| CD180013         | 180013     | CND100010KS7 | 18 TREASURY COUPON BOND BOND 13      | MINISTRY OF FINANCE OF PRC     | CNY       | 123,010,000,000 | 2018-06-07 | 2025-06-07    | 3.61        | 2023-06-07                  | 2024-06-07                | 2024-06-07                   | Annually               | No          |
| CD180017         | 180017     | CND1000113G9 | 18 TREASURY COUPON BOND 17           | MINISTRY OF FINANCE OF PRC     | CNY       | 91,050,000,000  | 2018-07-23 | 2048-07-23    | 3.97        | 2024-01-23                  | 2024-07-23                | 2024-07-23                   | Semi-annually          | No          |
| CD180019         | 180019     | CND10001L774 | 18 TREASURY COUPON BOND 19           | MINISTRY OF FINANCE OF PRC     | CNY       | 125,050,000,000 | 2018-08-16 | 2028-08-16    | 3.54        | 2024-02-16                  | 2024-08-16                | 2024-08-16                   | Semi-annually          | No          |
| CD180020         | 180020     | CND10001MW20 | 18 TREASURY COUPON BOND 20           | MINISTRY OF FINANCE OF PRC     | CNY       | 119,170,000,000 | 2018-09-06 | 2025-09-06    | 3.60        | 2023-09-06                  | 2024-09-06                | 2024-09-06                   | Annually               | No          |
| CD180024         | 180024     | CND10001Q6Q0 | 18 TREASURY COUPON BOND 24           | MINISTRY OF FINANCE OF PRC     | CNY       | 201,110,000,000 | 2018-10-22 | 2048-10-22    | 4.08        | 2023-10-22                  | 2024-04-22                | 2024-04-22                   | Semi-annually          | No          |
| CD180025         | 180025     | CND10001QZP8 | 18 TREASURY COUPON BOND 25           | MINISTRY OF FINANCE OF PRC     | CNY       | 20,640,000,000  | 2018-11-19 | 2068-11-19    | 3.82        | 2023-11-19                  | 2024-05-19                | 2024-05-19                   | Semi-annually          | No          |
| CD180027         | 180027     | CND10001RRB3 | 18 TREASURY COUPON BOND 27           | MINISTRY OF FINANCE OF PRC     | CNY       | 182,590,000,000 | 2018-11-22 | 2028-11-22    | 3.25        | 2023-11-22                  | 2024-05-22                | 2024-05-22                   | Semi-annually          | No          |
| CD180028         | 180028     | CND10001SWR7 | 18 TREASURY COUPON BOND 28           | MINISTRY OF FINANCE OF PRC     | CNY       | 207,840,000,000 | 2018-12-06 | 2025-12-06    | 3.22        | 2023-12-06                  | 2024-12-06                | 2024-12-06                   | Annually               | No          |
| CD180205         | 180205     | CND10000L7C4 | 18 CHINA DEVELOPMENT BANK BOND 05    | CHINA DEVELOPMENT BANK         | CNY       | 223,390,000,000 | 2018-02-09 | 2028-02-09    | 4.88        | 2024-02-09                  | 2025-02-09                | 2025-02-09                   | Annually               | No          |
| CD180206         | 180206     | CND10000LPY4 | 18 CHINA DEVELOPMENT BANK BOND 06    | CHINA DEVELOPMENT BANK         | CNY       | 132,100,000,000 | 2018-04-02 | 2025-04-02    | 4.73        | 2024-04-02                  | 2025-04-02                | 2025-04-02                   | Annually               | No          |
| CD180210         | 180210     | CND100011220 | 18 CHINA DEVELOPMENT BANK BOND 10    | CHINA DEVELOPMENT BANK         | CNY       | 251,150,000,000 | 2018-07-06 | 2028-07-06    | 4.04        | 2023-07-06                  | 2024-07-06                | 2024-07-06                   | Annually               | No          |
| CD180214         | 180214     | CND10001QNZ3 | 18 CHINA DEVELOPMENT BANK BOND 14    | CHINA DEVELOPMENT BANK         | CNY       | 85,790,000,000  | 2018-10-26 | 2025-10-26    | 4.15        | 2023-10-26                  | 2024-10-26                | 2024-10-26                   | Annually               | No          |
| CD180310         | 180310     | CND10000LNZ6 | 18 EXPORT-IMPORT BK OF CHN BOND 10   | EXPORT-IMPORT BANK OF CHINA    | CNY       | 107,380,000,000 | 2018-03-26 | 2028-03-26    | 4.89        | 2024-03-26                  | 2025-03-26                | 2025-03-26                   | Annually               | No          |
| CD180401         | 180401     | CND10000L5W6 | 18 AGRICULTURAL DEV BK OF CHN BOND01 | AGRICULTURAL DEV BANK OF CHINA | CNY       | 146,550,000,000 | 2018-01-12 | 2025-01-12    | 4.98        | 2024-01-12                  | 2025-01-12                | 2025-01-12                   | Annually               | No          |
| CD180406         | 180406     | CND100010GW7 | 18 AGRICULTURAL DEV BK OF CN BOND 06 | AGRICULTURAL DEV BK OF CHINA   | CNY       | 164,000,000,000 | 2018-05-11 | 2028-05-11    | 4.65        | 2023-05-11                  | 2024-05-11                | 2024-05-11                   | Annually               | No          |
| CD180411         | 180411     | CND10001QZV6 | 18 AGRICULTURAL DEV BK OF CN BOND 11 | AGRICULTURAL DEV BANK OF CHINA | CNY       | 133,270,000,000 | 2018-11-12 | 2025-11-12    | 4.00        | 2023-11-12                  | 2024-11-12                | 2024-11-12                   | Annually               | No          |
| CD1805006        | 1805006    | CND10000L8D0 | 18 GOVT OF GUANGXI ZHUANG 04         | GOVT OF GUANGXI ZHUANG         | CNY       | 1,500,000,000   | 2018-03-09 | 2025-03-09    | 4.18        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1805009        | 1805009    | CND10000L8V2 | 18 GOVT OF INNER MONGOLIA 03         | GOV OF INNER MONGOLIA A.REGION | CNY       | 3,240,000,000   | 2018-03-14 | 2025-03-14    | 4.29        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1805020        | 1805020    | CND10000LMJ2 | 18 GOV OF HEBEI PROVINCE 06          | GOV OF HEBEI PROVINCE          | CNY       | 2,240,000,000   | 2018-03-16 | 2028-03-16    | 4.20        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1805024        | 1805024    | CND10000L925 | 18 GUIZHOU PROVINCE 04               | GUIZHOU PROVINCE               | CNY       | 6,600,000,000   | 2018-03-14 | 2025-03-14    | 4.32        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1805032        | 1805032    | CND10000LQ38 | 18 THE PEOPLE'S GOV OF SHANDONG 02   | THE PEOPLE'S GOV OF SHANDONG   | CNY       | 5,000,000,000   | 2018-04-04 | 2028-04-04    | 4.05        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1805103        | 1805103    | CND100011089 | 18 GOV OF ZHEJIANG PROVINCE BOND 02  | GOV OF ZHEJIANG PROVINCE       | CNY       | 30,300,000,000  | 2018-06-22 | 2028-06-22    | 3.81        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1805107        | 1805107    | CND1000110G5 | 18 GOVT OF HAINAN PROVINCE 04        | GOVT OF HAINAN PROVINCE        | CNY       | 3,900,000,000   | 2018-06-25 | 2028-06-25    | 4.13        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1805114        | 1805114    | CND100011204 | 18 XINJIANG UYGUR AUTONOMOUS BOND 06 | XINJIANG UYGUR AUTONOMOUS      | CNY       | 15,000,000,000  | 2018-07-06 | 2028-07-06    | 4.15        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1805126        | 1805126    | CND100011394 | 18 NINGBO PEOPLE'S GOVT 08           | NINGBO PEOPLE'S GOVERNMENT     | CNY       | 2,260,000,000   | 2018-07-11 | 2028-07-11    | 3.72        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |



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| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                         | Issue Ccy | Issue Size      | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|--------------------------------|-----------|-----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD1805127        | 1805127    | CND1000112K3 | 18 GOV OF GUANGDONG PROVINCE 05      | GOV OF GUANGDONG PROVINCE      | CNY       | 20,000,000,000  | 2018-07-10 | 2025-07-10    | 3.69        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1805156        | 1805156    | CND100017185 | 18 GOV OF SHANGHAI MUNI BOND 06      | GOV OF SHANGHAI MUNICIPALITY   | CNY       | 1,690,000,000   | 2018-07-20 | 2025-07-20    | 3.48        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1805232        | 1805232    | CND10001MYH7 | 18 GOVT OF HUBEI PROVINCE 09         | GOVT OF HUBEI PROVINCE         | CNY       | 11,387,360,000  | 2018-09-03 | 2025-09-03    | 3.98        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1805238        | 1805238    | CND10001NY00 | 18 GOVT OF INNER MONGOLIA 21         | GOV OF INNER MONGOLIA A.REGION | CNY       | 1,200,000,000   | 2018-09-05 | 2028-09-05    | 4.05        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1805247        | 1805247    | CND10001PMN3 | 18 GOVT OF BEIJING MUNICIPALITY 09   | GOVT OF BEIJING MUNICIPALITY   | CNY       | 9,200,000,000   | 2018-09-17 | 2028-09-17    | 4.05        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1805297        | 1805297    | CND10001Q8B8 | 18 ZHEJIANG PROVINCE FIN 16          | ZHEJIANG PROVINCE FIN          | CNY       | 2,800,000,000   | 2018-10-19 | 2028-10-19    | 3.98        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1805304        | 1805304    | CND10001PYD9 | 18 XINJIANG UYGUR AUTONOMOUS 21      | XINJIANG UYGUR AUTONOMOUS      | CNY       | 890,000,000     | 2018-09-25 | 2028-09-25    | 4.06        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1805321        | 1805321    | CND10001Q5Z3 | 18 GOVT OF HUBEI PROVINCE 17         | GOVT OF HUBEI PROVINCE         | CNY       | 1,532,960,000   | 2018-10-08 | 2028-10-08    | 4.07        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1805343        | 1805343    | CND10001RSN6 | 18 GOV OF DALIAN MUNICIPALITY BOND14 | GOVT OF DALIAN MUNICIPALITY    | CNY       | 1,446,720,000   | 2018-11-14 | 2025-11-14    | 3.88        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1805348        | 1805348    | CND10001QQ40 | 18 GOV OF SHANXI PROVINCE 25         | GOV OF SHANXI PROVINCE         | CNY       | 417,150,000     | 2018-11-01 | 2028-11-01    | 3.93        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1805358        | 1805358    | CND10001QPX3 | 18 XINJIANG PROD N CONSTR BOND 02    | XINJIANG PROD N CONSTR CORP    | CNY       | 2,400,000,000   | 2018-10-31 | 2028-10-31    | 3.94        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1805365        | 1805365    | CND10001QZW4 | 18 GOVT OF SICHUAN PROVINCE BOND 50  | PEOPLE'S GOVT OF SICHUAN PROV. | CNY       | 4,000,000,000   | 2018-11-09 | 2025-11-09    | 3.91        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1805375        | 1805375    | CND10001TPY5 | 18 GOV OF GUANGDONG PROVINCE BOND 39 | GOV OF GUANGDONG PROVINCE      | CNY       | 7,800,000,000   | 2018-12-21 | 2025-12-21    | 3.67        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1828003        | 1828003    | CND100010YV2 | 18 CHINA ZHESHANG BANK TIER 2 01     | CHINA ZHESHANG BANK            | CNY       | 15,000,000,000  | 2018-06-15 | 2028-06-15    | 4.80        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1828006        | 1828006    | CND10001N0S2 | 18 BK OF CHINA LTD TIER II 01        | BANK OF CHINA                  | CNY       | 40,000,000,000  | 2018-09-05 | 2028-09-05    | 4.86        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1828010        | 1828010    | CND10001PYK4 | 18 CHINA CONSTRUCTION BANK T2 01     | CHINA CONSTRUCTION BANK CORP   | CNY       | 43,000,000,000  | 2018-09-25 | 2028-09-25    | 4.86        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1828013        | 1828013    | CND10001QQJ0 | 18 CHINA CONS. BK CO TIER II 02      | CHINA CONSTRUCTION BK CO       | CNY       | 40,000,000,000  | 2018-10-29 | 2028-10-29    | 4.70        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1828015        | 1828015    | CND10001RSW7 | 18 CHINA MERCHANTS BANK CO BOND 01   | CHINA MERCHANTS BANK CO        | CNY       | 20,000,000,000  | 2018-11-19 | 2028-11-19    | 4.65        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1880005        | 1880005    | CND10000L602 | 18 MINISTRY OF RAILWAYS 02           | MINISTRY OF RAILWAYS           | CNY       | 5,000,000,000   | 2018-01-18 | 2028-01-18    | 5.10        | 2024-01-18                  | 2025-01-18                | 2025-01-18                   | Annually               | No          |
| CD1880023        | 1880023    | CND10000L7T8 | 18 RENHUAI CITY WATER PESOURES 01    | RENHUAI CITY WATER PESOURES    | CNY       | 500,000,000     | 2018-02-24 | 2025-02-24    | 7.98        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1880045        | 1880045    | CND10000LPL1 | 18 LANZHOU RAIL TRANSIT 02           | LANZHOU RAIL TRANSIT CO., LTD  | CNY       | 900,000,000     | 2018-03-26 | 2033-03-26    | 6.80        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1880047        | 1880047    | CND10000LNH4 | 18 MINISTRY OF RAILWAYS 08           | MINISTRY OF RAILWAYS           | CNY       | 7,000,000,000   | 2018-03-22 | 2028-03-22    | 4.93        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1880065        | 1880065    | CND10000LRK9 | 18 MINISTRY OF RAILWAYS 10           | CHINA RAILWAY CORPORATION      | CNY       | 7,000,000,000   | 2018-04-12 | 2028-04-12    | 4.74        | 2023-04-12                  | 2024-04-12                | 2024-04-12                   | Annually               | No          |
| CD1880071        | 1880071    | CND10000LT35 | 18 CHINA LONGYUAN POWER GP BOND 01   | CHINA LONGYUAN POWER GP CORP   | CNY       | 3,000,000,000   | 2018-04-23 | 2025-04-23    | 4.83        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1880111        | 1880111    | CND100010GR7 | 18 MINISTRY OF RAILWAYS 14           | MINISTRY OF RAILWAYS           | CNY       | 7,000,000,000   | 2018-05-10 | 2038-05-10    | 4.78        | 2023-05-10                  | 2024-05-10                | 2024-05-10                   | Annually               | No          |
| CD1880126        | 1880126    | CND10001TMF1 | 18 DONGHU CONSTRUCTION INVEST        | DONGHU CONSTRUCTION INVESTMENT | CNY       | 1,200,000,000   | 2018-12-07 | 2025-12-07    | 8.00        | 2023-12-07                  | 2024-12-07                | 2024-12-07                   | Annually               | No          |
| CD1880147        | 1880147    | CND1000172K7 | 18 MINISTRY OF RAILWAYS 22           | MINISTRY OF RAILWAYS           | CNY       | 13,000,000,000  | 2018-07-26 | 2038-07-26    | 4.65        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1880173        | 1880173    | CND10001MPV6 | 18 MINISTRY OF RAILWAYS 24           | MINISTRY OF RAILWAYS           | CNY       | 10,000,000,000  | 2018-08-23 | 2028-08-23    | 4.53        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1880179        | 1880179    | CND10001PKP2 | 18 TAOYUAN ECON DEV ZONE DEV INV 01  | TAOYUAN ECON DEV ZONE DEV INV  | CNY       | 600,000,000     | 2018-09-06 | 2025-09-06    | 8.20        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1880235        | 1880235    | CND10001SXB9 | 18 SHUICHENG WATER AFFAIR INV        | GUIZHOU SHUICHENG WTR AFS INV  | CNY       | 1,500,000,000   | 2018-11-27 | 2025-11-27    | 8.00        | 2023-11-27                  | 2024-11-27                | 2024-11-27                   | Annually               | No          |
| CD1889019        | 1889019    | CNM100003NP3 | 18 ZHONGYING 1 A 2                   | CITIC TRUST CORP LTD           | CNY       | 6,590,000,000   | 2018-03-06 | 2024-12-26    | 5.39        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD1889151        | 1889151    | CNM100003SS6 | 18 ZHONGYING 2 A 3                   | CITIC TRUST CORP LTD           | CNY       | 5,039,000,000   | 2018-07-12 | 2028-09-26    | 5.07        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD1889343        | 1889343    | CNM100003ZT9 | 18 GUANGYUAN 1 A 2                   | CHINA RESOURCES SZITIC         | CNY       | 2,543,000,000   | 2018-12-04 | 2027-06-26    | 4.70        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD190006         | 190006     | CND1000291L3 | 19 TREASURY COUPON 06                | MINISTRY OF FINANCE OF PRC     | CNY       | 280,140,000,000 | 2019-05-23 | 2029-05-23    | 3.29        | 2023-11-23                  | 2024-05-23                | 2024-05-23                   | Semi-annually          | No          |
| CD190007         | 190007     | CND100029RW4 | 19 TREASURY COUPON 07                | MINISTRY OF FINANCE OF PRC     | CNY       | 280,160,000,000 | 2019-06-06 | 2026-06-06    | 3.25        | 2023-06-06                  | 2024-06-06                | 2024-06-06                   | Annually               | No          |
| CD190008         | 190008     | CND10002CGX0 | 19 TREASURY COUPON 08                | MINISTRY OF FINANCE OF PRC     | CNY       | 109,300,000,000 | 2019-06-24 | 2069-06-24    | 4.00        | 2023-12-24                  | 2024-06-24                | 2024-06-24                   | Semi-annually          | No          |
| CD190010         | 190010     | CND10002D1Y9 | 19 TREASURY COUPON 10                | MINISTRY OF FINANCE OF PRC     | CNY       | 222,660,000,000 | 2019-07-22 | 2049-07-22    | 3.86        | 2024-01-22                  | 2024-07-22                | 2024-07-22                   | Semi-annually          | No          |
| CD190013         | 190013     | CND10002HGP5 | 19 TREASURY COUPON 13                | MINISTRY OF FINANCE OF PRC     | CNY       | 223,470,000,000 | 2019-10-17 | 2024-10-17    | 2.94        | 2023-10-17                  | 2024-10-17                | 2024-10-17                   | Annually               | No          |
| CD190015         | 190015     | CND10002HV84 | 19 TREASURY COUPON 15                | MINISTRY OF FINANCE OF PRC     | CNY       | 244,090,000,000 | 2019-11-21 | 2029-11-21    | 3.13        | 2023-11-21                  | 2024-05-21                | 2024-05-21                   | Semi-annually          | No          |

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**China Central Depository & Clearing Co. Ltd. (CCDC)**

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|------------------|------------|--------------|--------------------------------------|--------------------------------|-----------|-----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD190016         | 190016     | CND10002HX17 | 19 TREASURY COUPON 16                | MINISTRY OF FINANCE OF PRC     | CNY       | 47,130,000,000  | 2019-12-05 | 2026-12-05    | 3.12        | 2023-12-05                  | 2024-12-05                | 2024-12-05                   | Annually               | No          |
| CD190204         | 190204     | CND10001ZC52 | 19 CHINA DEVELOPMENT BANK BOND 04    | CHINA DEVELOPMENT BANK         | CNY       | 125,940,000,000 | 2019-02-26 | 2026-02-26    | 3.68        | 2024-02-26                  | 2025-02-26                | 2025-02-26                   | Annually               | No          |
| CD190205         | 190205     | CND10001WKZ7 | 19 CHINA DEVELOPMENT BANK BOND 05    | CHINA DEVELOPMENT BANK         | CNY       | 268,160,000,000 | 2019-01-08 | 2029-01-08    | 3.48        | 2024-01-08                  | 2025-01-08                | 2025-01-08                   | Annually               | No          |
| CD190208         | 190208     | CND10002CZL5 | 19 CHINA DEVELOPMENT BANK 08         | CHINA DEVELOPMENT BANK         | CNY       | 176,650,000,000 | 2019-07-02 | 2024-07-02    | 3.42        | 2023-07-02                  | 2024-07-02                | 2024-07-02                   | Annually               | No          |
| CD190209         | 190209     | CND10002F4V7 | 19 CHINA DEVELOPMENT BANK 09         | CHINA DEVELOPMENT BANK         | CNY       | 57,940,000,000  | 2019-08-13 | 2026-08-13    | 3.50        | 2023-08-13                  | 2024-08-13                | 2024-08-13                   | Annually               | No          |
| CD190210         | 190210     | CND100029N93 | 19 CHINA DEVELOPMENT BANK 10         | CHINA DEVELOPMENT BANK         | CNY       | 251,330,000,000 | 2019-05-21 | 2029-05-21    | 3.65        | 2023-05-21                  | 2024-05-21                | 2024-05-21                   | Annually               | No          |
| CD190215         | 190215     | CND10002GGR3 | 19 CHINA DEVELOPMENT BANK 15         | CHINA DEVELOPMENT BANK         | CNY       | 252,110,000,000 | 2019-09-20 | 2029-09-20    | 3.45        | 2023-09-20                  | 2024-09-20                | 2024-09-20                   | Annually               | No          |
| CD190310         | 190310     | CND100029N10 | 19 EXPORT-IMPORT BK OF CHINA 10      | EXPORT-IMPORT BK OF CHINA      | CNY       | 200,550,000,000 | 2019-05-20 | 2029-05-20    | 3.86        | 2023-05-20                  | 2024-05-20                | 2024-05-20                   | Annually               | No          |
| CD190311         | 190311     | CND10002JX9  | 19 EXPORT-IMPORT BK OF CHINA 11      | EXPORT-IMPORT BK OF CHINA      | CNY       | 30,000,000,000  | 2019-12-19 | 2029-12-19    | 3.87        | 2023-12-19                  | 2024-12-19                | 2024-12-19                   | Annually               | No          |
| CD190401         | 190401     | CND10001X8C7 | 19 AGRICULTURAL DEV BK OF CN BOND 01 | AGRICULTURAL DEV BANK OF CHINA | CNY       | 163,570,000,000 | 2019-01-25 | 2029-01-25    | 3.75        | 2024-01-25                  | 2025-01-25                | 2025-01-25                   | Annually               | No          |
| CD190406         | 190406     | CND10002D282 | 19 AGRICULTURAL DEV BK OF CN 06      | AGRICULTURAL DEV BANK OF CHINA | CNY       | 228,010,000,000 | 2019-07-12 | 2029-07-12    | 3.74        | 2023-07-12                  | 2024-07-12                | 2024-07-12                   | Annually               | No          |
| CD190408         | 190408     | CND10002D258 | 19 AGRICULTURAL DEV BK OF CN 08      | AGRICULTURAL DEV BANK OF CHINA | CNY       | 154,730,000,000 | 2019-07-19 | 2026-07-19    | 3.63        | 2023-07-19                  | 2024-07-19                | 2024-07-19                   | Annually               | No          |
| CD190409         | 190409     | CND10002F519 | 19 AGRICULTURAL DEV BK OF CN 09      | AGRICULTURAL DEV BANK OF CHINA | CNY       | 141,000,000,000 | 2019-08-14 | 2024-08-14    | 3.24        | 2023-08-14                  | 2024-08-14                | 2024-08-14                   | Annually               | No          |
| CD1905020        | 1905020    | CND10001X7C9 | 19 XINJIANG UYGUR AUTONOMOUS 01      | XINJIANG UYGUR AUTONOMOUS      | CNY       | 10,000,000,000  | 2019-01-22 | 2029-01-22    | 3.50        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1905021        | 1905021    | CND10001Y6G1 | 19 GOV OF SHAAANXI PROVINCE 01       | GOV OF SHAAANXI PROVINCE       | CNY       | 3,500,000,000   | 2019-01-31 | 2029-01-31    | 3.38        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1905027        | 1905027    | CND10001X8H6 | 19 THE PEOPLE'S GOV OF SHANDONG 04   | THE PEOPLE'S GOV OF SHANDONG   | CNY       | 823,000,000     | 2019-01-25 | 2029-01-25    | 3.50        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1905028        | 1905028    | CND10001X8J2 | 19 THE PEOPLE'S GOV OF SHANDONG 05   | THE PEOPLE'S GOV OF SHANDONG   | CNY       | 10,459,000,000  | 2019-01-25 | 2029-01-25    | 3.50        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1905045        | 1905045    | CND10001YQ24 | 19 GOV OF SHANGHAI MUNI 01           | GOV OF SHANGHAI MUNICIPALITY   | CNY       | 20,900,000,000  | 2019-02-22 | 2029-02-22    | 3.35        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1905079        | 1905079    | CND100024FV2 | 19 TIANJIN MUNICIPAL PEOPLE'S GOV 15 | TIANJIN MUNICIPAL PEOPLE'S GOV | CNY       | 4,500,000,000   | 2019-03-20 | 2029-03-20    | 3.39        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1905162        | 1905162    | CND100026YX4 | 19 GOV OF HEILONGJIANG 04            | GOV OF HEILONGJIANG PROVINCE   | CNY       | 12,000,000,000  | 2019-04-16 | 2029-04-16    | 3.79        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1905178        | 1905178    | CND10002B211 | 19 GOVT OF GUANGXI ZHUANG 12         | GOVT OF GUANGXI ZHUANG         | CNY       | 15,000,000,000  | 2019-05-29 | 2029-05-29    | 3.77        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1905233        | 1905233    | CND10002CJT2 | 19 GOV OF SHANGHAI MUNI 07           | GOV OF SHANGHAI MUNICIPALITY   | CNY       | 43,260,000,000  | 2019-06-18 | 2024-06-18    | 3.34        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1905297        | 1905297    | CND10002F3R7 | 19 GOVT OF TIANJIN 43                | GOVT OF TIANJIN                | CNY       | 1,100,000,000   | 2019-08-05 | 2029-08-05    | 3.42        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1905321        | 1905321    | CND10002FXV2 | 19 JIANGSU MUNICIPAL GOVT 16         | JIANGSU MUNICIPAL GOVERNMENT   | CNY       | 4,070,000,000   | 2019-09-02 | 2024-09-02    | 3.20        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1905322        | 1905322    | CND10002FXW0 | 19 JIANGSU MUNICIPAL GOVT 17         | JIANGSU MUNICIPAL GOVERNMENT   | CNY       | 4,750,000,000   | 2019-09-02 | 2026-09-02    | 3.33        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1905323        | 1905323    | CND10002FXX8 | 19 JIANGSU MUNICIPAL GOVT 18         | JIANGSU MUNICIPAL GOVERNMENT   | CNY       | 33,850,000,000  | 2019-09-02 | 2029-09-02    | 3.30        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1905354        | 1905354    | CND10002GH18 | 19 GOV OF SHANXI PROVINCE 62         | GOV OF SHANXI PROVINCE         | CNY       | 4,235,000,000   | 2019-09-20 | 2029-09-20    | 3.34        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1920046        | 1920046    | CND10002D225 | 19 BANK OF NINGBO CO.,LTD TIER II    | BANK OF NINGBO CO.,LTD         | CNY       | 10,000,000,000  | 2019-07-12 | 2029-07-12    | 4.40        | 2023-07-12                  | 2024-07-12                | 2024-07-12                   | Annually               | No          |
| CD1920049        | 1920049    | CND10002F6R0 | 19 BANK OF CHENGDU                   | BANK OF CHENGDU CO             | CNY       | 10,500,000,000  | 2019-08-22 | 2029-08-22    | 4.55        | 2023-08-22                  | 2024-08-22                | 2024-08-22                   | Annually               | No          |
| CD1921021        | 1921021    | CND10002CGY8 | 19 CHONGQING RURAL COMM BK TIER 2    | CHONGQING RURAL COMM BK TIER 2 | CNY       | 5,000,000,000   | 2019-06-14 | 2029-06-14    | 4.60        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1921043        | 1921043    | CND10002HXT2 | 19 XIAOGAN RURAL                     | HUBEI XIAOGAN RURAL COMMERCIAL | CNY       | 150,000,000     | 2019-12-04 | 2029-12-04    | 5.30        | 2023-12-04                  | 2024-12-04                | 2024-12-04                   | Annually               | No          |
| CD1923001        | 1923001    | CND100024V31 | 19 CHINA LIFE INSURANCE BOND         | CHINA LIFE INSURANCE           | CNY       | 35,000,000,000  | 2019-03-22 | 2029-03-22    | 4.28        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1926006        | 1926006    | CND10002HW67 | 19 UNITED OVERSEAS BANK(CHINA) T2 01 | UNITED OVERSEAS BANK (CHINA)   | CNY       | 1,000,000,000   | 2019-11-19 | 2029-11-19    | 4.80        | 2023-11-19                  | 2024-11-19                | 2024-11-19                   | Annually               | No          |
| CD1928001        | 1928001    | CND10001VV95 | 19 BK OF CHINA LTD PERPETUAL 01      | BANK OF CHINA LIMITED          | CNY       | 40,000,000,000  | 2019-01-29 | 9999-12-31    | 4.50        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1928006        | 1928006    | CND100025022 | 19 IND AND COM BK OF CN TR II 01     | IND AND COMM BK OF CHINA       | CNY       | 45,000,000,000  | 2019-03-25 | 2029-03-25    | 4.26        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1928007        | 1928007    | CND100025030 | 19 IND AND COM BK OF CN TR II 02     | IND AND COMM BK OF CHINA       | CNY       | 10,000,000,000  | 2019-03-25 | 2034-03-25    | 4.51        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1928008        | 1928008    | CND100025TS6 | 19 AGRICULTURAL BANK OF CHINA T2 03  | AGRICULTURAL BANK OF CHINA LTD | CNY       | 20,000,000,000  | 2019-04-11 | 2034-04-11    | 4.63        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1928009        | 1928009    | CND100025TT4 | 19 AGRICULTURAL BANK OF CHINA T2 04  | AGRICULTURAL BANK OF CHINA T2  | CNY       | 40,000,000,000  | 2019-04-11 | 2029-04-11    | 4.30        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1928011        | 1928011    | CND100027K07 | 19 IND AND COM BK OF CN TR II 03     | IND AND COMM BK OF CHINA       | CNY       | 45,000,000,000  | 2019-04-26 | 2029-04-26    | 4.40        | N/A                         | N/A                       | N/A                          | Annually               | No          |

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**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                         | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|--------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD1928012        | 1928012    | CND100027K15 | 19 IND AND COMM BK OF CHINA BOND 04  | IND AND COMM BK OF CHINA       | CNY       | 10,000,000,000 | 2019-04-26 | 2034-04-26    | 4.69        | 2023-04-26                  | 2024-04-26                | 2024-04-26                   | Annually               | No          |
| CD1928014        | 1928014    | CND10002CP20 | 19 HUAXIA BANK CO LTD NOTE           | HUAXIA BANK CO LTD             | CNY       | 40,000,000,000 | 2019-06-26 | 9999-12-31    | 4.85        | 2023-06-26                  | 2024-06-26                | 2024-06-26                   | Annually               | No          |
| CD1928016        | 1928016    | CND10002D209 | 19 SHANGHAI PUDONG BOND              | SHANGHAI PUDONG                | CNY       | 30,000,000,000 | 2019-07-12 | 3018-07-12    | 4.73        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1928018        | 1928018    | CND10002DR76 | 19 ICBC PERPETUAL                    | ICBC PERPETUAL                 | CNY       | 80,000,000,000 | 2019-07-30 | 3018-07-30    | 4.45        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1928019        | 1928019    | CND10002F592 | 19 BANK OF COMMUNICATIONS CO 01      | BANK OF COMMUNICATIONS CO      | CNY       | 30,000,000,000 | 2019-08-16 | 2029-08-16    | 4.10        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1928020        | 1928020    | CND10002F5B6 | 19 BANK OF COMMUNICATIONS CO 02      | BANK OF COMMUNICATIONS CO      | CNY       | 10,000,000,000 | 2019-08-16 | 2034-08-16    | 4.49        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1928021        | 1928021    | CND10002F5F7 | 19 AGRICULTURAL BK OF CHINA 01       | AGRICULTURAL BK OF CHINA       | CNY       | 85,000,000,000 | 2019-08-20 | 3018-08-20    | 4.39        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1928025        | 1928025    | CND10002G2V0 | 19 BK OF COMMUNICATIONS PERPETUAL    | BK OF COMMUNICATIONS CO LTD    | CNY       | 40,000,000,000 | 2019-09-20 | 9999-12-31    | 4.20        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1928028        | 1928028    | CND10002GH34 | 19 BK OF CHINA LTD TIER II 01        | BANK OF CHINA                  | CNY       | 30,000,000,000 | 2019-09-24 | 2029-09-24    | 3.98        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1928029        | 1928029    | CND10002GH42 | 19 BK OF CHINA LTD TIER II 02        | BANK OF CHINA                  | CNY       | 10,000,000,000 | 2019-09-24 | 2034-09-24    | 4.34        | 2023-09-24                  | 2024-09-24                | 2024-09-24                   | Annually               | No          |
| CD1928032        | 1928032    | CND10002HYV6 | 19 CHINA CONSTRUCTION BK CO          | CHINA CONSTRUCTION BK CO       | CNY       | 40,000,000,000 | 2019-11-14 | 3018-11-15    | 4.22        | 2023-11-15                  | 2024-11-15                | 2024-11-15                   | Annually               | No          |
| CD1928033        | 1928033    | CND10002HWM9 | 19 BK OF CHINA LTD TIER II 03        | BANK OF CHINA                  | CNY       | 30,000,000,000 | 2019-11-22 | 2029-11-22    | 4.01        | 2023-11-22                  | 2024-11-22                | 2024-11-22                   | Annually               | No          |
| CD1928036        | 1928036    | CND10002JRN3 | 19 CHINA CITIC BANK CORP LTD         | CHINA CITIC BANK CORP LTD      | CNY       | 40,000,000,000 | 2019-12-11 | 9999-12-31    | 4.20        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1980029        | 1980029    | CND10001X8P9 | 19 XINPING COUNTY TOWN CONSTR 01     | XINPING COUNTY TOWN CONSTR     | CNY       | 500,000,000    | 2019-01-24 | 2026-01-24    | 7.70        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD198003         | 198003     | CND100047331 | 21 GOV OF GUANGDONG PROVINCE 29      | GOV OF GUANGDONG PROVINCE      | CNY       | 281,820,000    | 2021-04-21 | 2036-04-21    | 3.77        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1980047        | 1980047    | CND10001ZCK9 | 19 ZIYANG KAILI                      | ZIYANG KAILI CONSTRUCT INV     | CNY       | 750,000,000    | 2019-02-14 | 2026-02-14    | 8.00        | 2024-02-14                  | 2025-02-14                | 2025-02-14                   | Annually               | No          |
| CD1980049        | 1980049    | CND10001ZCJ1 | 19 SHENZHEN ENERGY GROUP BOND 01     | SHENZHEN ENERGY GROUP          | CNY       | 1,650,000,000  | 2019-02-22 | 2029-02-22    | 4.05        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1980058        | 1980058    | CND100023860 | 19 GUIYANG BAIYUN INDUSTRIAL DEV 01  | GUIYANG BAIYUN INDUSTRIAL DEV  | CNY       | 500,000,000    | 2019-03-06 | 2026-03-06    | 7.50        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1980062        | 1980062    | CND100023886 | 19 LIANYUNGANG CITY XIANGYUN INVT    | LIANYUNGANG CITY XIANGYUN INVT | CNY       | 450,000,000    | 2019-03-04 | 2026-03-04    | 7.03        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1980161        | 1980161    | CND1000291H1 | 19 ANSHAN WANGTONG INV DEV           | ANSHAN WANGTONG INV DEV        | CNY       | 500,000,000    | 2019-05-06 | 2026-05-06    | 7.50        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1980163        | 1980163    | CND100028XP8 | 19 ANYUE XING AN CITY 01             | ANYUE XING AN CITY             | CNY       | 760,000,000    | 2019-05-06 | 2026-05-06    | 7.50        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1980167        | 1980167    | CND10002D274 | 19 MINISTRY OF RAILWAYS 02           | MINISTRY OF RAILWAYS           | CNY       | 5,000,000,000  | 2019-07-11 | 2039-07-11    | 4.07        | 2023-07-11                  | 2024-07-11                | 2024-07-11                   | Annually               | No          |
| CD1980199        | 1980199    | CND10002CP38 | 19 SHENZHEN ENERGY GROUP 02          | SHENZHEN ENERGY GROUP CO.,LTD  | CNY       | 1,150,000,000  | 2019-06-24 | 2029-06-24    | 4.15        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1980217        | 1980217    | CND10002DG38 | 19 LIUZHOU DONGCHENG INVEST          | GUANGXI LIUZHOU DONGCHENG INV  | CNY       | 1,500,000,000  | 2019-07-24 | 2024-07-24    | 6.50        | 2023-07-24                  | 2024-07-24                | 2024-07-24                   | Annually               | No          |
| CD1980220        | 1980220    | CND10002DP59 | 19 MINISTRY OF RAILWAYS 03           | MINISTRY OF RAILWAYS           | CNY       | 10,000,000,000 | 2019-07-25 | 2024-07-25    | 3.45        | 2023-07-25                  | 2024-07-25                | 2024-07-25                   | Annually               | No          |
| CD1980221        | 1980221    | CND10002DPT7 | 19 MINISTRY OF RAILWAYS 04           | MINISTRY OF RAILWAYS           | CNY       | 5,000,000,000  | 2019-07-25 | 2039-07-25    | 4.10        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1980230        | 1980230    | CND10002F4H6 | 19 NANJING YANGZI STATE-OWNED INV 02 | NANJING YANGZI STATE-OWNED INV | CNY       | 2,000,000,000  | 2019-08-12 | 2024-08-12    | 3.95        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1980235        | 1980235    | CND10002F493 | 19 MINISTRY OF RAILWAYS 05           | MINISTRY OF RAILWAYS           | CNY       | 10,000,000,000 | 2019-08-08 | 2024-08-08    | 3.34        | 2023-08-08                  | 2024-08-08                | 2024-08-08                   | Annually               | No          |
| CD1980251        | 1980251    | CND10002F733 | 19 MINISTRY OF RAILWAYS 07           | MINISTRY OF RAILWAYS           | CNY       | 13,000,000,000 | 2019-08-22 | 2024-08-22    | 3.35        | 2023-08-22                  | 2024-08-22                | 2024-08-22                   | Annually               | No          |
| CD1980262        | 1980262    | CND10002FY00 | 19 GUANGZHOU METRO GP CO 03          | GUANGZHOU METRO GP CO          | CNY       | 2,000,000,000  | 2019-09-03 | 2024-09-03    | 2.13        | 2023-09-03                  | 2024-09-03                | 2024-09-03                   | Annually               | No          |
| CD1980267        | 1980267    | CND10002FYY4 | 19 MINISTRY OF RAILWAYS 09           | MINISTRY OF RAILWAYS           | CNY       | 12,000,000,000 | 2019-09-05 | 2024-09-05    | 3.37        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1980268        | 1980268    | CND10002FYZ1 | 19 MINISTRY OF RAILWAYS 10           | MINISTRY OF RAILWAYS           | CNY       | 8,000,000,000  | 2019-09-05 | 2039-09-05    | 4.03        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD198027         | 198027     | CND1000482J2 | 21 SHENZHEN GOV 08                   | SHENZHEN GOV                   | CNY       | 680,000,000    | 2021-05-31 | 2036-05-31    | 3.68        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD1980286        | 1980286    | CND10002GGQ5 | 19 NANJING METRO GREEN BOND 01       | NANJING METRO GROUP CO.,LTD    | CNY       | 2,000,000,000  | 2019-09-19 | 2024-09-19    | 3.98        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1980291        | 1980291    | CND10002G327 | 19 MINISTRY OF RAILWAYS 11           | MINISTRY OF RAILWAYS           | CNY       | 12,000,000,000 | 2019-09-19 | 2024-09-19    | 3.41        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1980294        | 1980294    | CND10002GHR1 | 19 WUHAN METRO GP CO LTD 01          | WUHAN METRO GP CO LTD          | CNY       | 2,000,000,000  | 2019-09-24 | 2039-09-24    | 4.49        | 2023-09-24                  | 2024-09-24                | 2024-09-24                   | Annually               | No          |
| CD1980297        | 1980297    | CND10002HS55 | 19 ZHONGYUAN YUZI INV HLD GP CO 02   | ZHONGYUAN YUZI INV HLD GP CO   | CNY       | 1,500,000,000  | 2019-10-18 | 2024-10-18    | 4.04        | 2023-10-18                  | 2024-10-18                | 2024-10-18                   | Annually               | No          |
| CD1980319        | 1980319    | CND10002HS97 | 19 MINISTRY OF RAILWAYS 15           | MINISTRY OF RAILWAYS           | CNY       | 12,000,000,000 | 2019-10-24 | 2024-10-24    | 3.53        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD1980351        | 1980351    | CND10002HX09 | 19 SHANDONG HI-SPEED 02              | SHANDONG HI-SPEED CO LTD       | CNY       | 2,000,000,000  | 2019-11-26 | 2029-11-26    | 4.42        | N/A                         | N/A                       | N/A                          | Annually               | No          |

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| CMU Issue Number | Local Code | ISIN         | Issue Description                  | Issuer                         | Issue Ccy | Issue Size      | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|------------------------------------|--------------------------------|-----------|-----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD198048         | 198048     | CND10004GNZ8 | 21 GOVT OF FUJIAN PROVINCE 22      | GOVT OF FUJIAN PROVINCE        | CNY       | 10,802,740,000  | 2021-08-04 | 2031-08-04    | 3.12        | 2024-02-04                  | 2024-08-04                | 2024-08-04                   | Semi-annually          | No          |
| CD198630         | 198630     | CND10006BDR2 | 23 JIANGSU MUNICIPAL GOVT 12       | JIANGSU MUNICIPAL GOVERNMENT   | CNY       | 8,741,000,000   | 2023-04-17 | 2028-04-17    | 2.78        | 2023-04-17                  | 2024-04-17                | 2024-04-17                   | Annually               | No          |
| CD198763         | 198763     | CND10006WPK7 | 23 JIANGSU MUNICIPAL GOVT 26       | JIANGSU MUNICIPAL GOVERNMENT   | CNY       | 36,569,000,000  | 2023-08-23 | 2026-08-23    | 2.26        | 2023-08-23                  | 2024-08-23                | 2024-08-23                   | Annually               | No          |
| CD1989202        | 1989202    | CNM100004911 | 19 HUIYI CREDIT CARD M 3 A 2       | CITIC TRUST CO.,LTD.           | CNY       | 1,528,000,000   | 2019-06-28 | 2025-11-26    | 4.00        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD1989205        | 1989205    | CNM100004945 | 19 HUIYI CREDIT CARD M 4 A 2       | CITIC TRUST CO.,LTD.           | CNY       | 1,640,000,000   | 2019-06-28 | 2026-03-26    | 4.05        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD198929         | 198929     | CND10007HY11 | 24 GOVT OF SICHUAN PROVINCE 05     | PEOPLE'S GOVT OF SICHUAN PROV. | CNY       | 6,000,000,000   | 2024-02-01 | 2034-02-01    | 2.59        | 2024-02-01                  | 2024-08-01                | 2024-08-01                   | Semi-annually          | No          |
| CD1989298        | 1989298    | CNM100004CZ3 | 19 HEZHI CLO SERIES 5              | HUANENG GUICHENG TRUST CO LTD  | CNY       | 977,140,511     | 2019-08-27 | 2025-01-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD1989306        | 1989306    | CNM100004D10 | 19 GONGYUAN 1 A 2                  | CHINA RES SZI TRUST CO., LTD   | CNY       | 7,100,000,000   | 2019-08-27 | 2030-05-26    | 4.04        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD1989325        | 1989325    | CNM100004DL1 | 19 JIANYUAN RMBS 8 A 3_BC          | JIANYUAN RMBS                  | CNY       | 4,870,000,000   | 2019-09-12 | 2030-01-26    | 3.90        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD1989338        | 1989338    | CNM100004DZ1 | 19 GONGYUAN ZHICHENG 2 C           | GONGYUAN ZHICHENG              | CNY       | 840,000,000     | 2019-09-18 | 2025-03-26    | 0.00        | N/A                         | N/A                       | 2024-04-26                   |                        | Yes         |
| CD1989365        | 1989365    | CNM100004FM4 | 19 JIANXIN 5 C                     | CCB TRUST CO., LTD.            | CNY       | 650,000,000     | 2019-09-29 | 2025-02-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD1989369        | 1989369    | CNM100004FS1 | 19 GONGYUAN ZHICHENG 3 C           | GONGYUAN ZHICHENG              | CNY       | 96,000,000      | 2019-10-15 | 2025-03-26    | 0.00        | N/A                         | N/A                       | 2024-04-26                   |                        | Yes         |
| CD1989391        | 1989391    | CNM100004HB3 | 19 ZHAOYIN HEJIA 3 SUB             | HUANENG GUICHENG TRUST CO LTD  | CNY       | 238,010,658     | 2019-10-30 | 2043-09-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD1989456        | 1989456    | CNM100004J14 | 19 JIANYUAN RMBS 9 A 3_BC          | JIANYUAN RMBS                  | CNY       | 5,720,000,000   | 2019-11-15 | 2030-10-26    | 3.86        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD1989459        | 1989459    | CNM100004J2  | 19 GONGYUAN 5 A 2                  | CHINA RES SZI TRUST CO., LTD   | CNY       | 6,300,000,000   | 2019-11-22 | 2030-01-26    | 4.00        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD1989485        | 1989485    | CNM100004KN2 | 19 GONGYUAN 6 A 2                  | CHINA RES SZI TRUST CO., LTD   | CNY       | 6,980,000,000   | 2019-12-06 | 2029-11-26    | 3.95        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD1989498        | 1989498    | CNM100004KB7 | 19 JIANYUAN RMBS BOND 10A3_BC      | JIANYUAN RMBS                  | CNY       | 5,750,000,000   | 2019-11-28 | 2025-06-26    | 3.84        | N/A                         | N/A                       | N/A                          | Monthly                | No          |
| CD1989508        | 1989508    | CNM100004KF8 | 19 ZHONG YING WAN JIA 5 A 2        | CCB TRUST CO.,LTD.             | CNY       | 6,900,000,000   | 2019-12-05 | 2025-09-26    | 3.45        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD1989521        | 1989521    | CNM100004LY7 | 19 ZHONGYU NPA SERIES 1C           | CR TRUST                       | CNY       | 129,700,000     | 2019-12-24 | 2026-02-26    | 0.00        | N/A                         | N/A                       | 2024-04-26                   |                        | Yes         |
| CD1989563        | 1989563    | CNM100004M76 | 19 GONGYUAN ZHICHENG 6 C           | GONGYUAN ZHICHENG              | CNY       | 283,000,000     | 2019-12-24 | 2024-07-26    | 0.00        | N/A                         | N/A                       | 2024-04-26                   |                        | Yes         |
| CD2000001        | 2000001    | CND100039ZV8 | 20 SPECIAL TREASURY COUPON BOND 01 | MINISTRY OF FINANCE OF PRC     | CNY       | 200,000,000,000 | 2020-06-19 | 2025-06-19    | 2.41        | 2023-06-19                  | 2024-06-19                | 2024-06-19                   | Annually               | No          |
| CD2000002        | 2000002    | CND100039ZW6 | 20 SPECIAL TREASURY COUPON BOND 02 | MINISTRY OF FINANCE OF PRC     | CNY       | 100,000,000,000 | 2020-06-19 | 2027-06-19    | 2.71        | 2023-06-19                  | 2024-06-19                | 2024-06-19                   | Annually               | No          |
| CD2000003        | 2000003    | CND100039ZX4 | 20 SPECIAL TREASURY COUPON BOND 03 | MINISTRY OF FINANCE OF PRC     | CNY       | 350,000,000,000 | 2020-06-24 | 2030-06-24    | 2.77        | 2023-12-24                  | 2024-06-24                | 2024-06-24                   | Semi-annually          | No          |
| CD2000004        | 2000004    | CND10003DG37 | 20 SPECIAL TREASURY COUPON BOND 04 | MINISTRY OF FINANCE OF PRC     | CNY       | 350,000,000,000 | 2020-07-16 | 2030-07-16    | 2.86        | 2024-01-16                  | 2024-07-16                | 2024-07-16                   | Semi-annually          | No          |
| CD200004         | 200004     | CND10002M200 | 20 TREASURY COUPON 04              | MINISTRY OF FINANCE OF PRC     | CNY       | 264,660,000,000 | 2020-03-16 | 2050-03-16    | 3.39        | 2024-03-16                  | 2024-09-16                | 2024-09-16                   | Semi-annually          | No          |
| CD200005         | 200005     | CND100031JZ0 | 20 TREASURY COUPON 05              | MINISTRY OF FINANCE OF PRC     | CNY       | 330,310,000,000 | 2020-04-09 | 2025-04-09    | 1.99        | 2024-04-09                  | 2025-04-09                | 2025-04-09                   | Annually               | No          |
| CD200006         | 200006     | CND100036Q75 | 20 TREASURY COUPON 06              | MINISTRY OF FINANCE OF PRC     | CNY       | 339,360,000,000 | 2020-05-21 | 2030-05-21    | 2.68        | 2023-11-21                  | 2024-05-21                | 2024-05-21                   | Semi-annually          | No          |
| CD200007         | 200007     | CND100036VL4 | 20 TREASURY COUPON 07              | MINISTRY OF FINANCE OF PRC     | CNY       | 148,760,000,000 | 2020-05-25 | 2070-05-25    | 3.73        | 2023-11-25                  | 2024-05-25                | 2024-05-25                   | Semi-annually          | No          |
| CD200008         | 200008     | CND100037XX3 | 20 TREASURY COUPON 08              | MINISTRY OF FINANCE OF PRC     | CNY       | 332,460,000,000 | 2020-06-04 | 2027-06-04    | 2.85        | 2023-06-04                  | 2024-06-04                | 2024-06-04                   | Annually               | No          |
| CD200012         | 200012     | CND10003N750 | 20 TREASURY COUPON 12              | MINISTRY OF FINANCE OF PRC     | CNY       | 280,330,000,000 | 2020-09-14 | 2050-09-14    | 3.81        | 2024-03-14                  | 2024-09-14                | 2024-09-14                   | Semi-annually          | No          |
| CD200013         | 200013     | CND10003R702 | 20 TREASURY COUPON 13              | MINISTRY OF FINANCE OF PRC     | CNY       | 337,290,000,000 | 2020-10-22 | 2025-10-22    | 3.02        | 2023-10-22                  | 2024-10-22                | 2024-10-22                   | Annually               | No          |
| CD200016         | 200016     | CND10003VNX4 | 20 TREASURY COUPON 16              | MINISTRY OF FINANCE OF PRC     | CNY       | 342,520,000,000 | 2020-11-19 | 2030-11-19    | 3.27        | 2023-11-19                  | 2024-05-19                | 2024-05-19                   | Semi-annually          | No          |
| CD200017         | 200017     | CND10003W0P5 | 20 TREASURY COUPON 17              | MINISTRY OF FINANCE OF PRC     | CNY       | 68,010,000,000  | 2020-12-03 | 2027-12-03    | 3.28        | 2023-12-03                  | 2024-12-03                | 2024-12-03                   | Annually               | No          |
| CD200203         | 200203     | CND10002KVW4 | 20 CHINA DEVELOPMENT BANK 03       | CHINA DEVELOPMENT BANK         | CNY       | 214,260,000,000 | 2020-01-10 | 2025-01-10    | 3.23        | 2024-01-10                  | 2025-01-10                | 2025-01-10                   | Annually               | No          |
| CD200204         | 200204     | CND10002KYS6 | 20 CHINA DEVELOPMENT BANK 04       | CHINA DEVELOPMENT BANK         | CNY       | 103,780,000,000 | 2020-01-14 | 2027-01-14    | 3.43        | 2024-01-14                  | 2025-01-14                | 2025-01-14                   | Annually               | No          |
| CD200205         | 200205     | CND10002RWH8 | 20 CHINA DEVELOPMENT BANK 05       | CHINA DEVELOPMENT BANK         | CNY       | 254,890,000,000 | 2020-03-10 | 2030-03-10    | 3.07        | 2024-03-10                  | 2025-03-10                | 2025-03-10                   | Annually               | No          |
| CD200208         | 200208     | CND10003CSP8 | 20 CHINA DEVELOPMENT BANK 08       | CHINA DEVELOPMENT BANK         | CNY       | 98,420,000,000  | 2020-06-22 | 2025-06-22    | 2.89        | 2023-06-22                  | 2024-06-22                | 2024-06-22                   | Annually               | No          |
| CD200209         | 200209     | CND10003DGK3 | 20 CHINA DEVELOPMENT BANK 09       | CHINA DEVELOPMENT BANK         | CNY       | 57,800,000,000  | 2020-07-10 | 2027-07-10    | 3.39        | 2023-07-10                  | 2024-07-10                | 2024-07-10                   | Annually               | No          |
| CD200210         | 200210     | CND10003BX04 | 20 CHINA DEVELOPMENT BANK 10       | CHINA DEVELOPMENT BANK         | CNY       | 260,730,000,000 | 2020-06-18 | 2030-06-18    | 3.09        | 2023-06-18                  | 2024-06-18                | 2024-06-18                   | Annually               | No          |

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**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                  | Issuer                         | Issue Ccy | Issue Size      | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|------------------------------------|--------------------------------|-----------|-----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD200212         | 200212     | CND10003FSH9 | 20 CHINA DEVELOPMENT BANK 12       | CHINA DEVELOPMENT BANK         | CNY       | 227,380,000,000 | 2020-07-14 | 2025-07-14    | 3.34        | 2023-07-14                  | 2024-07-14                | 2024-07-14                   | Annually               | No          |
| CD200215         | 200215     | CND10003RVZ0 | 20 CHINA DEVELOPMENT BANK 15       | CHINA DEVELOPMENT BANK         | CNY       | 273,660,000,000 | 2020-10-20 | 2030-10-20    | 3.70        | 2023-10-20                  | 2024-10-20                | 2024-10-20                   | Annually               | No          |
| CD200218         | 200218     | CND100038FY6 | 20 CHINA DEVELOPMENT BANK 18       | CHINA DEVELOPMENT BANK         | CNY       | 4,000,000,000   | 2020-06-09 | 2025-06-09    | 2.70        | 2024-03-09                  | 2024-06-09                | 2024-06-09                   | Quarterly              | No          |
| CD200219         | 200219     | CND100041SM8 | 20 CHINA DEVELOPMENT BANK 19       | CHINA DEVELOPMENT BANK         | CNY       | 50,000,000,000  | 2020-12-29 | 2030-12-29    | 3.88        | 2023-12-29                  | 2024-12-29                | 2024-12-29                   | Annually               | No          |
| CD200220         | 200220     | CND10003HJY9 | 20 CHINA DEVELOPMENT BANK 20       | CHINA DEVELOPMENT BANK         | CNY       | 41,560,000,000  | 2020-08-03 | 2040-08-03    | 3.90        | 2023-08-03                  | 2024-08-03                | 2024-08-03                   | Annually               | No          |
| CD200305         | 200305     | CND10002M036 | 20 EXPORT-IMPORT BK OF CHINA 05    | EXPORT-IMPORT BK OF CHINA      | CNY       | 150,780,000,000 | 2020-03-02 | 2025-03-02    | 2.93        | 2024-03-02                  | 2025-03-02                | 2025-03-02                   | Annually               | No          |
| CD200307         | 200307     | CND10002LS67 | 20 EXPORT-IMPORT BK OF CHINA 07    | EXPORT-IMPORT BK OF CHINA      | CNY       | 87,620,000,000  | 2020-02-24 | 2027-02-24    | 3.26        | 2024-02-24                  | 2025-02-24                | 2025-02-24                   | Annually               | No          |
| CD200310         | 200310     | CND10002TD09 | 20 EXPORT-IMPORT BK OF CHINA 10    | EXPORT-IMPORT BK OF CHINA      | CNY       | 197,010,000,000 | 2020-03-23 | 2030-03-23    | 3.23        | 2024-03-23                  | 2025-03-23                | 2025-03-23                   | Annually               | No          |
| CD200311         | 200311     | CND10003VYQ5 | 20 EXPORT-IMPORT BK OF CHINA 11    | EXPORT-IMPORT BK OF CHINA      | CNY       | 180,410,000,000 | 2020-11-16 | 2030-11-16    | 3.74        | 2023-11-16                  | 2024-11-16                | 2024-11-16                   | Annually               | No          |
| CD200315         | 200315     | CND10003S2M4 | 20 EXPORT-IMPORT BK OF CHINA 15    | EXPORT-IMPORT BK OF CHINA      | CNY       | 143,820,000,000 | 2020-10-23 | 2025-10-23    | 3.43        | 2023-10-23                  | 2024-10-23                | 2024-10-23                   | Annually               | No          |
| CD200404         | 200404     | CND100034271 | 20 AGRICULTURAL DEV BK OF CN 04    | AGRICULTURAL DEV BANK OF CHINA | CNY       | 225,690,000,000 | 2020-04-17 | 2030-04-17    | 2.96        | 2023-04-17                  | 2024-04-17                | 2024-04-17                   | Annually               | No          |
| CD200405         | 200405     | CND100034370 | 20 AGRICULTURAL DEV BK OF CN 05    | AGRICULTURAL DEV BANK OF CHINA | CNY       | 157,590,000,000 | 2020-04-22 | 2025-04-22    | 2.25        | 2023-04-22                  | 2024-04-22                | 2024-04-22                   | Annually               | No          |
| CD200408         | 200408     | CND10003QXS3 | 20 AGRICULTURAL DEV BK OF CN 08    | AGRICULTURAL DEV BANK OF CHINA | CNY       | 120,730,000,000 | 2020-09-23 | 2025-09-23    | 3.45        | 2023-09-23                  | 2024-09-23                | 2024-09-23                   | Annually               | No          |
| CD200410         | 200410     | CND10003S346 | 20 AGRICULTURAL DEV BK OF CN 10    | AGRICULTURAL DEV BANK OF CHINA | CNY       | 198,710,000,000 | 2020-10-26 | 2030-10-26    | 3.79        | 2023-10-26                  | 2024-10-26                | 2024-10-26                   | Annually               | No          |
| CD200420         | 200420     | CND10003VYG6 | 20 AGRICULTURAL DEV BK OF CN 20    | AGRICULTURAL DEV BANK OF CHINA | CNY       | 2,000,000,000   | 2020-11-13 | 2040-11-13    | 3.99        | 2023-11-13                  | 2024-11-13                | 2024-11-13                   | Annually               | No          |
| CD2005002        | 2005002    | CND10002KTX6 | 20 GOVT OF HENAN PROVINCE 02       | GOVT OF HENAN PROVINCE         | CNY       | 4,158,000,000   | 2020-01-03 | 2035-01-03    | 3.67        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005003        | 2005003    | CND10002KTY4 | 20 GOVT OF HENAN PROVINCE 03       | GOVT OF HENAN PROVINCE         | CNY       | 1,663,700,000   | 2020-01-03 | 2025-01-03    | 3.14        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2005005        | 2005005    | CND10002KV06 | 20 GOVT OF HENAN PROVINCE 05       | GOVT OF HENAN PROVINCE         | CNY       | 2,919,600,000   | 2020-01-03 | 2030-01-03    | 3.38        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005006        | 2005006    | CND10002KV14 | 20 GOVT OF HENAN PROVINCE 06       | GOVT OF HENAN PROVINCE         | CNY       | 2,453,800,000   | 2020-01-03 | 2035-01-03    | 3.67        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005007        | 2005007    | CND10002KV22 | 20 GOVT OF HENAN PROVINCE 07       | GOVT OF HENAN PROVINCE         | CNY       | 2,909,000,000   | 2020-01-03 | 2027-01-03    | 3.31        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2005011        | 2005011    | CND10002KV63 | 20 GOVT OF HENAN PROVINCE 11       | GOVT OF HENAN PROVINCE         | CNY       | 6,527,000,000   | 2020-01-03 | 2035-01-03    | 3.67        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005023        | 2005023    | CND10002LK99 | 20 ZHEJIANG PROVINCE FIN 01        | ZHEJIANG PROVINCE FIN          | CNY       | 1,630,000,000   | 2020-01-20 | 2030-01-20    | 3.34        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005026        | 2005026    | CND10002LKD5 | 20 ZHEJIANG PROVINCE FIN 04        | ZHEJIANG PROVINCE FIN          | CNY       | 11,470,000,000  | 2020-01-20 | 2030-01-20    | 3.34        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005037        | 2005037    | CND10002L0R5 | 20 GOVT OF FUJIAN PROVINCE 07      | GOVT OF FUJIAN PROVINCE        | CNY       | 3,840,000,000   | 2020-01-17 | 2030-01-17    | 3.34        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005049        | 2005049    | CND10002LL07 | 20 GOVT OF HUBEI PROVINCE 02       | GOVT OF HUBEI PROVINCE         | CNY       | 1,000,000,000   | 2020-01-21 | 2027-01-21    | 3.29        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2005050        | 2005050    | CND10002LL15 | 20 GOVT OF HUBEI PROVINCE 03       | GOVT OF HUBEI PROVINCE         | CNY       | 200,000,000     | 2020-01-21 | 2027-01-21    | 3.29        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2005056        | 2005056    | CND10002LR43 | 20 GOV OF SHAANXI PROVINCE 04      | GOV OF SHAANXI PROVINCE        | CNY       | 2,200,000,000   | 2020-01-22 | 2035-01-22    | 3.62        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005062        | 2005062    | CND10002LSK3 | 20 GOVT OF HAINAN PROVINCE 02      | GOVT OF HAINAN PROVINCE        | CNY       | 730,000,000     | 2020-02-24 | 2027-02-24    | 3.08        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2005077        | 2005077    | CND10002LRH1 | 20 GOVT OF BEIJING MUNICIPALITY 02 | GOVT OF BEIJING MUNICIPALITY   | CNY       | 1,600,000,000   | 2020-02-11 | 2025-02-11    | 2.88        | 2024-02-11                  | 2025-02-11                | 2025-02-11                   | Annually               | No          |
| CD2005079        | 2005079    | CND10002LRK5 | 20 GOVT OF BEIJING MUNICIPALITY 04 | GOVT OF BEIJING MUNICIPALITY   | CNY       | 1,000,000,000   | 2020-02-11 | 2035-02-11    | 3.38        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005083        | 2005083    | CND10002LRP4 | 20 GOVT OF BEIJING MUNICIPALITY 08 | GOVT OF BEIJING MUNICIPALITY   | CNY       | 1,140,000,000   | 2020-02-11 | 2035-02-11    | 3.38        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005086        | 2005086    | CND10002LRS8 | 20 GOVT OF BEIJING MUNICIPALITY 11 | GOVT OF BEIJING MUNICIPALITY   | CNY       | 1,200,000,000   | 2020-02-11 | 2035-02-11    | 3.38        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005094        | 2005094    | CND10002LSD8 | 20 GOVT OF HUBEI PROVINCE 11       | GOVT OF HUBEI PROVINCE         | CNY       | 843,000,000     | 2020-02-21 | 2035-02-21    | 3.41        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005113        | 2005113    | CND10002LVT8 | 20 GOVT OF TIANJIN 20              | GOVT OF TIANJIN                | CNY       | 4,500,000,000   | 2020-02-26 | 2035-02-26    | 3.41        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005124        | 2005124    | CND10002LSQ0 | 20 GUIZHOU PROVINCE 06             | GUIZHOU PROVINCE               | CNY       | 315,000,000     | 2020-02-24 | 2030-02-24    | 3.13        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005125        | 2005125    | CND10002LSR8 | 20 GUIZHOU PROVINCE 07             | GUIZHOU PROVINCE               | CNY       | 1,295,000,000   | 2020-02-24 | 2035-02-24    | 3.43        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005150        | 2005150    | CND10002M0B8 | 20 GOV OF CHONGQING MUNI 01        | GOV OF CHONGQING MUNICIPALITY  | CNY       | 9,800,000,000   | 2020-03-02 | 2050-03-02    | 3.68        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005151        | 2005151    | CND10002M0C6 | 20 GOV OF CHONGQING MUNI 02        | GOV OF CHONGQING MUNICIPALITY  | CNY       | 1,075,000,000   | 2020-03-02 | 2025-03-02    | 2.88        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2005163        | 2005163    | CND10002LWP4 | 20 GOV OF SHANGHAI MUNI 02         | GOV OF SHANGHAI MUNICIPALITY   | CNY       | 5,000,000,000   | 2020-02-27 | 2027-02-27    | 3.08        | N/A                         | N/A                       | N/A                          | Annually               | No          |

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**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                   | Issuer                        | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|-------------------------------------|-------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD2005165        | 2005165    | CND10002LWR0 | 20 GOV OF SHANGHAI MUNI 04          | GOV OF SHANGHAI MUNICIPALITY  | CNY       | 13,000,000,000 | 2020-02-27 | 2035-02-27    | 3.40        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005166        | 2005166    | CND10002MOM5 | 20 GOVT OF FUJIAN PROVINCE 18       | GOVT OF FUJIAN PROVINCE       | CNY       | 12,600,000,000 | 2020-03-02 | 2030-03-02    | 3.06        | 2024-03-02                  | 2024-09-02                | 2024-09-02                   | Semi-annually          | No          |
| CD2005188        | 2005188    | CND10002M1F7 | 20 GOVT OF SICHUAN PROV 60          | GOVT OF SICHUAN PROV          | CNY       | 572,000,000    | 2020-02-28 | 2027-02-28    | 3.08        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2005197        | 2005197    | CND10002M1W2 | 20 GOV OF HEBEI PROVINCE 11         | GOV OF HEBEI PROVINCE         | CNY       | 3,150,000,000  | 2020-03-04 | 2025-03-04    | 2.84        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2005206        | 2005206    | CND10002RWJ4 | 20 GOVT OF GANSU PROVINCE 06        | GOVT OF GANSU PROVINCE        | CNY       | 5,290,000,000  | 2020-03-10 | 2027-03-10    | 2.96        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2005246        | 2005246    | CND10002T619 | 20 GUIZHOU PROVINCE 12              | GUIZHOU PROVINCE              | CNY       | 1,065,900,000  | 2020-03-18 | 2035-03-18    | 3.27        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005303        | 2005303    | CND1000342M2 | 20 JIANGSU MUNICIPAL GOVT 06        | JIANGSU MUNICIPAL GOVERNMENT  | CNY       | 30,351,000,000 | 2020-04-20 | 2025-04-20    | 2.31        | 2023-04-20                  | 2024-04-20                | 2024-04-20                   | Annually               | No          |
| CD2005305        | 2005305    | CND1000342P5 | 20 JIANGSU MUNICIPAL GOVT 08        | JIANGSU MUNICIPAL GOVERNMENT  | CNY       | 15,712,000,000 | 2020-04-20 | 2025-04-20    | 2.31        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2005308        | 2005308    | CND1000343K4 | 20 XINJIANG UYGUR AUTONOMOUS 14     | XINJIANG UYGUR AUTONOMOUS     | CNY       | 5,540,000,000  | 2020-04-24 | 2035-04-24    | 3.34        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005359        | 2005359    | CND100035V04 | 20 GOVT OF BEIJING MUNICIPALITY 13  | GOVT OF BEIJING MUNICIPALITY  | CNY       | 7,160,000,000  | 2020-05-08 | 2025-05-08    | 2.07        | 2023-05-08                  | 2024-05-08                | 2024-05-08                   | Annually               | No          |
| CD2005646        | 2005646    | CND10003CSX2 | 20 GOV OF HEILONGJIANG 25           | GOV OF HEILONGJIANG PROVINCE  | CNY       | 4,406,000,000  | 2020-06-23 | 2030-06-23    | 3.10        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005657        | 2005657    | CND10003CMN7 | 20 GOVT OF JILIN PROVINCE 31        | PEOPLE'S GOVT OF JILIN PROV.  | CNY       | 564,000,000    | 2020-06-30 | 2030-06-30    | 3.13        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005724        | 2005724    | CND10003J964 | 20 GOVT OF GUANGXI ZHUANG 32        | GOVT OF GUANGXI ZHUANG        | CNY       | 4,547,410,000  | 2020-08-06 | 2027-08-06    | 3.21        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2005734        | 2005734    | CND10003JHW3 | 20 GOVT OF HAINAN PROVINCE 20       | GOVT OF HAINAN PROVINCE       | CNY       | 2,827,870,000  | 2020-08-12 | 2027-08-12    | 3.27        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2005739        | 2005739    | CND10003JHZ6 | 20 GOV OF GUANGDONG PROVINCE 65     | GOV OF GUANGDONG PROVINCE     | CNY       | 13,582,470,000 | 2020-08-12 | 2027-08-12    | 3.27        | 2023-08-12                  | 2024-08-12                | 2024-08-12                   | Annually               | No          |
| CD2005740        | 2005740    | CND10003KG12 | 20 GOV OF GUANGDONG PROVINCE 66     | GOV OF GUANGDONG PROVINCE     | CNY       | 3,290,000,000  | 2020-08-17 | 2027-08-17    | 3.27        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2005756        | 2005756    | CND10003JH0  | 20 GOV OF GUANGDONG PROVINCE 82     | GOV OF GUANGDONG PROVINCE     | CNY       | 1,020,000,000  | 2020-08-12 | 2050-08-12    | 3.98        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005796        | 2005796    | CND10003KG20 | 20 GOVT OF BEIJING MUNICIPALITY 26  | GOVT OF BEIJING MUNICIPALITY  | CNY       | 1,908,600,000  | 2020-08-18 | 2025-08-18    | 3.08        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2005854        | 2005854    | CND10003L556 | 20 GUIZHOU PROVINCE 41              | GUIZHOU PROVINCE              | CNY       | 2,902,160,000  | 2020-08-27 | 2030-08-27    | 3.25        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005857        | 2005857    | CND10003L580 | 20 GUIZHOU PROVINCE 44              | GUIZHOU PROVINCE              | CNY       | 404,540,000    | 2020-08-27 | 2030-08-27    | 3.25        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005869        | 2005869    | CND10003L5N2 | 20 GUIZHOU PROVINCE 56              | GUIZHOU PROVINCE              | CNY       | 903,530,000    | 2020-08-27 | 2030-08-27    | 3.25        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005873        | 2005873    | CND10003L5S1 | 20 GUIZHOU PROVINCE 60              | GUIZHOU PROVINCE              | CNY       | 702,000,000    | 2020-08-27 | 2030-08-27    | 3.25        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2005950        | 2005950    | CND10003R116 | 20 GOVT OF HAINAN PROVINCE 26       | GOVT OF HAINAN PROVINCE       | CNY       | 1,570,000,000  | 2020-09-29 | 2025-09-29    | 3.22        | 2023-09-29                  | 2024-09-29                | 2024-09-29                   | Annually               | No          |
| CD2005992        | 2005992    | CND10003RFK5 | 20 GOVT OF ANHUI PROVINCE 40        | GOVT OF ANHUI PROVINCE        | CNY       | 9,847,220,000  | 2020-10-14 | 2050-10-14    | 4.16        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2023001        | 2023001    | CND10002TCY1 | 20 PICC PROPERTY AND CASUALTY       | PICC PROPERTY AND CASUALTY    | CNY       | 8,000,000,000  | 2020-03-23 | 2030-03-23    | 3.59        | 2024-03-23                  | 2025-03-23                | 2025-03-23                   | Annually               | No          |
| CD2023005        | 2023005    | CND100031K27 | 20 PINGAN LIFE INSURANCE            | PINGAN LIFE INSURANCE COMPANY | CNY       | 20,000,000,000 | 2020-04-01 | 2030-04-01    | 3.58        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2023006        | 2023006    | CND1000317K8 | 20 ABC LIFE INSURANCE               | ABC LIFE INSURANCE CO., LTD   | CNY       | 1,500,000,000  | 2020-03-30 | 2030-03-30    | 3.60        | 2024-03-30                  | 2025-03-30                | 2025-03-30                   | Annually               | No          |
| CD2023016        | 2023016    | CND10003Y6W6 | 20 CHINA RE P&C                     | CHINA RE P&C                  | CNY       | 4,000,000,000  | 2020-12-10 | 2030-12-10    | 4.40        | 2023-12-10                  | 2024-12-10                | 2024-12-10                   | Annually               | No          |
| CD202701         | 202701     | CND10003NYS8 | 20 CENTRAL HUIJIN INV LTD 01        | CENTRAL HUIJIN INVESTMENT LTD | CNY       | 13,000,000,000 | 2020-09-18 | 2027-09-18    | 3.71        | 2023-09-18                  | 2024-09-18                | 2024-09-18                   | Annually               | No          |
| CD2028006        | 2028006    | CND10002T5C8 | 20 POSTAL SAVINGS BOC               | POSTAL SAVINGS BOC            | CNY       | 80,000,000,000 | 2020-03-18 | 9999-12-31    | 3.69        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2028013        | 2028013    | CND100035DQ3 | 20 AGRICULTURAL BANK OF CHINA T2 01 | AGRICULTURAL BANK OF CHINA T2 | CNY       | 40,000,000,000 | 2020-05-06 | 2030-05-06    | 3.10        | 2023-05-06                  | 2024-05-06                | 2024-05-06                   | Annually               | No          |
| CD2028014        | 2028014    | CND100035CK8 | 20 BANK OF CHINA LIMITED 01         | BANK OF CHINA LIMITED         | CNY       | 40,000,000,000 | 2020-04-30 | 9999-12-31    | 3.40        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2028016        | 2028016    | CND100035DP5 | 20 INDUSTRIAL BANK CO LTD 02        | INDUSTRIAL BANK CO LTD        | CNY       | 7,000,000,000  | 2020-05-06 | 2025-05-06    | 2.67        | 2023-05-06                  | 2024-05-06                | 2024-05-06                   | Annually               | No          |
| CD2028017        | 2028017    | CND100036PS1 | 20 AGRICULTURAL BK OF CHINA 01      | AGRICULTURAL BK OF CHINA      | CNY       | 85,000,000,000 | 2020-05-12 | 9999-12-31    | 3.48        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2028018        | 2028018    | CND100037P00 | 20 BANK OF COMMUNICATIONS CO        | BANK OF COMMUNICATIONS CO     | CNY       | 40,000,000,000 | 2020-05-21 | 2030-05-21    | 3.24        | 2023-05-21                  | 2024-05-21                | 2024-05-21                   | Annually               | No          |
| CD2028021        | 2028021    | CND100037XT1 | 20 INDUSTRIAL BANK CO LTD 04        | INDUSTRIAL BANK CO LTD        | CNY       | 5,000,000,000  | 2020-05-27 | 2025-05-27    | 2.95        | 2023-05-27                  | 2024-05-27                | 2024-05-27                   | Annually               | No          |
| CD2028023        | 2028023    | CND10003DG52 | 20 CHINA MERCHANTS BANK CO 01       | CHINA MERCHANTS BANK CO       | CNY       | 50,000,000,000 | 2020-07-09 | 9999-12-31    | 3.95        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2028024        | 2028024    | CND10003KFL8 | 20 CHINA CITIC BANK CORP LTD TRII   | CHINA CITIC BANK CORP LTD     | CNY       | 40,000,000,000 | 2020-08-14 | 2030-08-14    | 3.87        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2028033        | 2028033    | CND10003NQC8 | 20 CHINA CONS. BK CO TIER II        | CHINA CONSTRUCTION BK CO      | CNY       | 65,000,000,000 | 2020-09-14 | 2030-09-14    | 4.20        | 2023-09-14                  | 2024-09-14                | 2024-09-14                   | Annually               | No          |

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**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                   | Issuer                         | Issue Ccy | Issue Size      | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|-------------------------------------|--------------------------------|-----------|-----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD2028035        | 2028035    | CND10003NWL7 | 20 SHANGHAI PUDONG DEV TIER II 04   | SHANGHAI PUDONG DEV BANK       | CNY       | 10,000,000,000  | 2020-09-17 | 2035-09-17    | 4.52        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2028037        | 2028037    | CND10003P037 | 20 CHINA EVERBRIGHT BK UNDA ADD     | CHINA EVERBRIGHT BANK CO LTD   | CNY       | 40,000,000,000  | 2020-09-22 | 9999-12-31    | 4.60        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2028038        | 2028038    | CND10003NYX8 | 20 BK OF CHINA LTD TIER II 01       | BANK OF CHINA                  | CNY       | 60,000,000,000  | 2020-09-21 | 2030-09-21    | 4.20        | 2023-09-21                  | 2024-09-21                | 2024-09-21                   | Annually               | No          |
| CD2028040        | 2028040    | CND10003PPR3 | 20 BK OF COMMUNICATIONS PERPETUAL   | BK OF COMMUNICATIONS CO LTD    | CNY       | 30,000,000,000  | 2020-09-25 | 9999-12-31    | 4.59        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2028041        | 2028041    | CND10003QY14 | 20 IND AND COM BK OF CN TR II 01    | IND AND COMM BK OF CHINA       | CNY       | 60,000,000,000  | 2020-09-24 | 2030-09-24    | 4.20        | 2023-09-24                  | 2024-09-24                | 2024-09-24                   | Annually               | No          |
| CD2028049        | 2028049    | CND10003VY66 | 20 IND AND COM BK OF CN TR II 02    | IND AND COMM BK OF CHINA       | CNY       | 30,000,000,000  | 2020-11-16 | 2030-11-16    | 4.15        | 2023-11-16                  | 2024-11-16                | 2024-11-16                   | Annually               | No          |
| CD2028051        | 2028051    | CND10003W0C3 | 20 SHANGHAI PUDONG DEV PERPETUAL    | SHANGHAI PUDONG DEV BANK       | CNY       | 50,000,000,000  | 2020-11-23 | 9999-12-31    | 4.75        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2071026        | 2071026    | CND10003S6M5 | 20 GOVT OF DALIAN 16                | GOVT OF DALIAN MUNICIPALITY    | CNY       | 2,286,570,000   | 2020-10-30 | 2030-10-30    | 3.43        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2071081        | 2071081    | CND10003TQX1 | 20 GOVT OF HUNAN PROVINCE 105       | GOVT OF HUNAN PROVINCE         | CNY       | 450,000,000     | 2020-11-02 | 2040-11-02    | 4.00        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2071087        | 2071087    | CND10003VYH4 | 20 XINJIANG UYGUR AUTONOMOUS 35     | XINJIANG UYGUR AUTONOMOUS      | CNY       | 8,120,000,000   | 2020-11-13 | 2050-11-13    | 4.18        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2071096        | 2071096    | CND10003VZ08 | 20 GOVT OF HUNAN PROVINCE 112       | GOVT OF HUNAN PROVINCE         | CNY       | 11,692,710,000  | 2020-11-18 | 2050-11-18    | 4.15        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2071105        | 2071105    | CND100041GK7 | 20 GOVT OF GUANGXI ZHUANG 41        | GOVT OF GUANGXI ZHUANG         | CNY       | 2,500,000,000   | 2020-12-16 | 2025-12-16    | 3.37        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2071120        | 2071120    | CND100041SS5 | 20 GOVT OF GUANGXI ZHUANG 45        | GOVT OF GUANGXI ZHUANG         | CNY       | 1,700,000,000   | 2020-12-28 | 2027-12-28    | 3.49        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2080003        | 2080003    | CND10002KWP6 | 20 GUANGZHOU METRO GP CO 01         | GUANGZHOU METRO GP CO          | CNY       | 1,500,000,000   | 2020-01-10 | 2025-01-10    | 3.72        | 2024-01-10                  | 2025-01-10                | 2025-01-10                   | Annually               | No          |
| CD2080021        | 2080021    | CND10002LR92 | 20 JIA COUNTY INDUSTRIAL CLUSTER    | JIA COUNTY INDUSTRIAL CLUSTER  | CNY       | 670,000,000     | 2020-01-21 | 2027-01-21    | 7.50        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2080096        | 2080096    | CND1000342V3 | 20 NANJING METRO GREEN BOND 01      | NANJING METRO GROUP CO.,LTD    | CNY       | 3,000,000,000   | 2020-04-20 | 2025-04-20    | 3.18        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2080149        | 2080149    | CND100038FR0 | 20 MINISTRY OF RAILWAYS 01          | MINISTRY OF RAILWAYS           | CNY       | 20,000,000,000  | 2020-06-05 | 2025-06-05    | 3.07        | 2023-06-05                  | 2024-06-05                | 2024-06-05                   | Annually               | No          |
| CD2080153        | 2080153    | CND100039ZY2 | 20 GUIZHOU SW CITY CONSTRU INV      | GUIZHOU SW CITY CONSTRU INV CO | CNY       | 1,400,000,000   | 2020-06-10 | 2027-06-10    | 7.99        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2080159        | 2080159    | CND10003DG45 | 20 SHOUGUANG HUINONG NEW RURL CID   | SHOUGUANG HUINONG NEW RURL CID | CNY       | 600,000,000     | 2020-07-08 | 2027-07-08    | 5.80        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2080168        | 2080168    | CND10003C6W2 | 20 ANHUI PROVINCIAL INVEST GROUP 01 | ANHUI PROVINCIAL INVEST GROUP  | CNY       | 2,600,000,000   | 2020-06-29 | 2025-06-29    | 3.90        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2080177        | 2080177    | CND10003HJC5 | 20 MINISTRY OF RAILWAYS 04          | MINISTRY OF RAILWAYS           | CNY       | 20,000,000,000  | 2020-07-30 | 2030-07-30    | 3.57        | 2023-07-30                  | 2024-07-30                | 2024-07-30                   | Annually               | No          |
| CD2080182        | 2080182    | CND10003GQ08 | 20 ZHONGYUAN YUZI INV HLD GP CO 01  | ZHONGYUAN YUZI INV HLD GP CO   | CNY       | 1,100,000,000   | 2020-07-23 | 2025-07-23    | 4.00        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2080245        | 2080245    | CND10003L8M8 | 20 WUHAN METRO GREEN RENEWABLE 01   | WUHAN METRO GROUP CO LTD       | CNY       | 1,500,000,000   | 2020-09-01 | 2025-09-01    | 4.50        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2080270        | 2080270    | CND10003NZC9 | 20 GUANGZHOU PUB TRANSPORT GP       | GUANGZHOU PUB TRANSPORT GP CO  | CNY       | 1,700,000,000   | 2020-09-21 | 2026-09-21    | 3.88        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2080278        | 2080278    | CND10003R0B2 | 20 ZOUCHENG LIMIN CONSTR DEV CO     | ZOUCHENG LIMIN CONSTR DEV CO   | CNY       | 500,000,000     | 2020-09-28 | 2027-09-28    | 6.50        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2080279        | 2080279    | CND10003R066 | 20 MINISTRY OF RAILWAYS 09          | MINISTRY OF RAILWAYS           | CNY       | 15,000,000,000  | 2020-09-24 | 2025-09-24    | 3.47        | 2023-09-24                  | 2024-09-24                | 2024-09-24                   | Annually               | No          |
| CD2089144        | 2089144    | CNM100004SC8 | 20 JIANXIN 3 C                      | CCB TRUST CO., LTD.            | CNY       | 700,000,000     | 2020-06-28 | 2025-07-26    | 0.00        | N/A                         | N/A                       | 2024-04-26                   |                        | Yes         |
| CD2089147        | 2089147    | CNM100004S13 | 20 JIANYUAN 2 A 3_BC                | JIANYUAN                       | CNY       | 4,928,000,000   | 2020-06-24 | 2031-02-26    | 3.20        | N/A                         | N/A                       | N/A                          | Monthly                | No          |
| CD2089148        | 2089148    | CNM100004S21 | 20 JIANYUAN 2 B_BC                  | JIANYUAN                       | CNY       | 224,000,000     | 2020-06-24 | 2031-06-26    | 4.45        | N/A                         | N/A                       | N/A                          | Monthly                | No          |
| CD2089280        | 2089280    | CND10003S4R9 | 20 ZHAOYIN HEJIA 5 A 1              | HUANENG GUICHENG TRUST CO LTD  | CNY       | 1,682,000,000   | 2020-10-29 | 2026-03-19    | 3.30        | 2024-03-19                  | 2024-04-19                | 2024-04-19                   | Monthly                | No          |
| CD2089281        | 2089281    | CND10003S4S7 | 20 ZHAOYIN HEJIA 5 A 2              | HUANENG GUICHENG TRUST CO LTD  | CNY       | 2,369,000,000   | 2020-10-29 | 2035-09-19    | 3.92        | N/A                         | N/A                       | N/A                          | Monthly                | No          |
| CD2089299        | 2089299    | CND10003S502 | 20 GONGYUAN ZHICHENG 4C             | ZHONGHAI TRUST CO., LTD.       | CNY       | 580,000,000     | 2020-10-28 | 2025-03-26    | 0.00        | N/A                         | N/A                       | 2024-04-26                   |                        | Yes         |
| CD2089360        | 2089360    | CND10003W1V1 | 20 ZHAOYIN HEJIA 6 C                | HUANENG GUICHENG TRUST CO LTD  | CNY       | 559,738,426     | 2020-11-27 | 2049-09-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD2089368        | 2089368    | CND10003VYT9 | 20 JIANXIN 6 C                      | CCB TRUST CO., LTD.            | CNY       | 100,000,000     | 2020-11-18 | 2026-01-26    | 0.00        | N/A                         | N/A                       | 2024-04-26                   |                        | Yes         |
| CD2089436        | 2089436    | CND10003Y7Z7 | 20 ZHONGYU NPA SERIES 2C            | CHINA JINGU INTL TRUST CO LTD  | CNY       | 249,000,000     | 2020-12-15 | 2026-08-26    | 0.00        | N/A                         | N/A                       | 2024-04-26                   |                        | Yes         |
| CD2089444        | 2089444    | CND100041JJ3 | 20 ZHAOYIN HEJIA 8 C                | HUANENG GUICHENG TRUST CO LTD  | CNY       | 551,278,813     | 2020-12-22 | 2049-11-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD2089468        | 2089468    | CND100041HT6 | 20 GONGYUAN LEJU 6 A 2              | ZHONGHAI TRUST CO., LTD.       | CNY       | 5,370,000,000   | 2020-12-22 | 2031-01-26    | 3.60        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD2089524        | 2089524    | CND100041RW9 | 20 JIANXIN 9 C                      | CCB TRUST CO., LTD.            | CNY       | 420,000,000     | 2020-12-25 | 2026-01-26    | 0.00        | N/A                         | N/A                       | 2024-04-26                   |                        | Yes         |
| CD210002         | 210002     | CND100045210 | 21 TREASURY COUPON 02               | MINISTRY OF FINANCE OF PRC     | CNY       | 282,520,000,000 | 2021-03-11 | 2026-03-11    | 3.03        | 2024-03-11                  | 2025-03-11                | 2025-03-11                   | Annually               | No          |

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| CMU Issue Number | Local Code | ISIN         | Issue Description                  | Issuer                         | Issue Ccy | Issue Size      | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|------------------------------------|--------------------------------|-----------|-----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD210003         | 210003     | CND100045GW3 | 21 TREASURY COUPON 03              | MINISTRY OF FINANCE OF PRC     | CNY       | 117,000,000,000 | 2021-03-22 | 2071-03-22    | 3.76        | 2024-03-22                  | 2024-09-22                | 2024-09-22                   | Semi-annually          | No          |
| CD210005         | 210005     | CND100045MS9 | 21 TREASURY COUPON 05              | MINISTRY OF FINANCE OF PRC     | CNY       | 162,000,000,000 | 2021-04-12 | 2051-04-12    | 3.72        | 2023-10-12                  | 2024-04-12                | 2024-04-12                   | Semi-annually          | No          |
| CD210007         | 210007     | CND100047752 | 21 TREASURY COUPON 07              | MINISTRY OF FINANCE OF PRC     | CNY       | 292,250,000,000 | 2021-05-13 | 2028-05-13    | 3.01        | 2023-05-13                  | 2024-05-13                | 2024-05-13                   | Annually               | No          |
| CD210009         | 210009     | CND100047QT4 | 21 TREASURY COUPON 09              | MINISTRY OF FINANCE OF PRC     | CNY       | 318,610,000,000 | 2021-05-27 | 2031-05-27    | 3.02        | 2023-11-27                  | 2024-05-27                | 2024-05-27                   | Semi-annually          | No          |
| CD210011         | 210011     | CND10004GNL8 | 21 TREASURY COUPON 11              | MINISTRY OF FINANCE OF PRC     | CNY       | 310,930,000,000 | 2021-08-12 | 2026-08-12    | 2.69        | 2023-08-12                  | 2024-08-12                | 2024-08-12                   | Annually               | No          |
| CD210012         | 210012     | CND10004LLJ6 | 21 TREASURY COUPON 12              | MINISTRY OF FINANCE OF PRC     | CNY       | 58,000,000,000  | 2021-09-02 | 2024-09-02    | 2.47        | 2023-09-02                  | 2024-09-02                | 2024-09-02                   | Annually               | No          |
| CD210013         | 210013     | CND10004NCC6 | 21 TREASURY COUPON 13              | MINISTRY OF FINANCE OF PRC     | CNY       | 68,120,000,000  | 2021-10-14 | 2028-10-14    | 2.91        | 2023-10-14                  | 2024-10-14                | 2024-10-14                   | Annually               | No          |
| CD210014         | 210014     | CND10004NCM5 | 21 TREASURY COUPON 14              | MINISTRY OF FINANCE OF PRC     | CNY       | 138,000,000,000 | 2021-10-18 | 2051-10-18    | 3.53        | 2023-10-18                  | 2024-04-18                | 2024-04-18                   | Semi-annually          | No          |
| CD210017         | 210017     | CND10004NXW0 | 21 TREASURY COUPON 17              | MINISTRY OF FINANCE OF PRC     | CNY       | 184,020,000,000 | 2021-11-18 | 2031-11-18    | 2.89        | 2023-11-18                  | 2024-05-18                | 2024-05-18                   | Semi-annually          | No          |
| CD2102002        | 2102002    | CND10004DVS3 | 21 CHINA DEVT BANK GREEN BOND 02   | CHINA DEVT BANK GREEN BOND     | CNY       | 3,000,000,000   | 2021-07-26 | 2024-07-26    | 2.35        | 2024-01-26                  | 2024-04-26                | 2024-04-26                   | Quarterly              | No          |
| CD210203         | 210203     | CND100045707 | 21 CHINA DEVELOPMENT BANK 03       | CHINA DEVELOPMENT BANK         | CNY       | 268,450,000,000 | 2021-03-03 | 2026-03-03    | 3.30        | 2024-03-03                  | 2025-03-03                | 2025-03-03                   | Annually               | No          |
| CD210204         | 210204     | CND100042902 | 21 CHINA DEVELOPMENT BANK 04       | CHINA DEVELOPMENT BANK         | CNY       | 94,350,000,000  | 2021-01-08 | 2028-01-08    | 3.40        | 2024-01-08                  | 2025-01-08                | 2025-01-08                   | Annually               | No          |
| CD210205         | 210205     | CND1000446L3 | 21 CHINA DEVELOPMENT BANK 05       | CHINA DEVELOPMENT BANK         | CNY       | 269,000,000,000 | 2021-03-01 | 2031-03-01    | 3.66        | 2024-03-01                  | 2025-03-01                | 2025-03-01                   | Annually               | No          |
| CD210207         | 210207     | CND100049188 | 21 CHINA DEVELOPMENT BANK 07       | CHINA DEVELOPMENT BANK         | CNY       | 113,490,000,000 | 2021-06-17 | 2024-06-17    | 3.00        | 2023-06-17                  | 2024-06-17                | 2024-06-17                   | Annually               | No          |
| CD210208         | 210208     | CND10004M1L3 | 21 CHINA DEVELOPMENT BANK 08       | CHINA DEVELOPMENT BANK         | CNY       | 21,070,000,000  | 2021-09-10 | 2026-09-10    | 2.83        | 2023-09-10                  | 2024-09-10                | 2024-09-10                   | Annually               | No          |
| CD210209         | 210209     | CND10004JK34 | 21 CHINA DEVELOPMENT BANK 09       | CHINA DEVELOPMENT BANK         | CNY       | 65,000,000,000  | 2021-08-09 | 2028-08-09    | 3.09        | 2023-08-09                  | 2024-08-09                | 2024-08-09                   | Annually               | No          |
| CD210210         | 210210     | CND1000484F6 | 21 CHINA DEVELOPMENT BANK 10       | CHINA DEVELOPMENT BANK         | CNY       | 262,230,000,000 | 2021-06-07 | 2031-06-07    | 3.41        | 2023-06-07                  | 2024-06-07                | 2024-06-07                   | Annually               | No          |
| CD210214         | 210214     | CND10004KDT4 | 21 CHINA DEVELOPMENT BANK 14       | CHINA DEVELOPMENT BANK         | CNY       | 7,100,000,000   | 2021-08-16 | 2024-08-16    | 2.40        | 2024-02-16                  | 2024-05-16                | 2024-05-16                   | Quarterly              | No          |
| CD210215         | 210215     | CND10004M1X8 | 21 CHINA DEVELOPMENT BANK 15       | CHINA DEVELOPMENT BANK         | CNY       | 55,000,000,000  | 2021-09-13 | 2031-09-13    | 3.12        | 2023-09-13                  | 2024-09-13                | 2024-09-13                   | Annually               | No          |
| CD210217         | 210217     | CND10004NML6 | 21 CHINA DEVELOPMENT BANK 17       | CHINA DEVELOPMENT BANK         | CNY       | 4,000,000,000   | 2021-10-18 | 2024-10-18    | 2.44        | 2024-01-18                  | 2024-04-18                | 2024-04-18                   | Quarterly              | No          |
| CD210218         | 210218     | CND10004P6B0 | 21 CHINA DEVELOPMENT BANK 18       | CHINA DEVELOPMENT BANK         | CNY       | 134,510,000,000 | 2021-11-11 | 2024-11-11    | 2.73        | 2023-11-11                  | 2024-11-11                | 2024-11-11                   | Annually               | No          |
| CD210220         | 210220     | CND10004NXL3 | 21 CHINA DEVELOPMENT BANK 20       | CHINA DEVELOPMENT BANK         | CNY       | 3,000,000,000   | 2021-11-08 | 2041-11-08    | 3.49        | 2023-11-08                  | 2024-11-08                | 2024-11-08                   | Annually               | No          |
| CD210221         | 210221     | CND10004P969 | 21 CHINA DEVELOPMENT BANK 21       | CHINA DEVELOPMENT BANK         | CNY       | 3,000,000,000   | 2021-11-19 | 2051-11-19    | 3.56        | 2023-11-19                  | 2024-11-19                | 2024-11-19                   | Annually               | No          |
| CD210305         | 210305     | CND100047PR0 | 21 EXPORT-IMPORT BK OF CHINA 05    | EXPORT-IMPORT BK OF CHINA      | CNY       | 170,660,000,000 | 2021-05-14 | 2026-05-14    | 3.22        | 2023-05-14                  | 2024-05-14                | 2024-05-14                   | Annually               | No          |
| CD210307         | 210307     | CND100042928 | 21 EXPORT-IMPORT BK OF CHINA 07    | EXPORT-IMPORT BK OF CHINA      | CNY       | 31,660,000,000  | 2021-01-11 | 2028-01-11    | 3.40        | 2024-01-11                  | 2025-01-11                | 2025-01-11                   | Annually               | No          |
| CD210310         | 210310     | CND10004BNT2 | 21 EXPORT-IMPORT BK OF CHINA 10    | EXPORT-IMPORT BK OF CHINA      | CNY       | 194,480,000,000 | 2021-07-16 | 2031-07-16    | 3.38        | 2023-07-16                  | 2024-07-16                | 2024-07-16                   | Annually               | No          |
| CD210313         | 210313     | CND10004NXB4 | 21 EXPORT-IMPORT BK OF CHINA 13    | EXPORT-IMPORT BK OF CHINA      | CNY       | 6,000,000,000   | 2021-11-05 | 2024-11-05    | 2.76        | 2023-11-05                  | 2024-11-05                | 2024-11-05                   | Annually               | No          |
| CD210315         | 210315     | CND10004QP63 | 21 EXPORT-IMPORT BOC GREEN BOND 01 | EXPORT-IMPORT BK OF CHINA      | CNY       | 5,000,000,000   | 2021-12-28 | 2026-12-28    | 2.48        | 2023-12-28                  | 2024-12-28                | 2024-12-28                   | Annually               | No          |
| CD210316         | 210316     | CND10004GN91 | 21 EXPORT-IMPORT BK OF CHINA 16    | EXPORT-IMPORT BK OF CHINA      | CNY       | 60,000,000,000  | 2021-08-02 | 9999-12-31    | 3.60        | 2023-08-02                  | 2024-08-02                | 2024-08-02                   | Annually               | No          |
| CD210403         | 210403     | CND100045L04 | 21 AGRICULTURAL DEV BK OF CN 03    | AGRICULTURAL DEV BANK OF CHINA | CNY       | 106,460,000,000 | 2021-03-24 | 2026-03-24    | 3.35        | 2024-03-24                  | 2025-03-24                | 2025-03-24                   | Annually               | No          |
| CD210405         | 210405     | CND100047SF9 | 21 AGRICULTURAL DEV BK OF CN 05    | AGRICULTURAL DEV BANK OF CHINA | CNY       | 195,980,000,000 | 2021-05-24 | 2031-05-24    | 3.52        | 2023-05-24                  | 2024-05-24                | 2024-05-24                   | Annually               | No          |
| CD210406         | 210406     | CND10004DT64 | 21 AGRICULTURAL DEV BK OF CN 06    | AGRICULTURAL DEV BANK OF CHINA | CNY       | 97,570,000,000  | 2021-07-21 | 2024-07-21    | 2.78        | 2023-07-21                  | 2024-07-21                | 2024-07-21                   | Annually               | No          |
| CD210408         | 210408     | CND10004JSJ5 | 21 AGRICULTURAL DEV BK OF CN 08    | AGRICULTURAL DEV BANK OF CHINA | CNY       | 106,240,000,000 | 2021-08-11 | 2026-08-11    | 2.99        | 2023-08-11                  | 2024-08-11                | 2024-08-11                   | Annually               | No          |
| CD210409         | 210409     | CND10004M3N5 | 21 AGRICULTURAL DEV BK OF CN 09    | AGRICULTURAL DEV BANK OF CHINA | CNY       | 15,000,000,000  | 2021-09-15 | 2024-09-15    | 2.41        | 2024-03-15                  | 2024-06-15                | 2024-06-15                   | Quarterly              | No          |
| CD210410         | 210410     | CND10004NXC2 | 21 AGRICULTURAL DEV BK OF CN 10    | AGRICULTURAL DEV BANK OF CHINA | CNY       | 15,000,000,000  | 2021-11-05 | 2031-11-05    | 3.30        | 2023-11-05                  | 2024-11-05                | 2024-11-05                   | Annually               | No          |
| CD210430         | 210430     | CND1000491W6 | 21 AGRICULTURAL DEV BK OF CN 30    | AGRICULTURAL DEV BANK OF CHINA | CNY       | 15,000,000,000  | 2021-06-18 | 2051-06-18    | 3.92        | 2023-06-18                  | 2024-06-18                | 2024-06-18                   | Annually               | No          |
| CD2105002        | 2105002    | CND100042944 | 21 GOVT OF DALIAN 02               | GOVT OF DALIAN MUNICIPALITY    | CNY       | 10,100,000,000  | 2021-01-11 | 2031-01-11    | 3.64        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2105005        | 2105005    | CND100042KY8 | 21 JIANGSU MUNICIPAL GOVT 01       | JIANGSU MUNICIPAL GOVERNMENT   | CNY       | 17,800,000,000  | 2021-01-18 | 2028-01-18    | 3.38        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2105010        | 2105010    | CND100042KL5 | 21 GOVT OF INNER MONGOLIA 02       | GOV OF INNER MONGOLIA A.REGION | CNY       | 8,400,000,000   | 2021-01-14 | 2031-01-14    | 3.49        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |



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**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                  | Issuer                       | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|------------------------------------|------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD2105012        | 2105012    | CND100042LC2 | 21 GOVT OF LIAONING PROV 02        | GOVT OF LIAONING PROVINCE    | CNY       | 10,100,000,000 | 2021-01-20 | 2031-01-20    | 3.53        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2105023        | 2105023    | CND100042MC0 | 21 NINGBO PEOPLE'S GOVT 01         | NINGBO PEOPLE'S GOVERNMENT   | CNY       | 6,200,000,000  | 2021-01-25 | 2028-01-25    | 3.40        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2105024        | 2105024    | CND100042MD8 | 21 NINGBO PEOPLE'S GOVT 02         | NINGBO PEOPLE'S GOVERNMENT   | CNY       | 5,000,000,000  | 2021-01-25 | 2028-01-25    | 3.40        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2105066        | 2105066    | CND100045JV9 | 21 XINJIANG UYGUR AUTONOMOUS 03    | XINJIANG UYGUR AUTONOMOUS    | CNY       | 4,310,000,000  | 2021-03-19 | 2026-03-19    | 3.34        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2105067        | 2105067    | CND100045JW7 | 21 GOV OF HEBEI PROVINCE 01        | GOV OF HEBEI PROVINCE        | CNY       | 17,055,000,000 | 2021-03-19 | 2026-03-19    | 3.34        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2105071        | 2105071    | CND100045M29 | 21 GOVT OF HUBEI PROVINCE 03       | GOVT OF HUBEI PROVINCE       | CNY       | 10,000,000,000 | 2021-03-26 | 2031-03-26    | 3.48        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2105072        | 2105072    | CND100045M37 | 21 GOVT OF HUBEI PROVINCE 04       | GOVT OF HUBEI PROVINCE       | CNY       | 11,772,820,000 | 2021-03-26 | 2026-03-26    | 3.29        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2105074        | 2105074    | CND100045M52 | 21 GOVT OF HUBEI PROVINCE 06       | GOVT OF HUBEI PROVINCE       | CNY       | 1,420,000,000  | 2021-03-26 | 2036-03-26    | 3.83        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2105077        | 2105077    | CND100045M86 | 21 GOVT OF HUBEI PROVINCE 09       | GOVT OF HUBEI PROVINCE       | CNY       | 925,000,000    | 2021-03-26 | 2036-03-26    | 3.83        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2105091        | 2105091    | CND100045PT0 | 21 GUIZHOU PROVINCE 06             | GUIZHOU PROVINCE             | CNY       | 8,998,000,000  | 2021-04-02 | 2041-04-02    | 3.93        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2105098        | 2105098    | CND1000471T4 | 21 THE PEOPLE'S GOV OF SHANDONG 07 | THE PEOPLE'S GOV OF SHANDONG | CNY       | 3,025,000,000  | 2021-04-15 | 2031-04-15    | 3.45        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2105100        | 2105100    | CND1000471W8 | 21 THE PEOPLE'S GOV OF SHANDONG 09 | THE PEOPLE'S GOV OF SHANDONG | CNY       | 4,565,000,000  | 2021-04-15 | 2051-04-15    | 3.97        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2105105        | 2105105    | CND1000473L7 | 21 GOV OF SHAAANXI PROVINCE 04     | GOV OF SHAAANXI PROVINCE     | CNY       | 20,671,840,000 | 2021-04-21 | 2028-04-21    | 3.39        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2105111        | 2105111    | CND1000474W2 | 21 GOV OF HEBEI PROVINCE 03        | GOV OF HEBEI PROVINCE        | CNY       | 9,800,000,000  | 2021-04-27 | 2026-04-27    | 3.22        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2105142        | 2105142    | CND100047SG7 | 21 NINGBO PEOPLE'S GOVT 03         | NINGBO PEOPLE'S GOVERNMENT   | CNY       | 5,171,800,000  | 2021-05-24 | 2026-05-24    | 3.19        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2105161        | 2105161    | CND100047S88 | 21 XINJIANG UYGUR AUTONOMOUS 10    | XINJIANG UYGUR AUTONOMOUS    | CNY       | 4,980,000,000  | 2021-05-21 | 2036-05-21    | 3.74        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2105163        | 2105163    | CND100047SB8 | 21 XINJIANG UYGUR AUTONOMOUS 12    | XINJIANG UYGUR AUTONOMOUS    | CNY       | 2,080,000,000  | 2021-05-21 | 2041-05-21    | 3.86        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2105169        | 2105169    | CND100047R97 | 21 GOVT OF GANSU PROVINCE 07       | GOVT OF GANSU PROVINCE       | CNY       | 4,550,000,000  | 2021-05-19 | 2051-05-19    | 3.89        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2105173        | 2105173    | CND100047T12 | 21 GOVT OF HENAN PROVINCE 15       | GOVT OF HENAN PROVINCE       | CNY       | 14,524,700,000 | 2021-05-25 | 2028-05-25    | 3.31        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2105183        | 2105183    | CND100047TC4 | 21 GOVT OF HENAN PROVINCE 25       | GOVT OF HENAN PROVINCE       | CNY       | 1,176,000,000  | 2021-05-25 | 2051-05-25    | 3.86        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2105187        | 2105187    | CND100047TD2 | 21 GOVT OF HUNAN PROVINCE 08       | GOVT OF HUNAN PROVINCE       | CNY       | 3,100,000,000  | 2021-05-25 | 2024-05-25    | 3.00        | 2023-05-25                  | 2024-05-25                | 2024-05-25                   | Annually               | No          |
| CD2105188        | 2105188    | CND100047TF7 | 21 GOVT OF HUNAN PROVINCE 09       | GOVT OF HUNAN PROVINCE       | CNY       | 6,400,000,000  | 2021-05-25 | 2051-05-25    | 3.86        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2105199        | 2105199    | CND100047TJ9 | 21 GOV OF SHAAANXI PROVINCE 06     | GOV OF SHAAANXI PROVINCE     | CNY       | 9,392,210,000  | 2021-05-25 | 2026-05-25    | 3.18        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2105212        | 2105212    | CND100047VK3 | 21 GOVT OF HUBEI PROVINCE 25       | GOVT OF HUBEI PROVINCE       | CNY       | 1,345,660,000  | 2021-05-27 | 2031-05-27    | 3.35        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2105213        | 2105213    | CND100047VL1 | 21 GOVT OF HUBEI PROVINCE 26       | GOVT OF HUBEI PROVINCE       | CNY       | 3,303,100,000  | 2021-05-27 | 2031-05-27    | 3.35        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2105248        | 2105248    | CND100047YX0 | 21 GOVT OF GUANGXI ZHUANG 11       | GOVT OF GUANGXI ZHUANG       | CNY       | 2,313,000,000  | 2021-05-28 | 2051-05-28    | 3.83        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2105266        | 2105266    | CND1000490G1 | 21 GOV OF GUANGDONG PROVINCE 34    | GOV OF GUANGDONG PROVINCE    | CNY       | 2,290,000,000  | 2021-06-16 | 2026-06-16    | 3.10        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2105299        | 2105299    | CND1000490H9 | 21 GOVT OF JIANGXI PROVINCE 09     | GOVT OF JIANGXI PROVINCE     | CNY       | 8,232,640,000  | 2021-06-16 | 2026-06-16    | 3.24        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2105304        | 2105304    | CND1000490N7 | 21 GOVT OF JIANGXI PROVINCE 14     | GOVT OF JIANGXI PROVINCE     | CNY       | 15,785,750,000 | 2021-06-16 | 2036-06-16    | 3.73        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2105306        | 2105306    | CND1000490Q0 | 21 GOVT OF JIANGXI PROVINCE 16     | GOVT OF JIANGXI PROVINCE     | CNY       | 8,188,850,000  | 2021-06-16 | 2051-06-16    | 3.89        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2105310        | 2105310    | CND100049246 | 21 GOV OF HEILONGJIANG 22          | GOV OF HEILONGJIANG PROVINCE | CNY       | 314,200,000    | 2021-06-18 | 2028-06-18    | 3.36        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2105311        | 2105311    | CND100049253 | 21 GOV OF HEILONGJIANG 23          | GOV OF HEILONGJIANG PROVINCE | CNY       | 2,814,770,000  | 2021-06-18 | 2031-06-18    | 3.37        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2105358        | 2105358    | CND10004BLB4 | 21 GOV OF SHANXI PROVINCE 17       | GOV OF SHANXI PROVINCE       | CNY       | 2,099,000,000  | 2021-07-08 | 2024-07-08    | 3.02        | 2023-07-08                  | 2024-07-08                | 2024-07-08                   | Annually               | No          |
| CD2105471        | 2105471    | CND10004DW44 | 21 JIANGSU MUNICIPAL GOVT 16       | JIANGSU MUNICIPAL GOVERNMENT | CNY       | 1,781,000,000  | 2021-07-26 | 2051-07-26    | 3.66        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2105476        | 2105476    | CND10004DVF0 | 21 GOV OF HEILONGJIANG 32          | GOV OF HEILONGJIANG PROVINCE | CNY       | 960,000,000    | 2021-07-23 | 2028-07-23    | 3.18        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2105484        | 2105484    | CND10004DVP9 | 21 THE PEOPLE'S GOV OF SHANDONG 39 | THE PEOPLE'S GOV OF SHANDONG | CNY       | 1,310,000,000  | 2021-07-23 | 2051-07-23    | 3.67        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2105492        | 2105492    | CND10004DWH4 | 21 GOV OF SHANGHAI MUNI 03         | GOV OF SHANGHAI MUNICIPALITY | CNY       | 10,480,000,000 | 2021-07-27 | 2031-07-27    | 3.08        | 2024-01-27                  | 2024-07-27                | 2024-07-27                   | Semi-annually          | No          |
| CD2105552        | 2105552    | CND10004LHG0 | 21 GOVT OF HAINAN PROVINCE 06      | GOVT OF HAINAN PROVINCE      | CNY       | 4,050,000,000  | 2021-08-20 | 2026-08-20    | 2.97        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2105559        | 2105559    | CND10004JK59 | 21 SHENZHEN GOV 27                 | SHENZHEN GOV                 | CNY       | 516,000,000    | 2021-08-09 | 2024-08-09    | 2.81        | 2023-08-09                  | 2024-08-09                | 2024-08-09                   | Annually               | No          |

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**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                         | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|--------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD2105604        | 2105604    | CND10004LMT3 | 21 GOVT OF BEIJING MUNICIPALITY 35   | GOVT OF BEIJING MUNICIPALITY   | CNY       | 3,467,000,000  | 2021-08-26 | 2024-08-26    | 2.83        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2105694        | 2105694    | CND10004LLR9 | 21 GOV OF GUANGDONG PROVINCE 67      | GOV OF GUANGDONG PROVINCE      | CNY       | 2,702,000,000  | 2021-08-24 | 2028-08-24    | 3.11        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2105697        | 2105697    | CND10004LH27 | 21 GOV OF GUANGDONG PROVINCE 70      | GOV OF GUANGDONG PROVINCE      | CNY       | 8,615,500,000  | 2021-08-19 | 2031-08-19    | 3.13        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2105717        | 2105717    | CND10004LLS7 | 21 GOVT OF TIBET PROVINCE 12         | GOVT OF TIBET PROVINCE         | CNY       | 2,359,000,000  | 2021-08-24 | 2031-08-24    | 3.11        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2105729        | 2105729    | CND10004LMF2 | 21 GOVT OF JIANGXI PROVINCE 18       | GOVT OF JIANGXI PROVINCE       | CNY       | 4,023,630,000  | 2021-08-25 | 2026-08-25    | 2.96        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2105826        | 2105826    | CND10004M768 | 21 GOVT OF ANHUI PROVINCE 35         | GOVT OF ANHUI PROVINCE         | CNY       | 378,000,000    | 2021-09-23 | 2026-09-23    | 2.99        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2105832        | 2105832    | CND10004M7D7 | 21 GOVT OF ANHUI PROVINCE 41         | GOVT OF ANHUI PROVINCE         | CNY       | 8,154,000,000  | 2021-09-23 | 2026-09-23    | 2.99        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2105922        | 2105922    | CND10004MC96 | 21 GOVT OF FUJIAN PROVINCE 25        | GOVT OF FUJIAN PROVINCE        | CNY       | 1,270,200,000  | 2021-09-24 | 2026-09-24    | 2.98        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2120034        | 2120034    | CND1000473Z7 | 21 BANK OF BEIJING 03                | BANK OF BEIJING CO.,LTD        | CNY       | 2,000,000,000  | 2021-04-23 | 2024-04-23    | 3.38        | 2023-04-23                  | 2024-04-23                | 2024-04-23                   | Annually               | No          |
| CD2120035        | 2120035    | CND1000474X0 | 21 XIAMEN INTL BANK S AND M ENTER 02 | XIAMEN INTL BANK CO LTD        | CNY       | 3,000,000,000  | 2021-04-27 | 2024-04-27    | 3.48        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2120048        | 2120048    | CND1000483Z6 | 21 XIAMEN INTL BANK S AND M ENTER 03 | XIAMEN INTL BANK CO LTD        | CNY       | 2,000,000,000  | 2021-06-04 | 2024-06-04    | 3.33        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2120086        | 2120086    | CND10004MCJ3 | 21 CHINA ZHESHANG BANK SME 01        | CHINA ZHESHANG BANK CO.,LTD.   | CNY       | 10,000,000,000 | 2021-09-27 | 2024-09-27    | 3.00        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2120089        | 2120089    | CND10004NMP7 | 21 BANK OF BEIJING 01                | BANK OF BEIJING CO             | CNY       | 40,000,000,000 | 2021-10-19 | 9999-12-31    | 4.35        | 2023-10-19                  | 2024-10-19                | 2024-10-19                   | Annually               | No          |
| CD2120098        | 2120098    | CND10004NXX8 | 21 BANK OF DONGGUAN 02               | BANK OF DONGGUAN CO.,LTD.      | CNY       | 3,000,000,000  | 2021-11-09 | 2024-11-09    | 3.10        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2120110        | 2120110    | CND10004QD59 | 21 BK OF BEIJING CO LTD PERPETUAL 02 | BANK OF BEIJING CO LTD         | CNY       | 20,000,000,000 | 2021-12-13 | 9999-12-31    | 3.84        | 2023-12-13                  | 2024-12-13                | 2024-12-13                   | Annually               | No          |
| CD2121024        | 2121024    | CND1000484J8 | 21 CHONGQING RURAL COM BK 01         | CHONGQING RURAL COM BANK CO    | CNY       | 1,000,000,000  | 2021-06-07 | 2024-06-07    | 3.29        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2121025        | 2121025    | CND1000484H2 | 21 CHONGQING RURAL COM BK 02         | CHONGQING RURAL COM BANK CO    | CNY       | 2,000,000,000  | 2021-06-07 | 2024-06-07    | 3.29        | 2023-06-07                  | 2024-06-07                | 2024-06-07                   | Annually               | No          |
| CD2122016        | 2122016    | CND1000470Q2 | 21 CCB FINANCIAL LEASING CORP 02     | CCB FINANCIAL LEASING CORP LTD | CNY       | 2,500,000,000  | 2021-04-12 | 2024-04-12    | 3.55        | 2023-04-12                  | 2024-04-12                | 2024-04-12                   | Annually               | No          |
| CD2122019        | 2122019    | CND1000473V6 | 21 SUYIN FIN LEASING CO 01           | SUYIN FIN LEASING CO LTD       | CNY       | 2,000,000,000  | 2021-04-21 | 2024-04-21    | 3.55        | 2023-04-21                  | 2024-04-21                | 2024-04-21                   | Annually               | No          |
| CD2122020        | 2122020    | CND1000470X8 | 21 ICBC FIN LEASING CO LTD 01        | ICBC FINANCIAL LEASING CO.,LTD | CNY       | 3,000,000,000  | 2021-04-14 | 2024-04-14    | 3.49        | 2023-04-14                  | 2024-04-14                | 2024-04-14                   | Annually               | No          |
| CD2122021        | 2122021    | CND1000475G2 | 21 BANK OF COMM FIN LEASING 02       | BANK OF COMM FIN LEASING       | CNY       | 3,000,000,000  | 2021-04-26 | 2024-04-26    | 3.45        | 2023-04-26                  | 2024-04-26                | 2024-04-26                   | Annually               | No          |
| CD2122024        | 2122024    | CND100047Q56 | 21 TAIPING SINOPEC FIN LEASING 01    | TAIPING SINOPEC FIN LEASING CO | CNY       | 2,000,000,000  | 2021-05-17 | 2024-05-17    | 3.45        | 2023-05-17                  | 2024-05-17                | 2024-05-17                   | Annually               | No          |
| CD2122026        | 2122026    | CND100047RZ9 | 21 ICBC FIN LEASING CO LTD 02        | ICBC FINANCIAL LEASING CO.,LTD | CNY       | 3,000,000,000  | 2021-05-21 | 2024-05-21    | 3.36        | 2023-05-21                  | 2024-05-21                | 2024-05-21                   | Annually               | No          |
| CD2122028        | 2122028    | CND100048370 | 21 CCB FINANCIAL LEASING CORP 03     | CCB FINANCIAL LEASING CORP LTD | CNY       | 2,000,000,000  | 2021-06-01 | 2024-06-01    | 3.33        | 2023-06-01                  | 2024-06-01                | 2024-06-01                   | Annually               | No          |
| CD2122029        | 2122029    | CND100048362 | 21 BEIJING HYUNDAI AUTO FIN 01       | BEIJING HYUNDAI AUTO FIN CO    | CNY       | 1,000,000,000  | 2021-06-01 | 2024-06-01    | 3.85        | 2023-06-01                  | 2024-06-01                | 2024-06-01                   | Annually               | No          |
| CD2122030        | 2122030    | CND1000484C3 | 21 IND BANK FIN LEASING CO 01        | IND BANK FIN LEASING CO LTD    | CNY       | 3,500,000,000  | 2021-06-04 | 2024-06-04    | 3.42        | 2023-06-04                  | 2024-06-04                | 2024-06-04                   | Annually               | No          |
| CD2122033        | 2122033    | CND100048K77 | 21 ICBC FIN LEASING CO 03            | ICBC FIN LEASING CO LTD        | CNY       | 3,000,000,000  | 2021-06-11 | 2024-06-11    | 3.35        | 2023-06-11                  | 2024-06-11                | 2024-06-11                   | Annually               | No          |
| CD2122035        | 2122035    | CND1000491C8 | 21 MERCEDES-BENZ AUTO FIN 02         | MERCEDES-BENZ AUTO FIN LTD     | CNY       | 3,000,000,000  | 2021-06-18 | 2024-06-18    | 3.70        | 2023-06-18                  | 2024-06-18                | 2024-06-18                   | Annually               | No          |
| CD2122037        | 2122037    | CND1000491J3 | 21 IND BANK FIN LEASING CO 02        | IND BANK FIN LEASING CO LTD    | CNY       | 1,500,000,000  | 2021-06-18 | 2024-06-18    | 3.49        | 2023-06-18                  | 2024-06-18                | 2024-06-18                   | Annually               | No          |
| CD2122038        | 2122038    | CND100048W32 | 21 MERCHANTS UNION CONSUMER FIN 03   | MERCHANTS UNION CONSUMER FIN   | CNY       | 1,800,000,000  | 2021-06-16 | 2024-06-16    | 3.68        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2122043        | 2122043    | CND10004BK77 | 21 FORD AUTOMOTIVE FINANCE CN 02     | FORD AUTOMOTIVE FINANCE CN LTD | CNY       | 1,000,000,000  | 2021-07-07 | 2024-07-07    | 3.72        | 2023-07-07                  | 2024-07-07                | 2024-07-07                   | Annually               | No          |
| CD2122046        | 2122046    | CND10004BM30 | 21 DONGFENG NISSAN AUTO FIN 03       | DONGFENG NISSAN AUTO FIN CO.L  | CNY       | 2,000,000,000  | 2021-07-12 | 2024-07-12    | 3.50        | 2023-07-12                  | 2024-07-12                | 2024-07-12                   | Annually               | No          |
| CD2122050        | 2122050    | CND10004KF87 | 21 AGRICULTURAL BK OF CN FIN 01      | AGRICULTURAL BK OF CN FIN      | CNY       | 2,500,000,000  | 2021-08-18 | 2024-08-18    | 3.06        | 2023-08-18                  | 2024-08-18                | 2024-08-18                   | Annually               | No          |
| CD2122054        | 2122054    | CND10004NF66 | 21 INDUSTRIAL CONSUMER FINANCE CO 02 | INDUSTRIAL CONSUMER FINANCE CO | CNY       | 1,500,000,000  | 2021-10-14 | 2024-10-14    | 3.45        | 2023-10-14                  | 2024-10-14                | 2024-10-14                   | Annually               | No          |
| CD2122056        | 2122056    | CND10004NXX9 | 21 SPDB FINANCIAL LEASING CO 01      | SPDB FINANCIAL LEASING CO LTD  | CNY       | 2,000,000,000  | 2021-10-25 | 2024-10-25    | 3.30        | 2023-10-25                  | 2024-10-25                | 2024-10-25                   | Annually               | No          |
| CD2122057        | 2122057    | CND10004NTD8 | 21 CHANGAN AUTOMOBILE 02             | CHANGAN AUTOMOBILE FINANCE     | CNY       | 1,500,000,000  | 2021-10-29 | 2024-10-29    | 3.50        | 2023-10-29                  | 2024-10-29                | 2024-10-29                   | Annually               | No          |
| CD2122058        | 2122058    | CND10004PB45 | 21 CINDA FINANCIAL LEASING BOND      | CINDA FINANCIAL LEASING CO LTD | CNY       | 1,600,000,000  | 2021-11-23 | 2024-11-23    | 3.55        | 2023-11-23                  | 2024-11-23                | 2024-11-23                   | Annually               | No          |
| CD2123002        | 2123002    | CND100042NS4 | 21 CCB LIFE INSURANCE CO 01          | CCB LIFE INSURANCE CO LTD      | CNY       | 6,000,000,000  | 2021-02-01 | 2031-02-01    | 4.30        | 2024-02-01                  | 2025-02-01                | 2025-02-01                   | Annually               | No          |
| CD2123010        | 2123010    | CND1000486X4 | 21 CITIC PRUDENTIAL LIFE INS         | CITIC PRUDENTIAL LIFE INS      | CNY       | 4,000,000,000  | 2021-06-10 | 2031-06-10    | 4.30        | 2023-06-10                  | 2024-06-10                | 2024-06-10                   | Annually               | No          |

**List of Bond Connect Securities**

2024-04-11

**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                         | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|--------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD2126001        | 2126001    | CND100045KL8 | 21 DBS BANK(CHINA) LIMITED TIER 2    | DBS BANK(CHINA) LIMITED        | CNY       | 2,000,000,000  | 2021-03-24 | 2031-03-24    | 4.70        | 2024-03-24                  | 2025-03-24                | 2025-03-24                   | Annually               | No          |
| CD2126003        | 2126003    | CND100047SW4 | 21 OCBC WING HANG BK (CHINA) 01      | OCBC WING HANG BK (CHINA) LTD  | CNY       | 1,000,000,000  | 2021-05-24 | 2024-05-24    | 3.50        | 2023-05-24                  | 2024-05-24                | 2024-05-24                   | Annually               | No          |
| CD2126004        | 2126004    | CND100049PQ2 | 21 OCBC WING HANG BANK CHINA 02      | OCBC WING HANG BANK CHINA      | CNY       | 1,500,000,000  | 2021-11-22 | 2024-11-22    | 3.32        | 2023-11-22                  | 2024-11-22                | 2024-11-22                   | Annually               | No          |
| CD2128002        | 2128002    | CND100042LD0 | 21 IND AND COM BK OF CN TR II 01     | IND AND COMM BK OF CHINA       | CNY       | 30,000,000,000 | 2021-01-21 | 2031-01-21    | 4.15        | 2024-01-21                  | 2025-01-21                | 2025-01-21                   | Annually               | No          |
| CD2128008        | 2128008    | CND100045JR7 | 21 BK OF CHINA LTD TIER II 01        | BANK OF CHINA                  | CNY       | 15,000,000,000 | 2021-03-19 | 2031-03-19    | 4.15        | 2024-03-19                  | 2025-03-19                | 2025-03-19                   | Annually               | No          |
| CD2128011        | 2128011    | CND100045KG8 | 21 POSTAL SAVINGS BOC PERPETUAL 01   | POSTAL SAVINGS BOC             | CNY       | 30,000,000,000 | 2021-03-23 | 9999-12-31    | 4.42        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2128015        | 2128015    | CND1000470T6 | 21 AGRICULTURAL BK OF CN MICRO       | AGRICULTURAL BK OF CHINA       | CNY       | 20,000,000,000 | 2021-04-13 | 2024-04-13    | 3.38        | 2023-04-13                  | 2024-04-13                | 2024-04-13                   | Annually               | No          |
| CD2128018        | 2128018    | CND100047547 | 21 CHINA BOHAI BANK CO LTD 02        | CHINA BOHAI BANK CO LTD        | CNY       | 10,000,000,000 | 2021-04-28 | 2024-04-28    | 3.53        | 2023-04-28                  | 2024-04-28                | 2024-04-28                   | Annually               | No          |
| CD2128019        | 2128019    | CND100047QS6 | 21 BK OF CHINA LTD PERPETUAL 01      | BANK OF CHINA LIMITED          | CNY       | 50,000,000,000 | 2021-05-19 | 9999-12-31    | 4.08        | 2023-05-19                  | 2024-05-19                | 2024-05-19                   | Annually               | No          |
| CD2128020        | 2128020    | CND1000484D1 | 21 CN MERCHANTS BK SMALL N MICRO 02  | CN MERCHANTS BK SMALL N MICRO  | CNY       | 20,000,000,000 | 2021-06-07 | 2024-06-07    | 3.18        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2128021        | 2128021    | CND1000484K6 | 21 ICBC PERPETUAL 01                 | IND AND COMM BK OF CHINA       | CNY       | 70,000,000,000 | 2021-06-08 | 9999-12-31    | 4.04        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2128022        | 2128022    | CND1000486V8 | 21 BK OF COMMUNICATIONS PERPETUAL    | BANK OF COMMUNICATIONS CO LTD  | CNY       | 41,500,000,000 | 2021-06-10 | 9999-12-31    | 4.06        | 2023-06-10                  | 2024-06-10                | 2024-06-10                   | Annually               | No          |
| CD2128023        | 2128023    | CND1000486T2 | 21 CHINA CITIC BANK CORP LTD         | CHINA CITIC BANK CORP LTD      | CNY       | 20,000,000,000 | 2021-06-10 | 2024-06-10    | 3.19        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2128024        | 2128024    | CND10004DWY9 | 21 BANK OF CHINA LIMITED 02          | BANK OF CHINA LIMITED          | CNY       | 30,000,000,000 | 2021-07-28 | 2024-07-28    | 2.88        | 2023-07-28                  | 2024-07-28                | 2024-07-28                   | Annually               | No          |
| CD2128025        | 2128025    | CND10004JSG1 | 21 CHINA CONSTRUCTION BANK T2 01     | CHINA CONSTRUCTION BANK CORP   | CNY       | 65,000,000,000 | 2021-08-10 | 2031-08-10    | 3.45        | 2023-08-10                  | 2024-08-10                | 2024-08-10                   | Annually               | No          |
| CD2128026        | 2128026    | CND10004JSB2 | 21 CHINA CONSTRUCTION BANK T2 02     | CHINA CONSTRUCTION BANK CORP   | CNY       | 15,000,000,000 | 2021-08-10 | 2036-08-10    | 3.80        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2128027        | 2128027    | CND10004LN60 | 21 CN MERCHANTS BK SMALL N MICRO 03  | CN MERCHANTS BK SMALL N MICRO  | CNY       | 10,000,000,000 | 2021-08-26 | 2024-08-26    | 2.90        | 2023-08-26                  | 2024-08-26                | 2024-08-26                   | Annually               | No          |
| CD2128028        | 2128028    | CND10004LHQ9 | 21 PSBC TIER2 01                     | POSTAL SAVINGS BANK OF CHINA   | CNY       | 50,000,000,000 | 2021-08-23 | 2031-08-23    | 3.44        | 2023-08-23                  | 2024-08-23                | 2024-08-23                   | Annually               | No          |
| CD2128030        | 2128030    | CND10004MCG9 | 21 BANK OF COMMUNICATIONS CO         | BANK OF COMMUNICATIONS CO      | CNY       | 30,000,000,000 | 2021-09-27 | 2031-09-27    | 3.65        | 2023-09-27                  | 2024-09-27                | 2024-09-27                   | Annually               | No          |
| CD2128031        | 2128031    | CND10004MCH7 | 21 IND AND COMM BK OF CHINA 01       | IND AND COMM BK OF CHINA       | CNY       | 10,000,000,000 | 2021-09-27 | 2024-09-27    | 2.80        | 2023-09-27                  | 2024-09-27                | 2024-09-27                   | Annually               | No          |
| CD2128032        | 2128032    | CND10004NNV3 | 21 INDUSTRIAL BANK CO LTD TIER II 01 | INDUSTRIAL BANK CO LTD         | CNY       | 30,000,000,000 | 2021-10-25 | 2031-10-25    | 3.83        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2128033        | 2128033    | CND10004NXP4 | 21 CHINA CONSTRUCTION BANK T2 03     | CHINA CONSTRUCTION BANK CORP   | CNY       | 35,000,000,000 | 2021-11-09 | 2031-11-09    | 3.60        | 2023-11-09                  | 2024-11-09                | 2024-11-09                   | Annually               | No          |
| CD2128034        | 2128034    | CND10004NXQ2 | 21 CHINA CONSTRUCTION BANK T2 04     | CHINA CONSTRUCTION BANK CORP   | CNY       | 10,000,000,000 | 2021-11-09 | 2036-11-09    | 3.80        | 2023-11-09                  | 2024-11-09                | 2024-11-09                   | Annually               | No          |
| CD2128035        | 2128035    | CND10004NXY6 | 21 HUAXIA BANK CO LTD 02             | HUAXIA BANK CO LTD             | CNY       | 40,000,000,000 | 2021-11-10 | 2024-11-10    | 3.03        | 2023-11-10                  | 2024-11-10                | 2024-11-10                   | Annually               | No          |
| CD2128036        | 2128036    | CND10004P084 | 21 PING AN BANK TIER II              | PING AN BANK                   | CNY       | 30,000,000,000 | 2021-11-11 | 2031-11-11    | 3.69        | 2023-11-11                  | 2024-11-11                | 2024-11-11                   | Annually               | No          |
| CD2128038        | 2128038    | CND10004P7D4 | 21 AGRICULTURAL BK OF CHINA 01       | AGRICULTURAL BK OF CHINA       | CNY       | 40,000,000,000 | 2021-11-16 | 9999-12-31    | 3.76        | 2023-11-16                  | 2024-11-16                | 2024-11-16                   | Annually               | No          |
| CD2128039        | 2128039    | CND10004P704 | 21 BK OF CHINA LTD TIER II 03        | BANK OF CHINA                  | CNY       | 40,000,000,000 | 2021-11-16 | 2031-11-16    | 3.60        | 2023-11-16                  | 2024-11-16                | 2024-11-16                   | Annually               | No          |
| CD2128042        | 2128042    | CND10004PCW9 | 21 INDUSTRIAL BANK CO LTD TIER II 02 | INDUSTRIAL BANK CO LTD         | CNY       | 40,000,000,000 | 2021-11-25 | 2031-11-25    | 3.62        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2128044        | 2128044    | CND10004PGF5 | 21 ICBC PERPETUAL 02                 | INDUSTRIAL AND COMMERCIAL BOC  | CNY       | 30,000,000,000 | 2021-11-26 | 9999-12-31    | 3.65        | 2023-11-26                  | 2024-11-26                | 2024-11-26                   | Annually               | No          |
| CD2128045        | 2128045    | CND10004PJN3 | 21 BK OF CHINA LTD PERPETUAL 02      | BK OF CHINA LTD                | CNY       | 20,000,000,000 | 2021-11-29 | 9999-12-31    | 3.64        | 2023-11-29                  | 2024-11-29                | 2024-11-29                   | Annually               | No          |
| CD2128046        | 2128046    | CND10004QB44 | 21 SHANGHAI PUDONG DEV BANK 02       | SHANGHAI PUDONG DEV BANK       | CNY       | 40,000,000,000 | 2021-12-06 | 2024-12-06    | 2.97        | 2023-12-06                  | 2024-12-06                | 2024-12-06                   | Annually               | No          |
| CD2128049        | 2128049    | CND10004QDV7 | 21 CHINA CONSTRUCTION BANK T2 05     | CHINA CONSTRUCTION BANK CORP   | CNY       | 12,000,000,000 | 2021-12-14 | 2031-12-14    | 3.48        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2128050        | 2128050    | CND10004QDX3 | 21 CHINA CONSTRUCTION BANK T2 06     | CHINA CONSTRUCTION BANK CORP   | CNY       | 8,000,000,000  | 2021-12-14 | 2036-12-14    | 3.74        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2128051        | 2128051    | CND10004QF73 | 21 IND AND COM BK OF CN TR II 02     | IND AND COMM BK OF CHINA       | CNY       | 50,000,000,000 | 2021-12-15 | 2031-12-15    | 3.48        | 2023-12-15                  | 2024-12-15                | 2024-12-15                   | Annually               | No          |
| CD2128052        | 2128052    | CND10004QF99 | 21 IND AND COM BK OF CN TR II 03     | IND AND COMM BK OF CHINA       | CNY       | 10,000,000,000 | 2021-12-15 | 2036-12-15    | 3.74        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2171054        | 2171054    | CND10004NRS0 | 21 YUNNAN PROVINCE FIN DEPARTMENT 33 | YUNNAN PROVINCE FIN DEPARTMENT | CNY       | 5,456,000,000  | 2021-10-27 | 2031-10-27    | 3.24        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2171055        | 2171055    | CND10004NRT8 | 21 YUNNAN PROVINCE FIN DEPARTMENT 34 | YUNNAN PROVINCE FIN DEPARTMENT | CNY       | 6,746,000,000  | 2021-10-27 | 2031-10-27    | 3.24        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2171066        | 2171066    | CND10004NWZ5 | 21 GOVT OF BEIJING MUNICIPALITY 46   | GOVT OF BEIJING MUNICIPALITY   | CNY       | 2,595,000,000  | 2021-11-03 | 2024-11-03    | 2.91        | 2023-11-03                  | 2024-11-03                | 2024-11-03                   | Annually               | No          |
| CD2171290        | 2171290    | CND10004PBB5 | 21 GOV OF HEBEI PROVINCE 61          | GOV OF HEBEI PROVINCE          | CNY       | 12,182,000,000 | 2021-11-22 | 2036-11-22    | 3.42        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |

**List of Bond Connect Securities**

2024-04-11

**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                         | Issue Cey | Issue Size      | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|--------------------------------|-----------|-----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD2180110        | 2180110    | CND1000470S8 | 21 MINISTRY OF RAILWAYS 04           | MINISTRY OF RAILWAYS           | CNY       | 5,000,000,000   | 2021-04-12 | 2031-04-12    | 3.54        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2180306        | 2180306    | CND10004GNC7 | 21 BEIJING INFRA INVEST BD 01        | BEIJING INFRA INVEST CO LTD    | CNY       | 2,000,000,000   | 2021-08-02 | 2024-08-02    | 3.11        | 2023-08-02                  | 2024-08-02                | 2024-08-02                   | Annually               | No          |
| CD2180377        | 2180377    | CND10004M4G7 | 21 HBIS GROUP CO LTD 01              | HBIS GROUP CO LTD              | CNY       | 1,000,000,000   | 2021-09-16 | 2024-09-16    | 3.78        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2180411        | 2180411    | CND10004NCP8 | 21 MINISTRY OF RAILWAYS 09           | MINISTRY OF RAILWAYS           | CNY       | 15,000,000,000  | 2021-09-30 | 2026-09-30    | 3.16        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2180416        | 2180416    | CND10004NMG6 | 21 MINISTRY OF RAILWAYS 11           | MINISTRY OF RAILWAYS           | CNY       | 10,000,000,000  | 2021-10-15 | 2031-10-15    | 3.51        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2180417        | 2180417    | CND10004NMH4 | 21 MINISTRY OF RAILWAYS 12           | MINISTRY OF RAILWAYS           | CNY       | 10,000,000,000  | 2021-10-15 | 2041-10-15    | 3.74        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2180427        | 2180427    | CND10004NTK3 | 21 MINISTRY OF RAILWAYS 13           | MINISTRY OF RAILWAYS           | CNY       | 15,000,000,000  | 2021-10-29 | 2031-10-29    | 3.47        | 2023-10-29                  | 2024-10-29                | 2024-10-29                   | Annually               | No          |
| CD2180460        | 2180460    | CND10004P9V2 | 21 MINISTRY OF RAILWAYS 18           | MINISTRY OF RAILWAYS           | CNY       | 10,000,000,000  | 2021-11-19 | 2051-11-19    | 3.75        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2180486        | 2180486    | CND10004QB10 | 21 MINISTRY OF RAILWAYS 20           | MINISTRY OF RAILWAYS           | CNY       | 10,000,000,000  | 2021-12-03 | 2051-12-03    | 3.73        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2189128        | 2189128    | CND100045K54 | 21 GONGYUAN ZHICHENG 3C              | ZHONGHAI TRUST CO., LTD.       | CNY       | 240,000,000     | 2021-03-22 | 2026-06-26    | 0.00        | N/A                         | N/A                       | 2024-04-26                   |                        | Yes         |
| CD2189194        | 2189194    | CND100047RR6 | 21 ZHAOYIN HEJIA 2 C                 | HUANENG GUICHENG TRUST CO LTD  | CNY       | 181,080,297     | 2021-05-21 | 2049-11-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD2189209        | 2189209    | CND100047QB2 | 21 ZHONG YING WAN JIA 3 A 2_ BC      | CCB TRUST CO.,LTD.             | CNY       | 4,000,000,000   | 2021-05-17 | 2026-10-26    | 3.60        | N/A                         | N/A                       | N/A                          | Monthly                | No          |
| CD2189230        | 2189230    | CND100047RG9 | 21 JIANYUAN 8 A 2_ BC                | CCB TRUST CO.,LTD.             | CNY       | 2,500,000,000   | 2021-05-19 | 2024-09-26    | 2.95        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD2189231        | 2189231    | CND100047RM7 | 21 JIANYUAN RMBS 8 A 3_ BC           | JIANYUAN RMBS                  | CNY       | 4,850,000,000   | 2021-05-20 | 2030-09-26    | 3.25        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD2189275        | 2189275    | CND1000492J1 | 21 JIANXIN BOND 2C                   | CCB TRUST CO., LTD.            | CNY       | 104,000,000     | 2021-06-21 | 2025-04-26    | 0.00        | N/A                         | N/A                       | 2024-04-26                   |                        | Yes         |
| CD2189292        | 2189292    | CND100049K84 | 21 GONG YUAN ZHI CHENG ASSET 5C      | GONG YUAN ZHI CHENG ASSET      | CNY       | 360,000,000     | 2021-06-28 | 2026-06-26    | 0.00        | N/A                         | N/A                       | 2024-04-26                   |                        | Yes         |
| CD2189296        | 2189296    | CND100049JD9 | 21 JIANXIN 4 C                       | CCB TRUST CO., LTD.            | CNY       | 370,000,000     | 2021-06-28 | 2026-07-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD2189410        | 2189410    | CND10004MB63 | 21 JIANXIN BOND 7C                   | CCB TRUST CO., LTD.            | CNY       | 470,000,000     | 2021-09-26 | 2026-10-26    | 0.00        | N/A                         | N/A                       | 2024-04-26                   |                        | Yes         |
| CD2189418        | 2189418    | CND10004NG42 | 21 DEBAO TIANYUAN ZHIXIN 3 SR_ BC    | DEBAO TIANYUAN ZHIXIN          | CNY       | 6,824,000,000   | 2021-10-15 | 2024-08-26    | 3.16        | N/A                         | N/A                       | N/A                          | Monthly                | No          |
| CD2189438        | 2189438    | CND10004NNK6 | 21 JIANYUAN RMBS 13 C_ BC            | JIANYUAN RMBS                  | CNY       | 998,446,400     | 2021-10-22 | 2046-07-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD2189449        | 2189449    | CND10004P7L7 | 21 HUAYU AUTO LOANS 13 A             | CHN FOREIGN ECON N TRADE TRUST | CNY       | 7,136,000,000   | 2021-11-17 | 2024-07-26    | 3.16        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD2189455        | 2189455    | CND10004NZF0 | 21 JIANYUAN RMBS 14 C_ BC            | CCB TRUST CO., LTD.            | CNY       | 981,662,209     | 2021-11-11 | 2044-06-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD2189481        | 2189481    | CND10004P8F7 | 21 JIANYUAN RMBS 15 C_ BC            | JIANYUAN RMBS                  | CNY       | 997,535,179     | 2021-11-18 | 2043-01-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD2189544        | 2189544    | CND10004QBG2 | 21 ZHONGYU NPA SERIES 3 C            | ZHONGYU                        | CNY       | 360,000,000     | 2021-12-07 | 2027-08-26    | 0.00        | N/A                         | N/A                       | 2024-04-26                   |                        | Yes         |
| CD2189555        | 2189555    | CND10004QD26 | 21 ZHONGYU NPA SERIES 4 C            | ZHONGYU                        | CNY       | 360,000,000     | 2021-12-10 | 2027-08-26    | 0.00        | N/A                         | N/A                       | 2024-04-26                   |                        | Yes         |
| CD2189572        | 2189572    | CND10004QFH1 | 21 GONG YUAN ZHI CHENG BOND 6C       | CHINA RESOURCES SZITIC TRUST   | CNY       | 240,000,000     | 2021-12-14 | 2026-09-26    | 0.00        | N/A                         | N/A                       | 2024-04-26                   |                        | Yes         |
| CD2189587        | 2189587    | CND10004QPX7 | 21 ZHAOYIN HEZHI CLO SERIES 2 SUBORD | HUANENG GUICHENG TRUST         | CNY       | 2,010,000,000   | 2021-12-24 | 2026-01-19    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD2189591        | 2189591    | CND10004QND4 | 21 YOUYING HUIZE 2 C                 | CCB TRUST CO., LTD.            | CNY       | 120,000,000     | 2021-12-21 | 2027-01-26    | 0.00        | N/A                         | N/A                       | 2024-04-26                   |                        | Yes         |
| CD2189617        | 2189617    | CND10004QPW9 | 21 JIANXIN 10 C                      | CCB TRUST CO., LTD.            | CNY       | 440,000,000     | 2021-12-24 | 2027-01-26    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD2200001        | 2200001    | CND10005YKT7 | 22 TREASURY BOND                     | MINISTRY OF FINANCE OF PRC     | CNY       | 750,000,000,000 | 2022-12-12 | 2025-12-12    | 2.48        | 2023-12-12                  | 2024-12-12                | 2024-12-12                   | Annually               | No          |
| CD2200002        | 2200002    | CND10004R114 | 22 TREASURY COUPON 02                | MINISTRY OF FINANCE OF PRC     | CNY       | 65,000,000,000  | 2022-01-20 | 2027-01-20    | 2.37        | 2024-01-20                  | 2025-01-20                | 2025-01-20                   | Annually               | No          |
| CD2200003        | 2200003    | CND10004R999 | 22 TREASURY COUPON 03                | MINISTRY OF FINANCE OF PRC     | CNY       | 219,000,000,000 | 2022-02-17 | 2032-02-17    | 2.75        | 2024-02-17                  | 2024-08-17                | 2024-08-17                   | Semi-annually          | No          |
| CD2200004        | 2200004    | CND10004S9F2 | 22 TREASURY COUPON 04                | MINISTRY OF FINANCE OF PRC     | CNY       | 30,000,000,000  | 2022-02-24 | 2025-02-24    | 2.26        | 2024-02-24                  | 2025-02-24                | 2025-02-24                   | Annually               | No          |
| CD2200006        | 2200006    | CND10004T201 | 22 TREASURY COUPON 06                | MINISTRY OF FINANCE OF PRC     | CNY       | 73,000,000,000  | 2022-03-24 | 2029-03-24    | 2.80        | 2024-03-24                  | 2025-03-24                | 2025-03-24                   | Annually               | No          |
| CD2200007        | 2200007    | CND10004TCN0 | 22 TREASURY COUPON 07                | MINISTRY OF FINANCE OF PRC     | CNY       | 77,160,000,000  | 2022-04-15 | 2027-04-15    | 2.48        | 2023-04-15                  | 2024-04-15                | 2024-04-15                   | Annually               | No          |
| CD2200008        | 2200008    | CND10004TCP5 | 22 TREASURY COUPON 08                | MINISTRY OF FINANCE OF PRC     | CNY       | 20,000,000,000  | 2022-04-15 | 2052-04-15    | 3.32        | 2023-10-15                  | 2024-04-15                | 2024-04-15                   | Semi-annually          | No          |
| CD2200010        | 2200010    | CND10004TM71 | 22 TREASURY COUPON 10                | MINISTRY OF FINANCE OF PRC     | CNY       | 199,020,000,000 | 2022-05-15 | 2032-05-15    | 2.76        | 2023-11-15                  | 2024-05-15                | 2024-05-15                   | Semi-annually          | No          |
| CD2200011        | 2200011    | CND10004TPK8 | 22 TREASURY COUPON 11                | MINISTRY OF FINANCE OF PRC     | CNY       | 201,020,000,000 | 2022-05-25 | 2025-05-25    | 2.24        | 2023-05-25                  | 2024-05-25                | 2024-05-25                   | Annually               | No          |
| CD2200012        | 2200012    | CND100054BH7 | 22 TREASURY COUPON 12                | MINISTRY OF FINANCE OF PRC     | CNY       | 51,050,000,000  | 2022-06-15 | 2029-06-15    | 2.75        | 2023-06-15                  | 2024-06-15                | 2024-06-15                   | Annually               | No          |

**List of Bond Connect Securities**

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**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                  | Issuer                     | Issue Ccy | Issue Size      | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|------------------------------------|----------------------------|-----------|-----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD220013         | 220013     | CND100058NN1 | 22 TREASURY COUPON 13              | MINISTRY OF FINANCE OF PRC | CNY       | 60,060,000,000  | 2022-06-25 | 2024-06-25    | 2.18        | 2023-06-25                  | 2024-06-25                | 2024-06-25                   | Annually               | No          |
| CD220015         | 220015     | CND10005CWX0 | 22 TREASURY COUPON 15              | MINISTRY OF FINANCE OF PRC | CNY       | 100,000,000,000 | 2022-07-15 | 2072-07-15    | 3.40        | 2024-01-15                  | 2024-07-15                | 2024-07-15                   | Semi-annually          | No          |
| CD220016         | 220016     | CND10005F4L5 | 22 TREASURY COUPON 16              | MINISTRY OF FINANCE OF PRC | CNY       | 85,010,000,000  | 2022-07-25 | 2027-07-25    | 2.50        | 2023-07-25                  | 2024-07-25                | 2024-07-25                   | Annually               | No          |
| CD220017         | 220017     | CND10005JJ69 | 22 TREASURY COUPON 17              | MINISTRY OF FINANCE OF PRC | CNY       | 236,400,000,000 | 2022-08-15 | 2032-08-15    | 2.69        | 2024-02-15                  | 2024-08-15                | 2024-08-15                   | Semi-annually          | No          |
| CD220018         | 220018     | CND10005K405 | 22 TREASURY COUPON 18              | MINISTRY OF FINANCE OF PRC | CNY       | 85,000,000,000  | 2022-08-25 | 2025-08-25    | 2.18        | 2023-08-25                  | 2024-08-25                | 2024-08-25                   | Annually               | No          |
| CD220019         | 220019     | CND10005L4G7 | 22 TREASURY COUPON 19              | MINISTRY OF FINANCE OF PRC | CNY       | 75,130,000,000  | 2022-09-01 | 2032-09-01    | 2.60        | 2024-03-01                  | 2024-09-01                | 2024-09-01                   | Semi-annually          | No          |
| CD220020         | 220020     | CND10005N0P4 | 22 TREASURY COUPON 20              | MINISTRY OF FINANCE OF PRC | CNY       | 85,080,000,000  | 2022-09-15 | 2024-09-15    | 1.99        | 2023-09-15                  | 2024-09-15                | 2024-09-15                   | Annually               | No          |
| CD220021         | 220021     | CND10005NWW9 | 22 TREASURY COUPON 21              | MINISTRY OF FINANCE OF PRC | CNY       | 85,000,000,000  | 2022-09-25 | 2029-09-25    | 2.62        | 2023-09-25                  | 2024-09-25                | 2024-09-25                   | Annually               | No          |
| CD220022         | 220022     | CND10005QTD8 | 22 TREASURY COUPON 22              | MINISTRY OF FINANCE OF PRC | CNY       | 67,000,000,000  | 2022-10-15 | 2027-10-15    | 2.44        | 2023-10-15                  | 2024-10-15                | 2024-10-15                   | Annually               | No          |
| CD220024         | 220024     | CND10005R9B1 | 22 TREASURY COUPON 24              | MINISTRY OF FINANCE OF PRC | CNY       | 20,000,000,000  | 2022-10-25 | 2052-10-25    | 3.12        | 2023-10-25                  | 2024-04-25                | 2024-04-25                   | Semi-annually          | No          |
| CD220025         | 220025     | CND10005TZQ1 | 22 TREASURY COUPON 25              | MINISTRY OF FINANCE OF PRC | CNY       | 211,600,000,000 | 2022-11-15 | 2032-11-15    | 2.80        | 2023-11-15                  | 2024-05-15                | 2024-05-15                   | Semi-annually          | No          |
| CD220026         | 220026     | CND10005W6D6 | 22 TREASURY COUPON 26              | MINISTRY OF FINANCE OF PRC | CNY       | 67,000,000,000  | 2022-11-25 | 2025-11-25    | 2.28        | 2023-11-25                  | 2024-11-25                | 2024-11-25                   | Annually               | No          |
| CD220027         | 220027     | CND10005YJN2 | 22 TREASURY COUPON 27              | MINISTRY OF FINANCE OF PRC | CNY       | 60,330,000,000  | 2022-12-15 | 2029-12-15    | 2.79        | 2023-12-15                  | 2024-12-15                | 2024-12-15                   | Annually               | No          |
| CD220028         | 220028     | CND10005YLP3 | 22 TREASURY COUPON 28              | MINISTRY OF FINANCE OF PRC | CNY       | 60,000,000,000  | 2022-12-25 | 2024-12-25    | 2.29        | 2023-12-25                  | 2024-12-25                | 2024-12-25                   | Annually               | No          |
| CD2202001        | 2202001    | CND10004R346 | 22 CHINA DEVT BANK GREEN BOND 01   | CHINA DEVT BANK GREEN BOND | CNY       | 130,000,000     | 2022-01-21 | 2027-01-21    | 2.45        | 2024-01-21                  | 2025-01-21                | 2025-01-21                   | Annually               | No          |
| CD2202002        | 2202002    | CND10004TBR3 | 22 CHINA DEVT BANK GREEN BOND 02   | CHINA DEVT BANK GREEN BOND | CNY       | 100,000,000     | 2022-04-01 | 2025-04-01    | 2.50        | 2024-04-01                  | 2025-04-01                | 2025-04-01                   | Annually               | No          |
| CD2202003        | 2202003    | CND10005RD16 | 22 CHINA DEVT BANK GREEN BOND 03   | CHINA DEVT BANK GREEN BOND | CNY       | 12,000,000,000  | 2022-10-17 | 2025-10-17    | 2.11        | 2023-10-17                  | 2024-10-17                | 2024-10-17                   | Annually               | No          |
| CD220202         | 220202     | CND10004T3K4 | 22 CHINA DEVELOPMENT BANK 02       | CHINA DEVELOPMENT BANK     | CNY       | 109,000,000,000 | 2022-03-17 | 2025-03-17    | 2.59        | 2024-03-17                  | 2025-03-17                | 2025-03-17                   | Annually               | No          |
| CD220203         | 220203     | CND10004SF89 | 22 CHINA DEVELOPMENT BANK 03       | CHINA DEVELOPMENT BANK     | CNY       | 20,000,000,000  | 2022-02-24 | 2027-02-24    | 2.65        | 2024-02-24                  | 2025-02-24                | 2025-02-24                   | Annually               | No          |
| CD220204         | 220204     | CND10004SKD6 | 22 CHINA DEVELOPMENT BANK 04       | CHINA DEVELOPMENT BANK     | CNY       | 7,000,000,000   | 2022-03-01 | 2029-03-01    | 2.99        | 2024-03-01                  | 2025-03-01                | 2025-03-01                   | Annually               | No          |
| CD220205         | 220205     | CND10004R1S3 | 22 CHINA DEVELOPMENT BANK 05       | CHINA DEVELOPMENT BANK     | CNY       | 40,000,000,000  | 2022-01-17 | 2032-01-17    | 3.00        | 2024-01-17                  | 2025-01-17                | 2025-01-17                   | Annually               | No          |
| CD220207         | 220207     | CND10005LHT0 | 22 CHINA DEVELOPMENT BANK 07       | CHINA DEVELOPMENT BANK     | CNY       | 11,000,000,000  | 2022-08-25 | 2025-08-25    | 2.22        | 2023-08-25                  | 2024-08-25                | 2024-08-25                   | Annually               | No          |
| CD220208         | 220208     | CND100058Q29 | 22 CHINA DEVELOPMENT BANK 08       | CHINA DEVELOPMENT BANK     | CNY       | 16,000,000,000  | 2022-06-16 | 2027-06-16    | 2.69        | 2023-06-16                  | 2024-06-16                | 2024-06-16                   | Annually               | No          |
| CD220209         | 220209     | CND10005NM01 | 22 CHINA DEVELOPMENT BANK 09       | CHINA DEVELOPMENT BANK     | CNY       | 6,000,000,000   | 2022-09-13 | 2029-09-13    | 2.68        | 2023-09-13                  | 2024-09-13                | 2024-09-13                   | Annually               | No          |
| CD220210         | 220210     | CND10004THF5 | 22 CHINA DEVELOPMENT BANK 10       | CHINA DEVELOPMENT BANK     | CNY       | 40,000,000,000  | 2022-04-22 | 2032-04-22    | 2.98        | 2023-04-22                  | 2024-04-22                | 2024-04-22                   | Annually               | No          |
| CD220214         | 220214     | CND10004T4V9 | 22 CHINA DEVELOPMENT BANK 14       | CHINA DEVELOPMENT BANK     | CNY       | 56,500,000,000  | 2022-03-21 | 2025-03-21    | 2.33        | 2024-03-21                  | 2024-06-21                | 2024-06-21                   | Quarterly              | No          |
| CD220215         | 220215     | CND10005G4Z4 | 22 CHINA DEVELOPMENT BANK 15       | CHINA DEVELOPMENT BANK     | CNY       | 243,000,000,000 | 2022-07-18 | 2032-07-18    | 2.96        | 2023-07-18                  | 2024-07-18                | 2024-07-18                   | Annually               | No          |
| CD220217         | 220217     | CND10004TQ69 | 22 CHINA DEVELOPMENT BANK 17       | CHINA DEVELOPMENT BANK     | CNY       | 35,000,000,000  | 2022-05-16 | 2025-05-16    | 2.30        | 2024-02-16                  | 2024-05-16                | 2024-05-16                   | Quarterly              | No          |
| CD220218         | 220218     | CND10005BRS2 | 22 CHINA DEVELOPMENT BANK 18       | CHINA DEVELOPMENT BANK     | CNY       | 3,000,000,000   | 2022-06-24 | 2027-06-24    | 2.49        | 2023-06-24                  | 2024-06-24                | 2024-06-24                   | Annually               | No          |
| CD220219         | 220219     | CND10005BR91 | 22 CHINA DEVELOPMENT BANK 19       | CHINA DEVELOPMENT BANK     | CNY       | 3,000,000,000   | 2022-06-24 | 2032-06-24    | 2.70        | 2023-06-24                  | 2024-06-24                | 2024-06-24                   | Annually               | No          |
| CD220220         | 220220     | CND10005S515 | 22 CHINA DEVELOPMENT BANK 20       | CHINA DEVELOPMENT BANK     | CNY       | 34,000,000,000  | 2022-10-24 | 2032-10-24    | 2.77        | 2023-10-24                  | 2024-10-24                | 2024-10-24                   | Annually               | No          |
| CD2203002        | 2203002    | CND10005PZZ0 | 22 EXPORT-IMPORT BOC GREEN BOND 02 | EXPORT-IMPORT BK OF CHINA  | CNY       | 4,000,000,000   | 2022-09-23 | 2024-09-23    | 1.67        | 2023-09-23                  | 2024-09-23                | 2024-09-23                   | Annually               | No          |
| CD220303         | 220303     | CND100054QC6 | 22 EXPORT-IMPORT BK OF CHINA 03    | EXPORT-IMPORT BK OF CHINA  | CNY       | 14,000,000,000  | 2022-06-10 | 2025-06-10    | 2.57        | 2023-06-10                  | 2024-06-10                | 2024-06-10                   | Annually               | No          |
| CD220305         | 220305     | CND10004R6Q6 | 22 EXPORT-IMPORT BK OF CHINA 05    | EXPORT-IMPORT BK OF CHINA  | CNY       | 6,000,000,000   | 2022-01-27 | 2027-01-27    | 2.61        | 2024-01-27                  | 2025-01-27                | 2025-01-27                   | Annually               | No          |
| CD220307         | 220307     | CND10005N4S0 | 22 EXPORT-IMPORT BK OF CHINA 07    | EXPORT-IMPORT BK OF CHINA  | CNY       | 8,000,000,000   | 2022-09-05 | 2029-09-05    | 2.74        | 2023-09-05                  | 2024-09-05                | 2024-09-05                   | Annually               | No          |
| CD220310         | 220310     | CND10004TIY9 | 22 EXPORT-IMPORT BK OF CHINA 10    | EXPORT-IMPORT BK OF CHINA  | CNY       | 219,520,000,000 | 2022-03-11 | 2032-03-11    | 3.18        | 2024-03-11                  | 2025-03-11                | 2025-03-11                   | Annually               | No          |
| CD220311         | 220311     | CND10005KVM8 | 22 EXPORT-IMPORT BK OF CHINA 11    | EXPORT-IMPORT BK OF CHINA  | CNY       | 243,430,000,000 | 2022-08-19 | 2032-08-19    | 2.90        | 2023-08-19                  | 2024-08-19                | 2024-08-19                   | Annually               | No          |
| CD220312         | 220312     | CND10004TPT9 | 22 EXPORT-IMPORT BK OF CHINA 12    | EXPORT-IMPORT BK OF CHINA  | CNY       | 57,170,000,000  | 2022-05-16 | 2024-05-16    | 2.33        | 2023-05-16                  | 2024-05-16                | 2024-05-16                   | Annually               | No          |
| CD220313         | 220313     | CND10005X8M2 | 22 EXPORT-IMPORT BK OF CHINA 13    | EXPORT-IMPORT BK OF CHINA  | CNY       | 11,000,000,000  | 2022-12-05 | 2025-12-05    | 2.64        | 2023-12-05                  | 2024-12-05                | 2024-12-05                   | Annually               | No          |

**List of Bond Connect Securities**

2024-04-11

**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                  | Issuer                         | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|------------------------------------|--------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD220315         | 220315     | CND100058VQ7 | 22 EXPORT-IMPORT BK OF CHINA 15    | EXPORT-IMPORT BK OF CHINA      | CNY       | 19,000,000,000 | 2022-06-17 | 2027-06-17    | 2.82        | 2023-06-17                  | 2024-06-17                | 2024-06-17                   | Annually               | No          |
| CD220322         | 220322     | CND10005K3N6 | 22 EXPORT-IMPORT BK OF CHINA 22    | EXPORT-IMPORT BK OF CHINA      | CNY       | 67,440,000,000 | 2022-08-15 | 2024-08-15    | 2.23        | 2023-08-15                  | 2024-08-15                | 2024-08-15                   | Annually               | No          |
| CD220332         | 220332     | CND10005X8R1 | 22 EXPORT-IMPORT BK OF CHINA 32    | EXPORT-IMPORT BK OF CHINA      | CNY       | 34,000,000,000 | 2022-12-05 | 2024-12-05    | 2.44        | 2023-12-05                  | 2024-12-05                | 2024-12-05                   | Annually               | No          |
| CD220402         | 220402     | CND10004SDM2 | 22 AGRICULTURAL DEV BK OF CN 02    | AGRICULTURAL DEV BANK OF CHINA | CNY       | 30,310,000,000 | 2022-02-23 | 2027-02-23    | 2.74        | 2024-02-23                  | 2025-02-23                | 2025-02-23                   | Annually               | No          |
| CD220403         | 220403     | CND10004SWF6 | 22 AGRICULTURAL DEV BK OF CN 03    | AGRICULTURAL DEV BANK OF CHINA | CNY       | 63,520,000,000 | 2022-03-09 | 2025-03-09    | 2.61        | 2024-03-09                  | 2025-03-09                | 2025-03-09                   | Annually               | No          |
| CD220405         | 220405     | CND100054BC8 | 22 AGRICULTURAL DEV BK OF CN 05    | AGRICULTURAL DEV BANK OF CHINA | CNY       | 35,000,000,000 | 2022-06-06 | 2032-06-06    | 3.06        | 2023-06-06                  | 2024-06-06                | 2024-06-06                   | Annually               | No          |
| CD220406         | 220406     | CND10005H377 | 22 AGRICULTURAL DEV BK OF CN 06    | AGRICULTURAL DEV BANK OF CHINA | CNY       | 16,100,000,000 | 2022-07-27 | 2025-07-27    | 2.46        | 2023-07-27                  | 2024-07-27                | 2024-07-27                   | Annually               | No          |
| CD220407         | 220407     | CND10005LBD7 | 22 AGRICULTURAL DEV BK OF CN 07    | AGRICULTURAL DEV BANK OF CHINA | CNY       | 13,420,000,000 | 2022-08-24 | 2027-08-24    | 2.50        | 2023-08-24                  | 2024-08-24                | 2024-08-24                   | Annually               | No          |
| CD220409         | 220409     | CND10005Q154 | 22 AGRICULTURAL DEV BK OF CN 09    | AGRICULTURAL DEV BANK OF CHINA | CNY       | 2,000,000,000  | 2022-09-28 | 2027-09-28    | 2.49        | 2024-03-28                  | 2024-06-28                | 2024-06-28                   | Quarterly              | No          |
| CD220410         | 220410     | CND10005RB00 | 22 AGRICULTURAL DEV BK OF CN 10    | AGRICULTURAL DEV BANK OF CHINA | CNY       | 24,000,000,000 | 2022-10-14 | 2032-10-14    | 2.97        | 2023-10-14                  | 2024-10-14                | 2024-10-14                   | Annually               | No          |
| CD220412         | 220412     | CND10005X234 | 22 AGRICULTURAL DEV BK OF CN 12    | AGRICULTURAL DEV BANK OF CHINA | CNY       | 12,000,000,000 | 2022-12-01 | 2025-12-01    | 2.60        | 2023-12-01                  | 2024-12-01                | 2024-12-01                   | Annually               | No          |
| CD2205028        | 2205028    | CND10004R387 | 22 GOVT OF BEIJING MUNICIPALITY 06 | GOVT OF BEIJING MUNICIPALITY   | CNY       | 39,117,000,000 | 2022-01-20 | 2025-01-20    | 2.56        | 2024-01-20                  | 2025-01-20                | 2025-01-20                   | Annually               | No          |
| CD2205352        | 2205352    | CND10004T2Z4 | 22 GOV OF GUANGDONG PROVINCE 16    | GOV OF GUANGDONG PROVINCE      | CNY       | 14,504,620,000 | 2022-03-16 | 2032-03-16    | 2.92        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2205482        | 2205482    | CND10004TCT7 | 22 ZHEJIANG PROVINCE FIN 22        | ZHEJIANG PROVINCE FIN          | CNY       | 1,323,000,000  | 2022-04-08 | 2027-04-08    | 2.78        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2205595        | 2205595    | CND10004TJQ8 | 22 JIANGSU MUNICIPAL GOVT 11       | JIANGSU MUNICIPAL GOVERNMENT   | CNY       | 24,811,000,000 | 2022-04-25 | 2029-04-25    | 2.92        | 2023-04-25                  | 2024-04-25                | 2024-04-25                   | Annually               | No          |
| CD2205661        | 2205661    | CND10004TNG1 | 22 GOVT OF BEIJING MUNICIPALITY 29 | GOVT OF BEIJING MUNICIPALITY   | CNY       | 1,611,000,000  | 2022-05-11 | 2024-05-11    | 2.44        | 2023-05-11                  | 2024-05-11                | 2024-05-11                   | Annually               | No          |
| CD2205708        | 2205708    | CND10004TQ89 | 22 GOVT OF INNER MONGOLIA 10       | GOV OF INNER MONGOLIA A.REGION | CNY       | 10,956,350,000 | 2022-05-18 | 2029-05-18    | 3.06        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2205730        | 2205730    | CND10004TQD1 | 22 GOV OF SHANGHAI MUNI 08         | GOV OF SHANGHAI MUNICIPALITY   | CNY       | 14,360,000,000 | 2022-05-17 | 2025-05-17    | 2.51        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2205731        | 2205731    | CND10004TQJ8 | 22 GOV OF SHANGHAI MUNI 09         | GOV OF SHANGHAI MUNICIPALITY   | CNY       | 10,000,000,000 | 2022-05-17 | 2027-05-17    | 2.69        | 2023-05-17                  | 2024-05-17                | 2024-05-17                   | Annually               | No          |
| CD2205773        | 2205773    | CND10004VH66 | 22 GOVT OF GUANGXI ZHUANG 23       | GOVT OF GUANGXI ZHUANG         | CNY       | 753,000,000    | 2022-05-19 | 2027-05-19    | 2.73        | 2023-05-19                  | 2024-05-19                | 2024-05-19                   | Annually               | No          |
| CD2205789        | 2205789    | CND10004WZP0 | 22 JIANGSU MUNICIPAL GOVT 13       | JIANGSU MUNICIPAL GOVERNMENT   | CNY       | 14,638,000,000 | 2022-05-23 | 2029-05-23    | 2.90        | 2023-05-23                  | 2024-05-23                | 2024-05-23                   | Annually               | No          |
| CD2205806        | 2205806    | CND10004X9Z3 | 22 GOVT OF HUBEI PROVINCE 71       | GOVT OF HUBEI PROVINCE         | CNY       | 551,040,000    | 2022-05-24 | 2024-05-24    | 2.36        | 2023-05-24                  | 2024-05-24                | 2024-05-24                   | Annually               | No          |
| CD2220012        | 2220012    | CND10004SF48 | 22 CHINA ZHESHANG BANK SME 01      | CHINA ZHESHANG BANK CO.,LTD.   | CNY       | 10,000,000,000 | 2022-02-25 | 2025-02-25    | 2.83        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2220014        | 2220014    | CND10004SJJ5 | 22 BANK OF DONGGUAN                | BANK OF DONGGUAN CO.,LTD.      | CNY       | 4,000,000,000  | 2022-03-01 | 2025-03-01    | 2.88        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2220024        | 2220024    | CND10004T3J6 | 22 BANK OF JIANGSU CO LTD SME      | BANK OF JIANGSU CO LTD         | CNY       | 10,000,000,000 | 2022-03-18 | 2025-03-18    | 2.99        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2220031        | 2220031    | CND10004TD07 | 22 CHINA ZHESHANG BANK SME 02      | CHINA ZHESHANG BANK CO.,LTD.   | CNY       | 10,000,000,000 | 2022-04-11 | 2025-04-11    | 2.93        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2220047        | 2220047    | CND100056ZH1 | 22 BANK OF BEIJING GREEN BOND 01   | BANK OF BEIJING GREEN BOND     | CNY       | 9,000,000,000  | 2022-06-16 | 2025-06-16    | 2.78        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2220055        | 2220055    | CND10005CWS0 | 22 XIAMEN BANK GREEN BOND 01       | XIAMEN BANK GREEN BOND         | CNY       | 1,000,000,000  | 2022-07-06 | 2025-07-06    | 2.89        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2220079        | 2220079    | CND10005WML4 | 22 BANK OF JIANGSU                 | BANK OF JIANGSU CO.,LTD        | CNY       | 20,000,000,000 | 2022-11-18 | 2025-11-18    | 2.80        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2222006        | 2222006    | CND10005JYR3 | 22 BOC FINANCIAL ASSET INVEST 01   | BOC FINANCIAL ASSET INVESTMENT | CNY       | 5,500,000,000  | 2022-08-15 | 2025-08-15    | 2.70        | 2023-08-15                  | 2024-08-15                | 2024-08-15                   | Annually               | No          |
| CD2226002        | 2226002    | CND10004SF63 | 22 CHN MERCHAN BANK 01             | THE CHINESE MERCHANDISE BANK   | CNY       | 3,000,000,000  | 2022-02-25 | 2025-02-25    | 3.15        | 2024-02-25                  | 2025-02-25                | 2025-02-25                   | Annually               | No          |
| CD2226003        | 2226003    | CND10004T4D7 | 22 HSBC BANK (CHINA) CO LTD 01     | HSBC BANK (CHINA) CO LTD       | CNY       | 6,000,000,000  | 2022-03-21 | 2025-03-21    | 3.10        | 2024-03-21                  | 2025-03-21                | 2025-03-21                   | Annually               | No          |
| CD2226004        | 2226004    | CND10004T8P2 | 22 NANYANG COMM BANK 02            | NANYANG COMMERCIAL BANK        | CNY       | 1,500,000,000  | 2022-03-28 | 2025-03-28    | 3.35        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2226005        | 2226005    | CND100053BP2 | 22 OCBC WING HANG BANK CHINA 01    | OCBC WING HANG BANK CHINA      | CNY       | 1,000,000,000  | 2022-05-30 | 2025-05-30    | 2.99        | 2023-05-30                  | 2024-05-30                | 2024-05-30                   | Annually               | No          |
| CD2226006        | 2226006    | CND10005MPS3 | 22 HSBC BANK (CHINA) CO LTD 02     | HSBC BANK (CHINA) CO LTD       | CNY       | 3,000,000,000  | 2022-09-01 | 2025-09-01    | 2.75        | 2023-09-01                  | 2024-09-01                | 2024-09-01                   | Annually               | No          |
| CD2226007        | 2226007    | CND10005X8S9 | 22 HSBC BANK (CHINA) CO LTD 03     | HSBC BANK (CHINA) CO LTD       | CNY       | 3,000,000,000  | 2022-12-05 | 2025-12-05    | 3.10        | 2023-12-05                  | 2024-12-05                | 2024-12-05                   | Annually               | No          |
| CD2226008        | 2226008    | CND10005W6H7 | 22 OCBC WING HANG GREENBOND        | OCBC WING HANG CHINA           | CNY       | 500,000,000    | 2022-11-17 | 2025-11-17    | 3.24        | 2023-11-17                  | 2024-11-17                | 2024-11-17                   | Annually               | No          |
| CD222701         | 222701     | CND10005N0N9 | 22 CENTRAL HUIJIN INV LTD 01       | CENTRAL HUIJIN INVESTMENT LTD  | CNY       | 13,000,000,000 | 2022-09-05 | 2029-09-05    | 2.92        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD222702         | 222702     | CND10005NX08 | 22 CENTRAL HUIJIN INV LTD 02       | CENTRAL HUIJIN INVESTMENT LTD  | CNY       | 13,000,000,000 | 2022-09-19 | 2027-09-19    | 2.62        | 2023-09-19                  | 2024-09-19                | 2024-09-19                   | Annually               | No          |

**List of Bond Connect Securities**

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**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                         | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|--------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD2228001        | 2228001    | CND10004R1Z8 | 22 POSTAL SAVINGS BOC PERPETUAL 01   | POSTAL SAVINGS BOC             | CNY       | 30,000,000,000 | 2022-01-18 | 9999-12-31    | 3.46        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2228004        | 2228004    | CND10004R2K8 | 22 IND AND COM BK OF CN TR II 01     | IND AND COMM BK OF CHINA       | CNY       | 35,000,000,000 | 2022-01-20 | 2032-01-20    | 3.28        | 2024-01-20                  | 2025-01-20                | 2025-01-20                   | Annually               | No          |
| CD2228006        | 2228006    | CND10004R494 | 22 BK OF CHINA LTD TIER II 01        | BANK OF CHINA                  | CNY       | 30,000,000,000 | 2022-01-24 | 2032-01-24    | 3.25        | 2024-01-24                  | 2025-01-24                | 2025-01-24                   | Annually               | No          |
| CD2228007        | 2228007    | CND10004R403 | 22 SHANGHAI PUDONG DEV BANK 01       | SHANGHAI PUDONG DEV BANK       | CNY       | 25,000,000,000 | 2022-01-25 | 2025-01-25    | 2.69        | 2024-01-25                  | 2025-01-25                | 2025-01-25                   | Annually               | No          |
| CD2228008        | 2228008    | CND10004R3L4 | 22 SHANGHAI PUDONG DEV BANK 02       | SHANGHAI PUDONG DEV BANK       | CNY       | 5,000,000,000  | 2022-01-25 | 2025-01-25    | 2.69        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2228009        | 2228009    | CND10004SB26 | 22 CHINA EVERBRIGHT S AND M ENTER    | CHINA EVERBRIGHT BANK CO LTD   | CNY       | 40,000,000,000 | 2022-02-21 | 2025-02-21    | 2.73        | 2024-02-21                  | 2025-02-21                | 2025-02-21                   | Annually               | No          |
| CD2228012        | 2228012    | CND10004SCP7 | 22 BK OF CHINA GREEN FIN BOND 01     | BANK OF CHINA LIMITED          | CNY       | 30,000,000,000 | 2022-02-23 | 2025-02-23    | 2.60        | 2024-02-23                  | 2025-02-23                | 2025-02-23                   | Annually               | No          |
| CD2228014        | 2228014    | CND10004SF71 | 22 BANK OF COMMUNICATIONS CO 01      | BANK OF COMMUNICATIONS CO      | CNY       | 30,000,000,000 | 2022-02-25 | 2032-02-25    | 3.45        | 2024-02-25                  | 2025-02-25                | 2025-02-25                   | Annually               | No          |
| CD2228015        | 2228015    | CND10004SJN7 | 22 SHANGHAI PUDONG DEV BANK 03       | SHANGHAI PUDONG DEV BANK       | CNY       | 30,000,000,000 | 2022-03-01 | 2025-03-01    | 2.78        | 2024-03-01                  | 2025-03-01                | 2025-03-01                   | Annually               | No          |
| CD2228017        | 2228017    | CND10004SVP7 | 22 PSBC TIER2 01                     | POSTAL SAVINGS BANK OF CHINA   | CNY       | 35,000,000,000 | 2022-03-08 | 2032-03-08    | 3.54        | 2024-03-08                  | 2025-03-08                | 2025-03-08                   | Annually               | No          |
| CD2228019        | 2228019    | CND10004T0N4 | 22 INDUSTRIAL BANK CO., LTD 01       | INDUSTRIAL BANK CO., LTD       | CNY       | 10,000,000,000 | 2022-03-14 | 2025-03-14    | 3.00        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2228020        | 2228020    | CND10004T110 | 22 INDUSTRIAL BANK CO., LTD 02       | INDUSTRIAL BANK CO., LTD       | CNY       | 30,000,000,000 | 2022-03-14 | 2025-03-14    | 2.96        | 2024-03-14                  | 2025-03-14                | 2025-03-14                   | Annually               | No          |
| CD2228022        | 2228022    | CND10004TC99 | 22 INDUSTRIAL BANK CO., LTD 03       | INDUSTRIAL BANK CO., LTD       | CNY       | 11,500,000,000 | 2022-04-06 | 2025-04-06    | 2.94        | 2024-04-06                  | 2025-04-06                | 2025-04-06                   | Annually               | No          |
| CD2228023        | 2228023    | CND10004TDD9 | 22 BK OF CHINA LTD PERPETUAL 01      | BANK OF CHINA LIMITED          | CNY       | 30,000,000,000 | 2022-04-12 | 9999-12-31    | 3.65        | 2023-04-12                  | 2024-04-12                | 2024-04-12                   | Annually               | No          |
| CD2228024        | 2228024    | CND10004TDV1 | 22 IND AND COM BK OF CN TR II 03     | IND AND COMM BK OF CHINA       | CNY       | 45,000,000,000 | 2022-04-14 | 2032-04-14    | 3.50        | 2023-04-14                  | 2024-04-14                | 2024-04-14                   | Annually               | No          |
| CD2228028        | 2228028    | CND10004TK73 | 22 CHINA CITIC BANK CORP LTD 01      | CHINA CITIC BANK CORP LTD      | CNY       | 30,000,000,000 | 2022-04-28 | 2025-04-28    | 2.80        | 2023-04-28                  | 2024-04-28                | 2024-04-28                   | Annually               | No          |
| CD2228030        | 2228030    | CND10004TNK3 | 22 CHINA MERCHANTS BANK CO GB 01     | CHINA MERCHANTS BANK CO        | CNY       | 5,000,000,000  | 2022-05-13 | 2025-05-13    | 2.65        | 2023-05-13                  | 2024-05-13                | 2024-05-13                   | Annually               | No          |
| CD2228032        | 2228032    | CND10004XC10 | 22 CHINA CONSTRUCTION BANK CORP 01   | CHINA CONSTRUCTION BANK CORP   | CNY       | 10,000,000,000 | 2022-05-25 | 2025-05-25    | 2.60        | 2023-05-25                  | 2024-05-25                | 2024-05-25                   | Annually               | No          |
| CD2228036        | 2228036    | CND100054PB0 | 22 IND AND COMM BK OF CHINA 01       | IND AND COMM BK OF CHINA       | CNY       | 10,000,000,000 | 2022-06-10 | 2025-06-10    | 2.60        | 2023-06-10                  | 2024-06-10                | 2024-06-10                   | Annually               | No          |
| CD2228037        | 2228037    | CND100058P95 | 22 BANK OF COMMUNICATIONS SME 01     | BANK OF COMMUNICATIONS CO      | CNY       | 30,000,000,000 | 2022-06-17 | 2025-06-17    | 2.75        | 2023-06-17                  | 2024-06-17                | 2024-06-17                   | Annually               | No          |
| CD2228039        | 2228039    | CND100058P53 | 22 CHINA CONSTRUCTION BANK T2 01     | CHINA CONSTRUCTION BANK CORP   | CNY       | 45,000,000,000 | 2022-06-17 | 2032-06-17    | 3.45        | 2023-06-17                  | 2024-06-17                | 2024-06-17                   | Annually               | No          |
| CD2228041        | 2228041    | CND1000593J6 | 22 AGRICULTURAL BANK OF CHINA T2 01  | AGRICULTURAL BANK OF CHINA LTD | CNY       | 40,000,000,000 | 2022-06-21 | 2032-06-21    | 3.45        | 2023-06-21                  | 2024-06-21                | 2024-06-21                   | Annually               | No          |
| CD2228043        | 2228043    | CND1000593L2 | 22 BK OF CHINA LTD S AND M ENTER. 01 | BK OF CHINA LTD                | CNY       | 35,000,000,000 | 2022-06-21 | 2025-06-21    | 2.75        | 2023-06-21                  | 2024-06-21                | 2024-06-21                   | Annually               | No          |
| CD2228045        | 2228045    | CND10005JJF9 | 22 INDUSTRIAL BANK CO., LTD 04       | INDUSTRIAL BANK CO., LTD       | CNY       | 20,000,000,000 | 2022-08-03 | 2025-08-03    | 2.54        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2228046        | 2228046    | CND10005JJ44 | 22 CHINA CITIC BANK CORP LTD 02      | CHINA CITIC BANK CORP LTD      | CNY       | 30,000,000,000 | 2022-08-05 | 2025-08-05    | 2.50        | 2023-08-05                  | 2024-08-05                | 2024-08-05                   | Annually               | No          |
| CD2228048        | 2228048    | CND10005JJ10 | 22 BANK OF COMMUNICATIONS CO         | BANK OF COMMUNICATIONS CO      | CNY       | 20,000,000,000 | 2022-08-09 | 2025-08-09    | 2.42        | 2023-08-09                  | 2024-08-09                | 2024-08-09                   | Annually               | No          |
| CD2228049        | 2228049    | CND10005NOH1 | 22 CMB GREEN FINANCIAL BOND 02       | CHINA MERCHANTS BANK CO., LTD  | CNY       | 10,000,000,000 | 2022-09-05 | 2025-09-05    | 2.40        | 2023-09-05                  | 2024-09-05                | 2024-09-05                   | Annually               | No          |
| CD2228050        | 2228050    | CND10005S2R1 | 22 EVERBRIGHT BANK                   | CHINA EVERBRIGHT BANK          | CNY       | 48,000,000,000 | 2022-10-20 | 2025-10-20    | 2.47        | 2023-10-20                  | 2024-10-20                | 2024-10-20                   | Annually               | No          |
| CD2228051        | 2228051    | CND10005RDJ7 | 22 PING AN BANK SMELSF               | PING AN BANK CO.,LTD           | CNY       | 20,000,000,000 | 2022-10-19 | 2025-10-19    | 2.45        | 2023-10-19                  | 2024-10-19                | 2024-10-19                   | Annually               | No          |
| CD2228052        | 2228052    | CND10005S499 | 22 AGRICULTURAL BK FINL BD 01        | AGRICULTURAL BANK OF CHINA LTD | CNY       | 15,000,000,000 | 2022-10-24 | 2025-10-24    | 2.40        | 2023-10-24                  | 2024-10-24                | 2024-10-24                   | Annually               | No          |
| CD2228055        | 2228055    | CND10005TVV0 | 22 PING AN BANK 02                   | PING AN BANK CO.,LTD           | CNY       | 5,000,000,000  | 2022-11-01 | 2025-11-01    | 2.45        | 2023-11-01                  | 2024-11-01                | 2024-11-01                   | Annually               | No          |
| CD2228061        | 2228061    | CND10005YKW1 | 22 BANK OF COMMUNICATIONS SME 02     | BANK OF COMMUNICATIONS CO      | CNY       | 30,000,000,000 | 2022-12-13 | 2025-12-13    | 2.98        | 2023-12-13                  | 2024-12-13                | 2024-12-13                   | Annually               | No          |
| CD223001         | 223001     | CND10005LJ81 | 22 ICBC (MACAU) 01                   | ICBC (MACAU)                   | CNY       | 2,000,000,000  | 2022-08-29 | 2024-08-29    | 2.58        | 2023-08-29                  | 2024-08-29                | 2024-08-29                   | Annually               | No          |
| CD2271020        | 2271020    | CND10005B1N1 | 22 GOV OF GUANGDONG PROVINCE 34      | GOV OF GUANGDONG PROVINCE      | CNY       | 1,472,000,000  | 2022-06-21 | 2027-06-21    | 2.68        | 2023-06-21                  | 2024-06-21                | 2024-06-21                   | Annually               | No          |
| CD2271101        | 2271101    | CND10005B0R4 | 22 GOVT OF BEIJING MUNICIPALITY 37   | GOVT OF BEIJING MUNICIPALITY   | CNY       | 4,100,000,000  | 2022-06-21 | 2024-06-21    | 2.40        | 2023-06-21                  | 2024-06-21                | 2024-06-21                   | Annually               | No          |
| CD2271108        | 2271108    | CND10005B1H3 | 22 GOVT OF BEIJING MUNICIPALITY 44   | GOVT OF BEIJING MUNICIPALITY   | CNY       | 200,000,000    | 2022-06-21 | 2024-06-21    | 2.40        | 2023-06-21                  | 2024-06-21                | 2024-06-21                   | Annually               | No          |
| CD2271115        | 2271115    | CND100059ZZ7 | 22 GOVT OF BEIJING MUNICIPALITY 51   | GOVT OF BEIJING MUNICIPALITY   | CNY       | 20,338,130,000 | 2022-06-21 | 2025-06-21    | 2.45        | 2023-06-21                  | 2024-06-21                | 2024-06-21                   | Annually               | No          |
| CD2271270        | 2271270    | CND10005C4P9 | 22 SHENZHEN GOV 27                   | SHENZHEN GOV                   | CNY       | 1,200,000,000  | 2022-06-27 | 2029-06-27    | 2.89        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2271503        | 2271503    | CND10005D9S1 | 22 GOV OF GUANGDONG PROVINCE 43      | GOV OF GUANGDONG PROVINCE      | CNY       | 8,007,140,000  | 2022-07-08 | 2029-07-08    | 2.95        | 2023-07-08                  | 2024-07-08                | 2024-07-08                   | Annually               | No          |

**List of Bond Connect Securities**

2024-04-11

**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                   | Issuer                         | Issue Ccy | Issue Size      | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|-------------------------------------|--------------------------------|-----------|-----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD2271504        | 2271504    | CND10005DB30 | 22 GOV OF GUANGDONG PROVINCE 44     | GOV OF GUANGDONG PROVINCE      | CNY       | 7,686,750,000   | 2022-07-08 | 2029-07-08    | 2.95        | 2023-07-08                  | 2024-07-08                | 2024-07-08                   | Annually               | No          |
| CD2271532        | 2271532    | CND10005H2W4 | 22 GOV OF SHANGHAI MUNI 11          | GOV OF SHANGHAI MUNICIPALITY   | CNY       | 5,260,000,000   | 2022-07-22 | 2025-07-22    | 2.52        | 2023-07-22                  | 2024-07-22                | 2024-07-22                   | Annually               | No          |
| CD2271600        | 2271600    | CND10005JIM5 | 22 GOV OF GUANGDONG PROVINCE 49     | GOV OF GUANGDONG PROVINCE      | CNY       | 18,028,640,000  | 2022-08-05 | 2027-08-05    | 2.60        | 2023-08-05                  | 2024-08-05                | 2024-08-05                   | Annually               | No          |
| CD2271674        | 2271674    | CND10005NXQ9 | 22 JIANGSU MUNICIPAL GOVT 29        | JIANGSU MUNICIPAL GOVERNMENT   | CNY       | 23,644,000,000  | 2022-09-19 | 2027-09-19    | 2.53        | 2023-09-19                  | 2024-09-19                | 2024-09-19                   | Annually               | No          |
| CD2271710        | 2271710    | CND10005R533 | 22 GOVT OF INNER MONGOLIA 32        | GOV OF INNER MONGOLIA A.REGION | CNY       | 4,748,750,000   | 2022-10-12 | 2029-10-12    | 3.00        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2271717        | 2271717    | CND10005R061 | 22 GOV OF GUANGDONG PROVINCE 56     | GOV OF GUANGDONG PROVINCE      | CNY       | 2,788,090,000   | 2022-10-11 | 2032-10-11    | 2.85        | N/A                         | N/A                       | N/A                          | Semi-annually          | No          |
| CD2271723        | 2271723    | CND10005R9R7 | 22 GOVT OF HUBEI PROVINCE 161       | GOVT OF HUBEI PROVINCE         | CNY       | 2,262,730,000   | 2022-10-13 | 2024-10-13    | 2.21        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2271769        | 2271769    | CND10005RD73 | 22 GOV OF CHONGQING MUNI 50         | GOV OF CHONGQING MUNICIPALITY  | CNY       | 11,700,000,000  | 2022-10-17 | 2027-10-17    | 2.68        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2271851        | 2271851    | CND10005T349 | 22 GOV OF QINGDAO MUNICIPALITY 43   | GOV OF QINGDAO MUNICIPALITY    | CNY       | 140,000,000     | 2022-10-28 | 2027-10-28    | 2.59        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2271865        | 2271865    | CND10005T2X8 | 22 GOVT OF ANHUI PROVINCE 63        | GOVT OF ANHUI PROVINCE         | CNY       | 322,000,000     | 2022-10-27 | 2029-10-27    | 2.86        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2280057        | 2280057    | CND10004S9X5 | 22 MINISTRY OF RAILWAYS 02          | MINISTRY OF RAILWAYS           | CNY       | 10,000,000,000  | 2022-02-17 | 2052-02-17    | 3.62        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2280159        | 2280159    | CND10004TDB3 | 22 MINISTRY OF RAILWAYS 05          | MINISTRY OF RAILWAYS           | CNY       | 10,000,000,000  | 2022-04-11 | 2032-04-11    | 3.25        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2280172        | 2280172    | CND10004TG04 | 22 CHANGSHA METRO GROUP CO LTD 01   | CHANGSHA METRO GROUP CO LTD    | CNY       | 2,000,000,000   | 2022-04-18 | 2032-04-18    | 3.97        | 2023-04-18                  | 2024-04-18                | 2024-04-18                   | Annually               | No          |
| CD2280303        | 2280303    | CND10005D3V8 | 22 MINISTRY OF RAILWAYS 11          | MINISTRY OF RAILWAYS           | CNY       | 20,000,000,000  | 2022-07-07 | 2032-07-07    | 3.28        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2280447        | 2280447    | CND10005R996 | 22 MINISTRY OF RAILWAYS 13          | MINISTRY OF RAILWAYS           | CNY       | 20,000,000,000  | 2022-10-14 | 2027-10-14    | 2.76        | 2023-10-14                  | 2024-10-14                | 2024-10-14                   | Annually               | No          |
| CD2280465        | 2280465    | CND10005V8S1 | 22 MINISTRY OF RAILWAYS 16          | MINISTRY OF RAILWAYS           | CNY       | 12,000,000,000  | 2022-11-10 | 2032-11-10    | 3.02        | 2023-11-10                  | 2024-11-10                | 2024-11-10                   | Annually               | No          |
| CD2280479        | 2280479    | CND10005SWT4 | 22 MINISTRY OF RAILWAYS 18          | MINISTRY OF RAILWAYS           | CNY       | 10,000,000,000  | 2022-11-23 | 2032-11-23    | 3.27        | 2023-11-23                  | 2024-11-23                | 2024-11-23                   | Annually               | No          |
| CD2289128        | 2289128    | CND100054WK7 | 22 FUYUAN AUTO MTGE ABS 2 A 2_ BC   | FUYUAN AUTO MTGE LOAN ABS      | CNY       | 2,015,000,000   | 2022-06-14 | 2024-10-26    | 2.49        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD2289133        | 2289133    | CND100054PV8 | 22 GEN AUTO LOAN ABS 2 A 2_ BC      | GENERATION AUTO LOAN ABS       | CNY       | 2,400,000,000   | 2022-06-10 | 2024-05-26    | 2.50        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD2289152        | 2289152    | CND10005C5T8 | 22 CHANG YING 2 SUBORDINATED_ BC    | CN FOREIGN ECON N TRADE TRUST  | CNY       | 4,120,000,000   | 2022-06-28 | 2024-06-26    | 2.55        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD2289155        | 2289155    | CND10005C5Q4 | 22 ZHONGYU NPA SERIES 2 C           | ZHONGYU                        | CNY       | 69,000,000      | 2022-06-28 | 2025-03-26    | 0.00        | N/A                         | N/A                       | 2024-04-26                   |                        | Yes         |
| CD2289165        | 2289165    | CND10005CC97 | 22 JIANXIN 4C                       | CCB TRUST CO., LTD.            | CNY       | 80,000,000      | 2022-06-28 | 2026-04-26    | 0.00        | N/A                         | N/A                       | 2024-04-26                   |                        | Yes         |
| CD2289201        | 2289201    | CND10005LHW4 | 22 RUICHENG AUTO LOANS 2_ BC        | RUICHENG AUTO LOANS            | CNY       | 2,100,000,000   | 2022-08-26 | 2024-04-26    | 2.20        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD2289226        | 2289226    | CND10005NLP6 | 22 GENERATION AUTO LOAN ABS 3A2_ BC | GENERATION AUTO LOAN ABS       | CNY       | 1,990,000,000   | 2022-09-09 | 2024-08-26    | 2.05        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD2289246        | 2289246    | CND10005PZH8 | 22 CHANG YING 3 SENIOR_ BC          | CN FOREIGN ECON N TRADE TRUST  | CNY       | 4,072,000,000   | 2022-09-23 | 2024-10-26    | 2.15        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD2289261        | 2289261    | CND10005PCV8 | 22 JIANXIN 6C                       | CCB TRUST CO. LTD.             | CNY       | 100,000,000     | 2022-09-21 | 2026-10-26    | 0.00        | N/A                         | N/A                       | 2024-04-26                   |                        | Yes         |
| CD2289268        | 2289268    | CND10005QTB2 | 22 BYD DYNASTY 4 SENIOR_ BC         | SHANGHAI TRUST                 | CNY       | 4,500,000,000   | 2022-09-30 | 2024-05-26    | 1.80        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD2289284        | 2289284    | CND10005SZW1 | 22 HUAYU AUTO LOANS 14 A            | CHN FOREIGN ECON N TRADE TRUST | CNY       | 7,136,000,000   | 2022-10-26 | 2025-08-26    | 2.30        | N/A                         | N/A                       | N/A                          | Monthly                | No          |
| CD2289301        | 2289301    | CND10005TZX7 | 22 FENGYAO 2 SENIOR_ BC             | FENGYAO AUTO LOANS SERIES      | CNY       | 3,490,000,000   | 2022-11-08 | 2025-05-26    | 2.09        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD2289349        | 2289349    | CND10005YKG4 | 22 JIANXIN 8 C                      | CCB TRUST CO., LTD.            | CNY       | 88,000,000      | 2022-12-09 | 2027-01-26    | 0.00        | N/A                         | N/A                       | 2024-04-26                   |                        | Yes         |
| CD2292002        | 2292002    | CND10005W6M7 | 22 GOV OF GUANGDONG PROVINCE 59     | GOV OF GUANGDONG PROVINCE      | CNY       | 6,909,150,000   | 2022-11-16 | 2025-11-16    | 2.46        | 2023-11-16                  | 2024-11-16                | 2024-11-16                   | Annually               | No          |
| CD230002         | 230002     | CND10005ZT18 | 23 TREASURY COUPON 02               | MINISTRY OF FINANCE OF PRC     | CNY       | 86,000,000,000  | 2023-01-15 | 2028-01-15    | 2.64        | 2024-01-15                  | 2025-01-15                | 2025-01-15                   | Annually               | No          |
| CD230003         | 230003     | CND1000639M1 | 23 TREASURY COUPON 03               | MINISTRY OF FINANCE OF PRC     | CNY       | 91,000,000,000  | 2023-02-15 | 2026-02-15    | 2.46        | 2024-02-15                  | 2025-02-15                | 2025-02-15                   | Annually               | No          |
| CD230004         | 230004     | CND100063XD1 | 23 TREASURY COUPON 04               | MINISTRY OF FINANCE OF PRC     | CNY       | 65,000,000,000  | 2023-02-25 | 2033-02-25    | 2.88        | 2024-02-25                  | 2024-08-25                | 2024-08-25                   | Semi-annually          | No          |
| CD230005         | 230005     | CND1000652C5 | 23 TREASURY COUPON 05               | MINISTRY OF FINANCE OF PRC     | CNY       | 88,000,000,000  | 2023-03-15 | 2025-03-15    | 2.35        | 2024-03-15                  | 2025-03-15                | 2025-03-15                   | Annually               | No          |
| CD230006         | 230006     | CND100067578 | 23 TREASURY COUPON 06               | MINISTRY OF FINANCE OF PRC     | CNY       | 257,100,000,000 | 2023-03-25 | 2030-03-25    | 2.80        | 2024-03-25                  | 2025-03-25                | 2025-03-25                   | Annually               | No          |
| CD230007         | 230007     | CND100067586 | 23 TREASURY COUPON 07               | MINISTRY OF FINANCE OF PRC     | CNY       | 92,000,000,000  | 2023-03-25 | 2073-03-25    | 3.27        | 2024-03-25                  | 2024-09-25                | 2024-09-25                   | Semi-annually          | No          |
| CD230008         | 230008     | CND100069PL7 | 23 TREASURY COUPON 08               | MINISTRY OF FINANCE OF PRC     | CNY       | 84,130,000,000  | 2023-04-15 | 2028-04-15    | 2.62        | 2023-04-15                  | 2024-04-15                | 2024-04-15                   | Annually               | No          |
| CD230009         | 230009     | CND100069PK9 | 23 TREASURY COUPON 09               | MINISTRY OF FINANCE OF PRC     | CNY       | 23,000,000,000  | 2023-04-15 | 2053-04-15    | 3.19        | 2023-10-15                  | 2024-04-15                | 2024-04-15                   | Semi-annually          | No          |



**List of Bond Connect Securities**

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**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                  | Issuer                     | Issue Ccy | Issue Size      | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|------------------------------------|----------------------------|-----------|-----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD230010         | 230010     | CND10006BDM3 | 23 TREASURY COUPON 10              | MINISTRY OF FINANCE OF PRC | CNY       | 81,060,000,000  | 2023-04-25 | 2024-04-25    | 2.05        | 2023-04-25                  | 2024-04-25                | 2024-04-25                   | Annually               | No          |
| CD230011         | 230011     | CND10006FNG5 | 23 TREASURY COUPON 11              | MINISTRY OF FINANCE OF PRC | CNY       | 85,220,000,000  | 2023-05-15 | 2026-05-15    | 2.30        | 2023-05-15                  | 2024-05-15                | 2024-05-15                   | Annually               | No          |
| CD230012         | 230012     | CND10006GPT1 | 23 TREASURY COUPON 12              | MINISTRY OF FINANCE OF PRC | CNY       | 70,000,000,000  | 2023-05-25 | 2033-05-25    | 2.67        | 2023-11-25                  | 2024-05-25                | 2024-05-25                   | Semi-annually          | No          |
| CD230013         | 230013     | CND10006JM06 | 23 TREASURY COUPON 13              | MINISTRY OF FINANCE OF PRC | CNY       | 88,140,000,000  | 2023-06-15 | 2025-06-15    | 2.00        | 2023-06-15                  | 2024-06-15                | 2024-06-15                   | Annually               | No          |
| CD230014         | 230014     | CND10006KWD3 | 23 TREASURY COUPON 14              | MINISTRY OF FINANCE OF PRC | CNY       | 86,300,000,000  | 2023-06-25 | 2030-06-25    | 2.62        | 2023-06-25                  | 2024-06-25                | 2024-06-25                   | Annually               | No          |
| CD230015         | 230015     | CND10006PJH0 | 23 TREASURY COUPON 15              | MINISTRY OF FINANCE OF PRC | CNY       | 96,000,000,000  | 2023-07-15 | 2028-07-15    | 2.40        | 2023-07-15                  | 2024-07-15                | 2024-07-15                   | Annually               | No          |
| CD230016         | 230016     | CND10006S9G8 | 23 TREASURY COUPON 16              | MINISTRY OF FINANCE OF PRC | CNY       | 96,200,000,000  | 2023-07-25 | 2024-07-25    | 1.65        | 2023-07-25                  | 2024-07-25                | 2024-07-25                   | Annually               | No          |
| CD230017         | 230017     | CND10006VNH0 | 23 TREASURY COUPON 17              | MINISTRY OF FINANCE OF PRC | CNY       | 95,270,000,000  | 2023-08-15 | 2026-08-15    | 2.18        | 2023-08-15                  | 2024-08-15                | 2024-08-15                   | Annually               | No          |
| CD230018         | 230018     | CND10006VQZ5 | 23 TREASURY COUPON 18              | MINISTRY OF FINANCE OF PRC | CNY       | 95,120,000,000  | 2023-08-25 | 2033-08-25    | 2.52        | 2024-02-25                  | 2024-08-25                | 2024-08-25                   | Semi-annually          | No          |
| CD230019         | 230019     | CND10006ZG95 | 23 TREASURY COUPON 19              | MINISTRY OF FINANCE OF PRC | CNY       | 95,110,000,000  | 2023-09-15 | 2030-09-15    | 2.60        | 2023-09-15                  | 2024-09-15                | 2024-09-15                   | Annually               | No          |
| CD230020         | 230020     | CND10006ZK16 | 23 TREASURY COUPON 20              | MINISTRY OF FINANCE OF PRC | CNY       | 115,000,000,000 | 2023-09-25 | 2025-09-25    | 2.22        | 2023-09-25                  | 2024-09-25                | 2024-09-25                   | Annually               | No          |
| CD230021         | 230021     | CND10006ZK08 | 23 TREASURY COUPON 21              | MINISTRY OF FINANCE OF PRC | CNY       | 115,390,000,000 | 2023-09-25 | 2028-09-25    | 2.48        | 2023-09-25                  | 2024-09-25                | 2024-09-25                   | Annually               | No          |
| CD230022         | 230022     | CND1000716Y2 | 23 TREASURY COUPON 22              | MINISTRY OF FINANCE OF PRC | CNY       | 115,000,000,000 | 2023-10-15 | 2028-10-15    | 2.55        | 2023-10-15                  | 2024-10-15                | 2024-10-15                   | Annually               | No          |
| CD230023         | 230023     | CND1000716X4 | 23 TREASURY COUPON 23              | MINISTRY OF FINANCE OF PRC | CNY       | 23,000,000,000  | 2023-10-15 | 2053-10-15    | 3.00        | 2023-10-15                  | 2024-04-15                | 2024-04-15                   | Semi-annually          | No          |
| CD230024         | 230024     | CND100072G72 | 23 TREASURY COUPON 24              | MINISTRY OF FINANCE OF PRC | CNY       | 112,270,000,000 | 2023-10-25 | 2024-10-25    | 2.30        | 2023-10-25                  | 2024-10-25                | 2024-10-25                   | Annually               | No          |
| CD230025         | 230025     | CND100074J4  | 23 TREASURY COUPON 25              | MINISTRY OF FINANCE OF PRC | CNY       | 115,000,000,000 | 2023-11-15 | 2026-11-15    | 2.39        | 2023-11-15                  | 2024-11-15                | 2024-11-15                   | Annually               | No          |
| CD230026         | 230026     | CND100076348 | 23 TREASURY COUPON 26              | MINISTRY OF FINANCE OF PRC | CNY       | 115,000,000,000 | 2023-11-25 | 2033-11-25    | 2.67        | 2023-11-25                  | 2024-05-25                | 2024-05-25                   | Semi-annually          | No          |
| CD230027         | 230027     | CND1000776R0 | 23 TREASURY COUPON 27              | MINISTRY OF FINANCE OF PRC | CNY       | 115,000,000,000 | 2023-12-15 | 2025-12-15    | 2.33        | 2023-12-15                  | 2024-12-15                | 2024-12-15                   | Annually               | No          |
| CD230028         | 230028     | CND10007C3M6 | 23 TREASURY COUPON 28              | MINISTRY OF FINANCE OF PRC | CNY       | 115,000,000,000 | 2023-12-25 | 2030-12-25    | 2.54        | 2023-12-25                  | 2024-12-25                | 2024-12-25                   | Annually               | No          |
| CD230202         | 230202     | CND10005ZTZ2 | 23 CHINA DEVELOPMENT BANK 02       | CHINA DEVELOPMENT BANK     | CNY       | 14,000,000,000  | 2023-01-11 | 2026-01-11    | 2.59        | 2024-01-11                  | 2025-01-11                | 2025-01-11                   | Annually               | No          |
| CD230203         | 230203     | CND10005ZV06 | 23 CHINA DEVELOPMENT BANK 03       | CHINA DEVELOPMENT BANK     | CNY       | 27,000,000,000  | 2023-01-11 | 2028-01-11    | 2.73        | 2024-01-11                  | 2025-01-11                | 2025-01-11                   | Annually               | No          |
| CD230205         | 230205     | CND1000651J2 | 23 CHINA DEVELOPMENT BANK 05       | CHINA DEVELOPMENT BANK     | CNY       | 42,000,000,000  | 2023-03-06 | 2033-03-06    | 3.02        | 2024-03-06                  | 2025-03-06                | 2025-03-06                   | Annually               | No          |
| CD230206         | 230206     | CND10006G5W7 | 23 CHINA DEVELOPMENT BANK 06       | CHINA DEVELOPMENT BANK     | CNY       | 12,000,000,000  | 2023-05-17 | 2024-05-17    | 2.10        | 2023-05-17                  | 2024-05-17                | 2024-05-17                   | Annually               | No          |
| CD230207         | 230207     | CND10006NGN9 | 23 CHINA DEVELOPMENT BANK 07       | CHINA DEVELOPMENT BANK     | CNY       | 24,000,000,000  | 2023-07-06 | 2026-07-06    | 2.25        | 2023-07-06                  | 2024-07-06                | 2024-07-06                   | Annually               | No          |
| CD230208         | 230208     | CND10006GRG4 | 23 CHINA DEVELOPMENT BANK 08       | CHINA DEVELOPMENT BANK     | CNY       | 22,000,000,000  | 2023-05-25 | 2028-05-25    | 2.52        | 2023-05-25                  | 2024-05-25                | 2024-05-25                   | Annually               | No          |
| CD230210         | 230210     | CND10006GPV7 | 23 CHINA DEVELOPMENT BANK 10       | CHINA DEVELOPMENT BANK     | CNY       | 38,000,000,000  | 2023-05-22 | 2033-05-22    | 2.82        | 2023-05-22                  | 2024-05-22                | 2024-05-22                   | Annually               | No          |
| CD230211         | 230211     | CND10006Z0M6 | 23 CHINA DEVELOPMENT BANK 11       | CHINA DEVELOPMENT BANK     | CNY       | 20,000,000,000  | 2023-09-07 | 2024-09-07    | 1.89        | 2023-09-07                  | 2024-09-07                | 2024-09-07                   | Annually               | No          |
| CD230213         | 230213     | CND10005ZZ93 | 23 CHINA DEVELOPMENT BANK 13       | CHINA DEVELOPMENT BANK     | CNY       | 26,500,000,000  | 2023-01-16 | 2026-01-16    | 2.60        | 2024-01-16                  | 2024-04-16                | 2024-04-16                   | Quarterly              | No          |
| CD230214         | 230214     | CND1000651H6 | 23 CHINA DEVELOPMENT BANK 14       | CHINA DEVELOPMENT BANK     | CNY       | 36,500,000,000  | 2023-03-06 | 2026-03-06    | 2.51        | 2024-03-06                  | 2024-06-06                | 2024-06-06                   | Quarterly              | No          |
| CD230215         | 230215     | CND10006ZG38 | 23 CHINA DEVELOPMENT BANK 15       | CHINA DEVELOPMENT BANK     | CNY       | 46,000,000,000  | 2023-09-11 | 2033-09-11    | 2.69        | 2023-09-11                  | 2024-09-11                | 2024-09-11                   | Annually               | No          |
| CD230216         | 230216     | CND100074H87 | 23 CHINA DEVELOPMENT BANK 16       | CHINA DEVELOPMENT BANK     | CNY       | 11,000,000,000  | 2023-11-06 | 2024-11-06    | 2.16        | 2023-11-06                  | 2024-11-06                | 2024-11-06                   | Annually               | No          |
| CD230218         | 230218     | CND100072FC1 | 23 CHINA DEVELOPMENT BANK 18       | CHINA DEVELOPMENT BANK     | CNY       | 8,000,000,000   | 2023-10-16 | 2025-10-16    | 2.35        | 2023-10-16                  | 2024-10-16                | 2024-10-16                   | Annually               | No          |
| CD2303001        | 2303001    | CND100069NZ2 | 23 EXPORT-IMPORT BOC GREEN BOND 01 | EXPORT-IMPORT BK OF CHINA  | CNY       | 5,000,000,000   | 2023-04-03 | 2025-04-03    | 2.37        | 2024-04-03                  | 2025-04-03                | 2025-04-03                   | Annually               | No          |
| CD230302         | 230302     | CND10006FQL8 | 23 EXPORT-IMPORT BK OF CHINA 02    | EXPORT-IMPORT BK OF CHINA  | CNY       | 19,860,000,000  | 2023-05-15 | 2025-05-15    | 2.35        | 2023-05-15                  | 2024-05-15                | 2024-05-15                   | Annually               | No          |
| CD230303         | 230303     | CND10006BBX4 | 23 EXPORT-IMPORT BK OF CHINA 03    | EXPORT-IMPORT BK OF CHINA  | CNY       | 14,900,000,000  | 2023-04-14 | 2026-04-14    | 2.64        | 2023-04-14                  | 2024-04-14                | 2024-04-14                   | Annually               | No          |
| CD2303039        | 2303039    | CND10006M8B7 | 23 EXPORT-IMPORT BK OF CHINA 039   | EXPORT-IMPORT BK OF CHINA  | CNY       | 4,000,000,000   | 2023-06-16 | 2026-09-16    | 2.35        | 2024-03-16                  | 2024-06-16                | 2024-06-16                   | Quarterly              | No          |
| CD230304         | 230304     | CND10006JCY3 | 23 EXPORT-IMPORT BK OF CHINA 04    | EXPORT-IMPORT BK OF CHINA  | CNY       | 24,000,000,000  | 2023-06-05 | 2024-06-05    | 1.95        | 2023-06-05                  | 2024-06-05                | 2024-06-05                   | Annually               | No          |
| CD230305         | 230305     | CND1000620N9 | 23 EXPORT-IMPORT BK OF CHINA 05    | EXPORT-IMPORT BK OF CHINA  | CNY       | 26,760,000,000  | 2023-02-06 | 2028-02-06    | 2.87        | 2024-02-06                  | 2025-02-06                | 2025-02-06                   | Annually               | No          |
| CD230306         | 230306     | CND10006Y891 | 23 EXPORT-IMPORT BK OF CHINA 06    | EXPORT-IMPORT BK OF CHINA  | CNY       | 14,000,000,000  | 2023-09-04 | 2024-09-04    | 1.93        | 2023-09-04                  | 2024-09-04                | 2024-09-04                   | Annually               | No          |

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**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                         | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|--------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD230307         | 230307     | CND10006BBY2 | 23 EXPORT-IMPORT BK OF CHINA 07      | EXPORT-IMPORT BK OF CHINA      | CNY       | 6,000,000,000  | 2023-04-17 | 2030-04-17    | 2.92        | 2023-04-17                  | 2024-04-17                | 2024-04-17                   | Annually               | No          |
| CD230310         | 230310     | CND100063JL3 | 23 EXPORT-IMPORT BK OF CHINA 10      | EXPORT-IMPORT BK OF CHINA      | CNY       | 39,770,000,000 | 2023-02-13 | 2033-02-13    | 3.10        | 2024-02-13                  | 2025-02-13                | 2025-02-13                   | Annually               | No          |
| CD2303102        | 2303102    | CND10005ZZ51 | 23 EXPORT-IMPORT BK OF CHINA 102     | EXPORT-IMPORT BK OF CHINA      | CNY       | 12,000,000,000 | 2023-01-13 | 2025-01-13    | 2.50        | 2024-01-13                  | 2025-01-13                | 2025-01-13                   | Annually               | No          |
| CD230311         | 230311     | CND10006NHN7 | 23 EXPORT-IMPORT BK OF CHINA 11      | EXPORT-IMPORT BK OF CHINA      | CNY       | 22,000,000,000 | 2023-07-07 | 2033-07-07    | 2.85        | 2023-07-07                  | 2024-07-07                | 2024-07-07                   | Annually               | No          |
| CD230312         | 230312     | CND100074J02 | 23 EXPORT-IMPORT BK OF CHINA 12      | EXPORT-IMPORT BK OF CHINA      | CNY       | 6,000,000,000  | 2023-11-06 | 2025-11-06    | 2.36        | 2023-11-06                  | 2024-11-06                | 2024-11-06                   | Annually               | No          |
| CD230313         | 230313     | CND100072FD9 | 23 EXPORT-IMPORT BK OF CHINA 13      | EXPORT-IMPORT BK OF CHINA      | CNY       | 8,000,000,000  | 2023-10-13 | 2026-10-13    | 2.50        | 2023-10-13                  | 2024-10-13                | 2024-10-13                   | Annually               | No          |
| CD230315         | 230315     | CND10006VBH5 | 23 EXPORT-IMPORT BK OF CHINA 15      | EXPORT-IMPORT BK OF CHINA      | CNY       | 28,000,000,000 | 2023-08-04 | 2028-08-04    | 2.50        | 2023-08-04                  | 2024-08-04                | 2024-08-04                   | Annually               | No          |
| CD2304001        | 2304001    | CND100067560 | 23 AGRICULTURAL DEV BOC GREENBOND 01 | AGRICULTURAL DEV BANK OF CHINA | CNY       | 5,600,000,000  | 2023-03-24 | 2025-03-24    | 2.50        | 2024-03-24                  | 2025-03-24                | 2025-03-24                   | Annually               | No          |
| CD2304002        | 2304002    | CND100072FV1 | 23 AGRICULTURAL DEV BOC GREENBOND 02 | AGRICULTURAL DEV BANK OF CHINA | CNY       | 6,100,000,000  | 2023-10-25 | 2025-10-25    | 2.41        | 2023-10-25                  | 2024-10-25                | 2024-10-25                   | Annually               | No          |
| CD2304003        | 2304003    | CND100072FW9 | 23 AGRICULTURAL DEV BOC GREENBOND 03 | AGRICULTURAL DEV BANK OF CHINA | CNY       | 8,300,000,000  | 2023-10-25 | 2026-10-25    | 2.50        | 2023-10-25                  | 2024-10-25                | 2024-10-25                   | Annually               | No          |
| CD230402         | 230402     | CND100064F16 | 23 AGRICULTURAL DEV BK OF CN 02      | AGRICULTURAL DEV BANK OF CHINA | CNY       | 42,000,000,000 | 2023-02-27 | 2033-02-27    | 3.10        | 2024-02-27                  | 2025-02-27                | 2025-02-27                   | Annually               | No          |
| CD230403         | 230403     | CND1000651K0 | 23 AGRICULTURAL DEV BK OF CN 03      | AGRICULTURAL DEV BANK OF CHINA | CNY       | 18,280,000,000 | 2023-03-08 | 2028-03-08    | 2.90        | 2024-03-08                  | 2025-03-08                | 2025-03-08                   | Annually               | No          |
| CD230404         | 230404     | CND1000652X1 | 23 AGRICULTURAL DEV BK OF CN 04      | AGRICULTURAL DEV BANK OF CHINA | CNY       | 52,340,000,000 | 2023-03-16 | 2026-03-16    | 2.72        | 2024-03-16                  | 2025-03-16                | 2025-03-16                   | Annually               | No          |
| CD230405         | 230405     | CND10006DQZ3 | 23 AGRICULTURAL DEV BK OF CN 05      | AGRICULTURAL DEV BANK OF CHINA | CNY       | 24,620,000,000 | 2023-05-11 | 2026-05-11    | 2.55        | 2023-05-11                  | 2024-05-11                | 2024-05-11                   | Annually               | No          |
| CD230406         | 230406     | CND10006FNT8 | 23 AGRICULTURAL DEV BK OF CN 06      | AGRICULTURAL DEV BANK OF CHINA | CNY       | 36,000,000,000 | 2023-05-15 | 2024-05-15    | 2.11        | 2023-05-15                  | 2024-05-15                | 2024-05-15                   | Annually               | No          |
| CD230407         | 230407     | CND10006JDR5 | 23 AGRICULTURAL DEV BK OF CN 07      | AGRICULTURAL DEV BANK OF CHINA | CNY       | 7,000,000,000  | 2023-06-07 | 2028-06-07    | 2.63        | 2023-06-07                  | 2024-06-07                | 2024-06-07                   | Annually               | No          |
| CD230409         | 230409     | CND10006T7S6 | 23 AGRICULTURAL DEV BK OF CN 09      | AGRICULTURAL DEV BANK OF CHINA | CNY       | 8,000,000,000  | 2023-07-31 | 2026-07-31    | 2.36        | 2024-01-31                  | 2024-04-30                | 2024-04-30                   | Quarterly              | No          |
| CD230410         | 230410     | CND10006KTX7 | 23 AGRICULTURAL DEV BK OF CN 10      | AGRICULTURAL DEV BANK OF CHINA | CNY       | 26,000,000,000 | 2023-06-16 | 2033-06-16    | 2.83        | 2023-06-16                  | 2024-06-16                | 2024-06-16                   | Annually               | No          |
| CD230411         | 230411     | CND10006T7R8 | 23 AGRICULTURAL DEV BK OF CN 11      | AGRICULTURAL DEV BANK OF CHINA | CNY       | 9,000,000,000  | 2023-07-31 | 2024-07-31    | 1.97        | 2023-07-31                  | 2024-07-31                | 2024-07-31                   | Annually               | No          |
| CD230413         | 230413     | CND10006YXS0 | 23 AGRICULTURAL DEV BK OF CN 13      | AGRICULTURAL DEV BANK OF CHINA | CNY       | 33,770,000,000 | 2023-09-07 | 2026-09-07    | 2.35        | 2023-09-07                  | 2024-09-07                | 2024-09-07                   | Annually               | No          |
| CD230415         | 230415     | CND10006ZGB8 | 23 AGRICULTURAL DEV BK OF CN 15      | AGRICULTURAL DEV BANK OF CHINA | CNY       | 21,000,000,000 | 2023-09-13 | 2028-09-13    | 2.57        | 2023-09-13                  | 2024-09-13                | 2024-09-13                   | Annually               | No          |
| CD230420         | 230420     | CND100072G80 | 23 AGRICULTURAL DEV BK OF CN 20      | AGRICULTURAL DEV BANK OF CHINA | CNY       | 27,000,000,000 | 2023-10-20 | 2033-10-20    | 2.85        | 2023-10-20                  | 2024-10-20                | 2024-10-20                   | Annually               | No          |
| CD230421         | 230421     | CND10006ZKN5 | 23 AGRICULTURAL DEV BK OF CN 21      | AGRICULTURAL DEV BANK OF CHINA | CNY       | 24,000,000,000 | 2023-09-25 | 2024-09-25    | 2.18        | 2023-09-25                  | 2024-09-25                | 2024-09-25                   | Annually               | No          |
| CD230431         | 230431     | CND10007C2R7 | 23 AGRICULTURAL DEV BK OF CN 31      | AGRICULTURAL DEV BANK OF CHINA | CNY       | 25,000,000,000 | 2023-12-11 | 2024-12-11    | 2.44        | 2023-12-11                  | 2024-12-11                | 2024-12-11                   | Annually               | No          |
| CD2305248        | 2305248    | CND100068YN7 | 23 GOV OF SHANGHAI MUNI 01           | GOV OF SHANGHAI MUNICIPALITY   | CNY       | 4,000,000,000  | 2023-03-24 | 2026-03-24    | 2.63        | 2024-03-24                  | 2025-03-24                | 2025-03-24                   | Annually               | No          |
| CD2305350        | 2305350    | CND10006BD54 | 23 GOV OF GUANGDONG PROVINCE 23      | GOV OF GUANGDONG PROVINCE      | CNY       | 19,347,020,000 | 2023-04-14 | 2033-04-14    | 2.94        | 2023-10-14                  | 2024-04-14                | 2024-04-14                   | Semi-annually          | No          |
| CD2305392        | 2305392    | CND10006FMY0 | 23 ZHEJIANG PROVINCE FIN 19          | ZHEJIANG PROVINCE FIN          | CNY       | 28,080,000,000 | 2023-05-04 | 2033-05-04    | 2.91        | 2023-11-04                  | 2024-05-04                | 2024-05-04                   | Semi-annually          | No          |
| CD2305980        | 2305980    | CND10006WNT3 | 23 GOV OF SHANGHAI MUNI 21           | GOV OF SHANGHAI MUNICIPALITY   | CNY       | 2,190,000,000  | 2023-08-22 | 2026-08-22    | 2.27        | 2023-08-22                  | 2024-08-22                | 2024-08-22                   | Annually               | No          |
| CD2305983        | 2305983    | CND10006WP55 | 23 GOV OF SHANGHAI MUNI 24           | GOV OF SHANGHAI MUNICIPALITY   | CNY       | 1,370,000,000  | 2023-08-22 | 2026-08-22    | 2.27        | 2023-08-22                  | 2024-08-22                | 2024-08-22                   | Annually               | No          |
| CD2320025        | 2320025    | CND10006MTW5 | 23 BOB 01                            | BANK OF BEIJING CO., LTD       | CNY       | 15,000,000,000 | 2023-06-26 | 2026-06-26    | 2.75        | 2023-06-26                  | 2024-06-26                | 2024-06-26                   | Annually               | No          |
| CD2320061        | 2320061    | CND1000764C8 | 23 XIAMEN INTL BK 01                 | XIAMEN INTERNATIONAL BANK      | CNY       | 5,000,000,000  | 2023-11-24 | 2026-11-24    | 2.83        | 2023-11-24                  | 2024-11-24                | 2024-11-24                   | Annually               | No          |
| CD2322002        | 2322002    | CND1000681X0 | 23 MINSHENG FIN LEASING 01           | MINSHENG FINANCIAL LEASING CO  | CNY       | 2,000,000,000  | 2023-03-22 | 2026-03-22    | 3.40        | 2024-03-22                  | 2025-03-22                | 2025-03-22                   | Annually               | No          |
| CD2322019        | 2322019    | CND1000776P4 | 23 CMB FIN LEASING CO 02             | CMB FIN LEASING CO             | CNY       | 4,000,000,000  | 2023-12-07 | 2026-12-07    | 2.90        | 2023-12-07                  | 2024-12-07                | 2024-12-07                   | Annually               | No          |
| CD2326003        | 2326003    | CND100067644 | 23 HSBC BANK (CHINA) CO LTD 01       | HSBC BANK (CHINA) CO LTD       | CNY       | 3,000,000,000  | 2023-03-20 | 2026-03-20    | 3.20        | 2024-03-20                  | 2025-03-20                | 2025-03-20                   | Annually               | No          |
| CD2326004        | 2326004    | CND1000676F7 | 23 DBS BANK (CHINA)                  | DBS BANK (CHINA) LIMITED       | CNY       | 3,000,000,000  | 2023-03-21 | 2026-03-21    | 3.25        | 2024-03-21                  | 2025-03-21                | 2025-03-21                   | Annually               | No          |
| CD2326012        | 2326012    | CND10006VQB6 | 23 OCBC WING HANG GREENBOND          | OCBC WING HANG CHINA           | CNY       | 500,000,000    | 2023-08-17 | 2026-08-17    | 2.88        | 2023-08-17                  | 2024-08-17                | 2024-08-17                   | Annually               | No          |
| CD2328001        | 2328001    | CND100068X77 | 23 CHINA CONSTRUCTION BANK CORP      | CHINA CONSTRUCTION BANK CORP   | CNY       | 10,000,000,000 | 2023-03-24 | 2026-03-24    | 2.80        | 2024-03-24                  | 2025-03-24                | 2025-03-24                   | Annually               | No          |
| CD2328003        | 2328003    | CND100068XW0 | 23 PSBC GREEN BOND 01                | POSTAL SAVINGS BANK OF CHINA   | CNY       | 5,000,000,000  | 2023-03-27 | 2026-03-27    | 2.79        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD2328004        | 2328004    | CND100068Y35 | 23 CHINA CITIC BANK CORP LTD GB 01   | CHINA CITIC BANK CORP LTD      | CNY       | 10,000,000,000 | 2023-03-27 | 2026-03-27    | 2.79        | N/A                         | N/A                       | N/A                          | Annually               | No          |

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**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                  | Issuer                        | Issue Ccy | Issue Size      | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|------------------------------------|-------------------------------|-----------|-----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD2328006        | 2328006    | CND100069C55 | 23 BANK OF COMMUNICATIONS SME 01   | BANK OF COMMUNICATIONS CO     | CNY       | 30,000,000,000  | 2023-03-29 | 2026-03-29    | 2.80        | 2024-03-29                  | 2025-03-29                | 2025-03-29                   | Annually               | No          |
| CD2328007        | 2328007    | CND100068YS6 | 23 SHANGHAI PUDONG DEV GB 01       | SHANGHAI PUDONG DEV BANK      | CNY       | 30,000,000,000  | 2023-03-28 | 2026-03-28    | 2.79        | 2024-03-28                  | 2025-03-28                | 2025-03-28                   | Annually               | No          |
| CD2328010        | 2328010    | CND10006BC06 | 23 PING AN BANK SMELSF             | PING AN BANK CO.,LTD          | CNY       | 30,000,000,000  | 2023-04-12 | 2026-04-12    | 2.77        | 2023-04-12                  | 2024-04-12                | 2024-04-12                   | Annually               | No          |
| CD2328013        | 2328013    | CND10006GPS3 | 23 BK OF CHINA GREEN FIN BOND 01   | BANK OF CHINA LIMITED         | CNY       | 30,000,000,000  | 2023-05-16 | 2026-05-16    | 2.66        | 2023-05-16                  | 2024-05-16                | 2024-05-16                   | Annually               | No          |
| CD2328018        | 2328018    | CND10006KSL4 | 23 FINANCIAL BOND 02               | INDUSTRIAL BANK CO.,LTD       | CNY       | 23,000,000,000  | 2023-06-08 | 2026-06-08    | 2.66        | 2023-06-08                  | 2024-06-08                | 2024-06-08                   | Annually               | No          |
| CD2328019        | 2328019    | CND10006M870 | 23 IND AND COMM BK OF CHINA        | IND AND COMM BK OF CHINA      | CNY       | 10,000,000,000  | 2023-06-19 | 2026-06-19    | 2.55        | 2023-06-19                  | 2024-06-19                | 2024-06-19                   | Annually               | No          |
| CD2328025        | 2328025    | CND100076454 | 23 IND AND COMM BK OF CHINA 02     | IND AND COMM BK OF CHINA      | CNY       | 30,000,000,000  | 2023-11-23 | 2026-11-23    | 2.70        | 2023-11-23                  | 2024-11-23                | 2024-11-23                   | Annually               | No          |
| CD233001         | 233001     | CND10006BFF2 | 23 ICBC (MACAU)                    | ICBC (MACAU)                  | CNY       | 3,000,000,000   | 2023-04-21 | 2026-04-21    | 3.09        | 2023-04-21                  | 2024-04-21                | 2024-04-21                   | Annually               | No          |
| CD2380238        | 2380238    | CND10006T7P2 | 23 BEIJING INFRA INVEST BD 02      | BEIJING INFRA INVEST CO LTD   | CNY       | 2,000,000,000   | 2023-07-24 | 2026-07-24    | 2.70        | 2023-07-24                  | 2024-07-24                | 2024-07-24                   | Annually               | No          |
| CD2389005        | 2389005    | CND10005ZZ77 | 23 CHANG YING 1 SENIOR_BC          | CN FOREIGN ECON N TRADE TRUST | CNY       | 3,865,000,000   | 2023-01-17 | 2024-12-26    | 2.70        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD2389026        | 2389026    | CND100064S78 | 23 XINRONG 1 A 1                   | ANHUI GUOYUAN TRUST CO., LTD. | CNY       | 2,180,000,000   | 2023-02-24 | 2024-05-26    | 2.84        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD2389040        | 2389040    | CND100065N49 | 23 FUYUAN ABS 1A 2_BC              | FUYUAN AUTO MTGE LOAN ABS     | CNY       | 1,720,000,000   | 2023-03-14 | 2025-05-26    | 2.84        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD2389148        | 2389148    | CND10006KST7 | 23 GEN AUTO LOAN ABS 2 A 2_BC      | SHANGHAI INTERNATIONAL TRUST  | CNY       | 2,535,000,000   | 2023-06-09 | 2025-02-26    | 2.48        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD2389211        | 2389211    | CND10006PJL2 | 23 RONGTENG 4A1_BC                 | COFCO TRUST CO LTD            | CNY       | 4,000,000,000   | 2023-07-06 | 2024-06-26    | 2.25        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD2389213        | 2389213    | CND10006PK4  | 23 RONGTENG 4B_BC                  | COFCO TRUST CO LTD            | CNY       | 870,000,000     | 2023-07-06 | 2026-02-26    | 3.40        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD2389249        | 2389249    | CND10006WNN6 | 23 FENGYAO 1 SENIOR_BC             | FENGYAO AUTO LOANS SERIES     | CNY       | 3,600,000,000   | 2023-08-22 | 2026-01-26    | 2.25        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD2389291        | 2389291    | CND10006ZGD4 | 23 CHANG YING 4 SENIOR_BC          | CN FOREIGN ECON N TRADE TRUST | CNY       | 4,050,000,000   | 2023-09-07 | 2025-10-26    | 2.38        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD2389297        | 2389297    | CND10006ZGK9 | 23 RUICHENG AUTO LOANS 1 SENIOR_BC | RUICHENG AUTO LOANS           | CNY       | 1,700,000,000   | 2023-09-08 | 2025-07-26    | 2.56        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD2389313        | 2389313    | CND100070911 | 23 GENERATION AUTO LOAN ABS 3A1_BC | SHANGHAI INTERNATIONAL TRUST  | CNY       | 1,800,000,000   | 2023-09-19 | 2024-08-26    | 2.25        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD2389361        | 2389361    | CND100072GT3 | 23 FEICHI JIANPU 2A_BC             | CCB TRUST                     | CNY       | 10,414,000,000  | 2023-10-17 | 2024-04-26    | 2.39        | N/A                         | N/A                       | N/A                          | Monthly                | No          |
| CD2389401        | 2389401    | CND1000763B2 | 23 WEIYING AUTO LOANS 1 A 2_BC     | SHANGHAI INTL TRUST CO., LTD. | CNY       | 1,670,000,000   | 2023-11-17 | 2025-04-26    | 2.49        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD2389477        | 2389477    | CND10007C564 | 23 AN YI HUA 6 A 1_BC              | AN YI HUA                     | CNY       | 450,000,000     | 2023-12-26 | 2024-10-26    | 2.95        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD239964         | 239964     | CND100072FF4 | 23 TREASURY DISCOUNT 64            | MINISTRY OF FINANCE OF PRC    | CNY       | 95,300,000,000  | 2023-10-23 | 2024-04-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD239966         | 239966     | CND100072HK0 | 23 TREASURY DISCOUNT 66            | MINISTRY OF FINANCE OF PRC    | CNY       | 95,220,000,000  | 2023-10-30 | 2024-04-29    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD239972         | 239972     | CND100074JG0 | 23 TREASURY DISCOUNT 72            | MINISTRY OF FINANCE OF PRC    | CNY       | 80,040,000,000  | 2023-11-13 | 2024-05-13    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD239973         | 239973     | CND100076280 | 23 TREASURY DISCOUNT 73            | MINISTRY OF FINANCE OF PRC    | CNY       | 80,050,000,000  | 2023-11-20 | 2024-05-20    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD239976         | 239976     | CND1000764D6 | 23 TREASURY DISCOUNT 76            | MINISTRY OF FINANCE OF PRC    | CNY       | 52,170,000,000  | 2023-12-04 | 2024-06-03    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD239982         | 239982     | CND10007C3L8 | 23 TREASURY DISCOUNT 82            | MINISTRY OF FINANCE OF PRC    | CNY       | 52,900,000,000  | 2023-12-25 | 2024-06-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD240001         | 240001     | CND10007C5P4 | 24 TREASURY COUPON 01              | MINISTRY OF FINANCE OF PRC    | CNY       | 99,000,000,000  | 2024-01-15 | 2029-01-15    | 2.37        | 2024-01-15                  | 2025-01-15                | 2025-01-15                   | Annually               | No          |
| CD240002         | 240002     | CND10007HG3  | 24 TREASURY COUPON 02              | MINISTRY OF FINANCE OF PRC    | CNY       | 99,000,000,000  | 2024-01-25 | 2025-01-25    | 1.96        | 2024-01-25                  | 2025-01-25                | 2025-01-25                   | Annually               | No          |
| CD240003         | 240003     | CND10007LB79 | 24 TREASURY COUPON 03              | MINISTRY OF FINANCE OF PRC    | CNY       | 99,000,000,000  | 2024-02-25 | 2027-02-25    | 2.04        | 2024-02-25                  | 2025-02-25                | 2025-02-25                   | Annually               | No          |
| CD240004         | 240004     | CND10007LB61 | 24 TREASURY COUPON 04              | MINISTRY OF FINANCE OF PRC    | CNY       | 105,000,000,000 | 2024-02-25 | 2034-02-25    | 2.35        | 2024-02-25                  | 2024-08-25                | 2024-08-25                   | Semi-annually          | No          |
| CD240005         | 240005     | CND10007MZK5 | 24 TREASURY COUPON 05              | MINISTRY OF FINANCE OF PRC    | CNY       | 107,000,000,000 | 2024-03-15 | 2026-03-15    | 1.99        | 2024-03-15                  | 2025-03-15                | 2025-03-15                   | Annually               | No          |
| CD240006         | 240006     | CND10007NT77 | 24 TREASURY COUPON 06              | MINISTRY OF FINANCE OF PRC    | CNY       | 96,000,000,000  | 2024-03-25 | 2031-03-25    | 2.28        | 2024-03-25                  | 2025-03-25                | 2025-03-25                   | Annually               | No          |
| CD240007         | 240007     | CND10007NT69 | 24 TREASURY COUPON 07              | MINISTRY OF FINANCE OF PRC    | CNY       | 23,000,000,000  | 2024-03-25 | 2074-03-25    | 2.65        | 2024-03-25                  | 2024-09-25                | 2024-09-25                   | Semi-annually          | No          |
| CD240201         | 240201     | CND10007MXY1 | 24 CHINA DEVELOPMENT BANK 01       | CHINA DEVELOPMENT BANK        | CNY       | 7,000,000,000   | 2024-03-06 | 2025-03-06    | 1.69        | 2024-03-06                  | 2025-03-06                | 2025-03-06                   | Annually               | No          |
| CD240202         | 240202     | CND10007C5J7 | 24 CHINA DEVELOPMENT BANK 02       | CHINA DEVELOPMENT BANK        | CNY       | 30,000,000,000  | 2024-01-05 | 2027-01-05    | 2.34        | 2024-01-05                  | 2025-01-05                | 2025-01-05                   | Annually               | No          |
| CD240203         | 240203     | CND10007LB87 | 24 CHINA DEVELOPMENT BANK 03       | CHINA DEVELOPMENT BANK        | CNY       | 11,000,000,000  | 2024-02-22 | 2029-02-22    | 2.30        | 2024-02-22                  | 2025-02-22                | 2025-02-22                   | Annually               | No          |
| CD240205         | 240205     | CND10007CSL3 | 24 CHINA DEVELOPMENT BANK 05       | CHINA DEVELOPMENT BANK        | CNY       | 34,000,000,000  | 2024-01-08 | 2034-01-08    | 2.63        | 2024-01-08                  | 2025-01-08                | 2025-01-08                   | Annually               | No          |

**List of Bond Connect Securities**

2024-04-11

**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description                    | Issuer                         | Issue Ccy | Issue Size     | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------------------------|--------------------------------|-----------|----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD240213         | 240213     | CND10007CSM1 | 24 CHINA DEVELOPMENT BANK 13         | CHINA DEVELOPMENT BANK         | CNY       | 12,000,000,000 | 2024-01-08 | 2027-01-08    | 2.47        | 2024-04-08                  | 2024-07-08                | 2024-07-08                   | Quarterly              | No          |
| CD240214         | 240214     | CND10007FV99 | 24 CHINA DEVELOPMENT BANK 14         | CHINA DEVELOPMENT BANK         | CNY       | 2,000,000,000  | 2024-01-15 | 2027-01-15    | 2.35        | 2024-01-15                  | 2024-04-15                | 2024-04-15                   | Quarterly              | No          |
| CD240301         | 240301     | CND10007H6G6 | 24 EXPORT-IMPORT BK OF CHINA 01      | EXPORT-IMPORT BK OF CHINA      | CNY       | 7,000,000,000  | 2024-01-22 | 2025-01-22    | 2.00        | 2024-01-22                  | 2025-01-22                | 2025-01-22                   | Annually               | No          |
| CD240302         | 240302     | CND10007C242 | 24 EXPORT-IMPORT BK OF CHINA 02      | EXPORT-IMPORT BK OF CHINA      | CNY       | 3,000,000,000  | 2024-03-18 | 2026-03-18    | 2.06        | 2024-03-18                  | 2025-03-18                | 2025-03-18                   | Annually               | No          |
| CD240305         | 240305     | CND10007MZY6 | 24 EXPORT-IMPORT BK OF CHINA 05      | EXPORT-IMPORT BK OF CHINA      | CNY       | 4,000,000,000  | 2024-03-15 | 2029-03-15    | 2.31        | 2024-03-15                  | 2025-03-15                | 2025-03-15                   | Annually               | No          |
| CD240307         | 240307     | CND10007LBN2 | 24 EXPORT-IMPORT BK OF CHINA 07      | EXPORT-IMPORT BK OF CHINA      | CNY       | 2,000,000,000  | 2024-02-26 | 2031-02-26    | 2.46        | 2024-02-26                  | 2025-02-26                | 2025-02-26                   | Annually               | No          |
| CD2403102        | 2403102    | CND10007CSN9 | 24 EXPORT-IMPORT BK OF CHINA 102     | EXPORT-IMPORT BK OF CHINA      | CNY       | 3,000,000,000  | 2024-01-08 | 2026-01-08    | 2.32        | 2024-01-08                  | 2025-01-08                | 2025-01-08                   | Annually               | No          |
| CD240331         | 240331     |              | 21 DBS BANK CHINA LTD                | DBS BANK CHINA LTD             | CNY       | 2,000,000,000  | 2021-03-24 | 2026-03-24    | 4.70        | N/A                         | N/A                       | N/A                          | Annually               | No          |
| CD240401         | 240401     | CND10007LB95 | 24 AGRICULTURAL DEV BK OF CN 01      | AGRICULTURAL DEV BANK OF CHINA | CNY       | 10,450,000,000 | 2024-02-26 | 2025-02-26    | 1.76        | 2024-02-26                  | 2025-02-26                | 2025-02-26                   | Annually               | No          |
| CD240403         | 240403     | CND10007MZQ2 | 24 AGRICULTURAL DEV BK OF CN 03      | AGRICULTURAL DEV BANK OF CHINA | CNY       | 5,000,000,000  | 2024-03-12 | 2027-03-12    | 2.12        | 2024-03-12                  | 2025-03-12                | 2025-03-12                   | Annually               | No          |
| CD240405         | 240405     |              | 24 AGRICULTURAL DEV BK OF CN 05      | AGRICULTURAL DEV BANK OF CHINA | CNY       | 9,000,000,000  | 2024-04-09 | 2029-04-09    | 2.22        | 2024-04-09                  | 2025-04-09                | 2025-04-09                   | Annually               | No          |
| CD240410         | 240410     |              | 24 AGRICULTURAL DEV BK OF CN 10      | AGRICULTURAL DEV BANK OF CHINA | CNY       | 12,430,000,000 | 2024-04-02 | 2034-04-02    | 2.47        | 2024-04-02                  | 2025-04-02                | 2025-04-02                   | Annually               | No          |
| CD2404101        | 2404101    |              | 24 AGRICULTURAL DEV BK OF CN DISC 01 | AGRICULTURAL DEV BANK OF CHINA | CNY       | 2,000,000,000  | 2024-04-09 | 2024-07-09    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD2405089        | 2405089    | CND10007KD94 | 24 THE PEOPLE'S GOV OF SHANDONG 04   | THE PEOPLE'S GOV OF SHANDONG   | CNY       | 42,130,000,000 | 2024-02-06 | 2054-02-06    | 2.75        | 2024-02-06                  | 2024-08-06                | 2024-08-06                   | Semi-annually          | No          |
| CD2420008        | 2420008    | CND10007NSZ6 | 24 BANK OF JIANGSU GREEN BOND 01     | BANK OF JIANGSU                | CNY       | 10,000,000,000 | 2024-03-15 | 2027-03-15    | 2.38        | 2024-03-15                  | 2025-03-15                | 2025-03-15                   | Annually               | No          |
| CD2420009        | 2420009    | CND10007NSX1 | 24 BANK OF JIANGSU GREEN BOND 02     | BANK OF JIANGSU                | CNY       | 10,000,000,000 | 2024-03-15 | 2027-03-15    | 2.38        | 2024-03-15                  | 2025-03-15                | 2025-03-15                   | Annually               | No          |
| CD2422012        | 2422012    | CND10007NV57 | 24 KUNLUN LEASING 01                 | KUNLUN FIN LEASING CO.,LTD     | CNY       | 3,000,000,000  | 2024-03-20 | 2027-03-20    | 2.50        | 2024-03-20                  | 2025-03-20                | 2025-03-20                   | Annually               | No          |
| CD2426003        | 2426003    | CND10007MZN9 | 24 NANYANG COMM BANK 03              | NANYANG COMMERCIAL BANK        | CNY       | 500,000,000    | 2024-03-08 | 2027-03-08    | 2.64        | 2024-03-08                  | 2025-03-08                | 2025-03-08                   | Annually               | No          |
| CD2489003        | 2489003    | CND10007HM98 | 24 CHANG YING 1 SENIOR_BC            | CN FOREIGN ECON N TRADE TRUST  | CNY       | 2,916,000,000  | 2024-01-29 | 2027-06-26    | 2.47        | 2024-03-26                  | 2024-04-26                | 2024-04-26                   | Monthly                | No          |
| CD2489010        | 2489010    | CND10007N009 | 24 BON BNPP 1 A 2                    | BON BNPP CONS FIN CO., LTD     | CNY       | 210,000,000    | 2024-03-12 | 2025-04-26    | 2.18        | 2024-03-13                  | 2024-05-27                | 2024-05-27                   | Monthly                | No          |
| CD2489069        | 2489069    |              | 24 CHANG YING 2 SENIOR_BC            | CN FOREIGN ECON N TRADE TRUST  | CNY       | 4,100,000,000  | 2024-04-08 | 2026-09-26    | 2.30        | 2024-04-09                  | 2024-05-26                | 2024-05-26                   | Monthly                | No          |
| CD2489077        | 2489077    |              | 24 GENERATION AUTO LOAN ABS 1        | SHANGHAI INTERNATIONAL TRUST   | CNY       | 3,960,000,000  | 2024-04-11 | 2026-04-26    | 2.07        | 2024-04-12                  | 2024-05-26                | 2024-05-26                   | Monthly                | No          |
| CD249902         | 249902     | CND10007FVB7 | 24 TREASURY DISCOUNT 02              | MINISTRY OF FINANCE OF PRC     | CNY       | 30,000,000,000 | 2024-01-15 | 2024-04-15    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD249903         | 249903     | CND10007FVC5 | 24 TREASURY DISCOUNT 03              | MINISTRY OF FINANCE OF PRC     | CNY       | 30,000,000,000 | 2024-01-22 | 2024-07-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD249904         | 249904     | CND10007HGF8 | 24 TREASURY DISCOUNT 04              | MINISTRY OF FINANCE OF PRC     | CNY       | 30,000,000,000 | 2024-01-22 | 2024-04-22    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD249906         | 249906     | CND10007HLQ2 | 24 TREASURY DISCOUNT 06              | MINISTRY OF FINANCE OF PRC     | CNY       | 30,000,000,000 | 2024-02-05 | 2024-08-05    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD249909         | 249909     | CND10007HYL6 | 24 TREASURY DISCOUNT 09              | MINISTRY OF FINANCE OF PRC     | CNY       | 30,000,000,000 | 2024-02-08 | 2024-05-09    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD249910         | 249910     | CND10007LBP7 | 24 TREASURY DISCOUNT 10              | MINISTRY OF FINANCE OF PRC     | CNY       | 30,000,000,000 | 2024-02-26 | 2024-05-27    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD249911         | 249911     | CND10007LBW3 | 24 TREASURY DISCOUNT 11              | MINISTRY OF FINANCE OF PRC     | CNY       | 30,000,000,000 | 2024-03-04 | 2024-09-02    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD249912         | 249912     | CND10007M016 | 24 TREASURY DISCOUNT 12              | MINISTRY OF FINANCE OF PRC     | CNY       | 40,000,000,000 | 2024-03-04 | 2024-06-03    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD249914         | 249914     | CND10007MY22 | 24 TREASURY DISCOUNT 14              | MINISTRY OF FINANCE OF PRC     | CNY       | 20,000,000,000 | 2024-03-07 | 2024-05-09    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD249915         | 249915     | CND10007MZL3 | 24 TREASURY DISCOUNT 15              | MINISTRY OF FINANCE OF PRC     | CNY       | 40,000,000,000 | 2024-03-11 | 2024-06-10    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD249916         | 249916     | CND10007N082 | 24 TREASURY DISCOUNT 16              | MINISTRY OF FINANCE OF PRC     | CNY       | 40,000,000,000 | 2024-03-18 | 2024-06-17    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD249917         | 249917     | CND10007NVN6 | 24 TREASURY DISCOUNT 17              | MINISTRY OF FINANCE OF PRC     | CNY       | 40,000,000,000 | 2024-03-25 | 2024-06-24    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD249918         | 249918     | CND10007PNT5 | 24 TREASURY DISCOUNT 18              | MINISTRY OF FINANCE OF PRC     | CNY       | 50,160,000,000 | 2024-04-08 | 2024-07-08    | 0.00        | N/A                         | N/A                       | N/A                          |                        | Yes         |
| CD809084         | 809084     | CND10006MVR1 | 23 BEIJING 15                        | THE PEOPLES GOV OF BEIJING     | CNY       | 3,273,000,000  | 2023-06-21 | 2028-06-21    | 2.49        | 2023-06-21                  | 2024-06-21                | 2024-06-21                   | Annually               | No          |
| CD809134         | 809134     | CND10007HM56 | 24 BEIJING 04                        | THE PEOPLES GOVE OF BEIJING    | CNY       | 1,000,000,000  | 2024-01-29 | 2027-01-29    | 2.33        | 2024-01-29                  | 2025-01-29                | 2025-01-29                   | Annually               | No          |
| CD809137         | 809137     | CND10007MXR5 | 24 BEIJING 07                        | THE PEOPLES GOVE OF BEIJING    | CNY       | 289,000,000    | 2024-03-01 | 2026-03-01    | 2.13        | 2024-03-01                  | 2025-03-01                | 2025-03-01                   | Annually               | No          |
| CD809143         | 809143     | CND10007PKP9 | 24 BEIJING 13                        | THE PEOPLES GOVE OF BEIJING    | CNY       | 2,000,000,000  | 2024-03-26 | 2027-03-26    | 2.12        | 2024-03-26                  | 2025-03-26                | 2025-03-26                   | Annually               | No          |

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**China Central Depository & Clearing Co. Ltd. (CCDC)**

| CMU Issue Number | Local Code | ISIN         | Issue Description  | Issuer                      | Issue Cey | Issue Size      | Issue Date | Maturity Date | Coupon Rate | Interest Period Start Date* | Interest Period End Date* | Next Tentative Payment Date* | Int. Pay. Freq. (Mths) | Zero Coupon |
|------------------|------------|--------------|--------------------|-----------------------------|-----------|-----------------|------------|---------------|-------------|-----------------------------|---------------------------|------------------------------|------------------------|-------------|
| CD809145         | 809145     | CND10007PKR5 | 24 BEIJING 15      | THE PEOPLES GOVE OF BEIJING | CNY       | 4,000,000,000   | 2024-03-26 | 2027-03-26    | 2.12        | 2024-03-26                  | 2025-03-26                | 2025-03-26                   | Annually               | No          |
| CD9802           | 9802       | CND000000018 | 98 TREASURY BOND 2 | MINISTRY OF FINANCE OF PRC  | CNY       | 270,000,000,000 | 1998-08-18 | 2028-08-18    | 2.25        | 2023-08-18                  | 2024-08-18                | 2024-08-18                   | Annually               | No          |

\*N/A : Not available

Note: The list of bond connect securities is accepted by the CMU system and eligible for settlement. For securities that are not included in the list and are eligible for bond connect, CMU member may request CMU to setup in the CMU system.