



【2024-10-14】

国债

央行公告称，为维护银行体系流动性合理充裕，10月14日以固定利率、数量招标方式开展了195亿元7天期逆回购操作，操作利率1.50%。Wind数据显示，当日无逆回购到期。Wind数据显示，本周央行公开市场将有3469亿元逆回购到期，其中周一至周五分别到期0亿元、417亿元、610亿元、1500亿元、942亿元。此外，周四和周五分别有700亿元和900亿元国库现金定存到期；周三有7890亿元MLF到期。

国债方面 284D 240015 1.43-1.4425； 2.88Y 240016 1.62-1.65； 4.75Y 240014 1.775-1.80； 6.7Y 240013 2.0075-2.0275； 9.66Y 240011 2.12-2.1375； 29.05Y 230023 2.2725-2.30。

|         | 1      | 3      | 5       | 7       | 10      | 30     |
|---------|--------|--------|---------|---------|---------|--------|
| 昨日国债(%) | 1.4100 | 1.6050 | 1.8000  | 2.0250  | 2.1325  | 2.2950 |
| 今日国债(%) | 1.4425 | 1.6050 | 1.7925  | 2.0200  | 2.1310  | 2.2975 |
| 变动(%)   | 0.0325 | 0.0000 | -0.0075 | -0.0050 | -0.0015 | 0.0025 |

金融债

金融债方面 284D 240421 1.68-1.70； 4.36Y 240203 1.855-1.88； 6.02Y 200215 2.04-2.0525； 9.72Y 240420 2.23-2.24。

|             | 1       | 3       | 5       | 7       | 10      |
|-------------|---------|---------|---------|---------|---------|
| 昨日非国开金融债(%) | 1.7300  | 1.8450  | 1.9250  | 2.1700  | 2.2400  |
| 今日非国开金融债(%) | 1.6875  | 1.8025  | 1.9050  | 2.1700  | 2.2350  |
| 变动(%)       | -0.0425 | -0.0425 | -0.0200 | 0.0000  | -0.0050 |
| 昨日国开债(%)    | 1.7300  | 1.8050  | 1.8800  | 2.1200  | 2.2200  |
| 今日国开债(%)    | 1.6800  | 1.7800  | 1.8700  | 2.0950  | 2.2190  |
| 变动(%)       | -0.0500 | -0.0250 | -0.0100 | -0.0250 | -0.0010 |

短期融资券

今日银行间短融市场交投较为一般，成交主要集中在2025年Q1期限。短端方面，49D 012480750.IB 24杭城投SCP002 AAA在1.95%成交（估值-6位置），银行出给基金；17D 012482033.IB 24深能源SCP002A AAA在1.95%成交（估值-5位置），基金出给基金；中长端方面，103D(休2) 012481698.IB 24招商局SCP008 AAA在2.04%成交（估值+2位置），基金出给理财；179D 012482269.IB 24物产中大SCP006 AAA在2.21%成交（估值位置），银行出给基金；长端方面，183D 012482212.IB 24福州古厝SCP004 AAA在2.15%成交（估值-1位置），银行出给基金；193D 012400377.IB 24象屿SCP004 AAA在2.30%（估值-1位置），银行出给基金；短端，中长端收益率下行。

|                   | 评级  | 1M   |     | 3M   |     | 6M   |     | 9M   |     | 12M  |     |
|-------------------|-----|------|-----|------|-----|------|-----|------|-----|------|-----|
| 绝对收益率             | AAA | 1.98 |     | 2.05 |     | 2.05 |     | 2.07 |     | 2.1  |     |
|                   | AA+ | 2    |     | 2.05 |     | 2.12 |     | 2.07 |     | 2.16 |     |
|                   | AA  | 2.2  |     | 2.15 |     | 2.21 |     | 2.23 |     | 2.25 |     |
|                   | AA- | 2.18 |     | 2.25 |     | 2.25 |     | 2.38 |     | 2.49 |     |
| 与昨日收益变动对照<br>(BP) | AAA | 2.05 | -7  | 2.19 | -14 | 2.08 | -3  | 2.15 | -8  | 2.2  | -10 |
|                   | AA+ | 2.15 | -15 | 2.1  | -5  | 2.26 | -14 | 2.25 | -18 | 2.2  | -4  |
|                   | AA  | 2.25 | -5  | 2.25 | -10 | 2.2  | 1   | 2.3  | -7  | 2.4  | -15 |
|                   | AA- | 2.5  | -32 | 2.5  | -25 | 2.5  | -25 | 2.5  | -12 | 2.7  | -21 |

中期票据

今日中票交投情绪平淡，1-3年短端中票，24凤凰传媒MTN002（AAA，2.44Y）在2.25%低估值9bp的位置成交；22宁德时代GN001（AAA，1.17Y）在2.32%低估值1bp位置成交；21济南高新MTN001（AAA，1.24Y）在2.22%低估值10bp位置成交；3到5年期限，24津城建MTN011

（AAA，3.41Y）在 3.16%低估值 15bp 位置成交；24 汇金 MTN001（AAA，4.45Y）成交在 2.245%，低估值 3bp 的位置；24 邮政 MTN004（AAA，4.84Y）成交在 2.28%，低估 6bp 位置。5Y 及以上期限，24 三峡新能 MTN002（AAA，9.64Y）在 2.54%低估值 6bp 的位置成交；24 诚通控股 MTN009A（AAA，14.43Y）成交在 2.79%，低估值 1bp 的位置。总体而言，今日中票收益下行。

|                   | 评级   | 1y   |     | 3y   |    | 5y   |    | 7y   |      | 10y  |      |
|-------------------|------|------|-----|------|----|------|----|------|------|------|------|
| 绝对收益率             | AAA+ | 2.07 |     | 2.15 |    | 2.26 |    | 2.46 |      | None |      |
|                   | AAA  | 2.24 |     | 2.26 |    | 2.45 |    | None |      | None |      |
|                   | AA+  | 2.4  |     | 2.45 |    | 2.64 |    | None |      | None |      |
|                   | AA   | 2.49 |     | 2.6  |    | 3    |    | None |      | None |      |
| 与昨日收益变动对照<br>(BP) | AAA+ | 2.12 | -5  | 2.2  | -5 | 2.3  | -4 | 2.5  | -4   | None | None |
|                   | AAA  | 2.3  | -6  | 2.3  | -4 | 2.5  | -5 | None | None | None | None |
|                   | AA+  | 2.5  | -10 | 2.52 | -7 | 2.69 | -5 | None | None | None | None |
|                   | AA   | 2.57 | -8  | 2.65 | -5 | 3.06 | -6 | None | None | None | None |

企业债

今日企业债交投较为活跃，基金，券商，银行，保险和券商资管均有参与。可质押方面，16 中油 02 AAA 成交在 2.02%，券商卖出，基金买入。24 兴业 04 AAA 成交在 2.26%，保险卖出，保险买入。22 知投 G1 AAA 成交在 2.33%，银行理财卖出，基金买入。城投方面，22 济轨 01 AAA 成交在 2.16%，基金卖出，基金买入。23 崇川 02 AA+ 成交在 2.40%，基金卖出，银行理财买入。20 上投债 AAA 成交在 2.65%，券商卖出，券商买入。长端方面，24 国投 06 AAA 成交在 2.58%。24 蜀道 02 AAA 成交在 2.80%。24 重发 03 AAA 成交在 2.83%。

银行债

今日银行债交投活跃，收益率震荡下行。早盘（4.51Y）24 浙商银行二级资本债 01 成交在 2.40%（-2.27），银行出给基金。随后五年永续收益率继续下行，（4.79Y）24 中行永续债 01 成交在 2.31%（-5.47），（4.64Y）24 农行永续债 02 成交在 2.31%（-5.27），理财出给券商。午后，买盘情绪有所回落，收益率回落直估值-1 附近，（4.54Y）24 民生银行二级资本债 01 成交在 2.58%（-1.3），基金出给基金。短端方面，一年内大行二永成交活跃，成交在估值-5 附近，20 招商银行永续债 01 成交在 2.08（-5.6）基金出给理财和保险。商金方面，基金买盘活跃，卖盘主要是银行。（2.07Y）24 浙商银行债 02 成交在 2.05%（-4.17），农商行出给基金。

美元债

美国通胀担忧有所缓解，隔夜美债收益率短降长升。投资级方面，金融、国企等板块出现少量点心债卖盘，此外买盘需求集中在中长期限租赁、央企名字。城投板块，政策利好推动各类型买盘明显增加，相较于一券难求的高评级券，高性价比主体关注度更高，而高收益点心债出现卖盘惜售情况，部分名字收益率下行 50-100bps。地产板块，万科、龙湖、新城等反弹 1-2pt。

今日短融成交

| 剩余天数     | 债券代码         | 债券代码（发行机构）          | 评级  | 收益率   |
|----------|--------------|---------------------|-----|-------|
| 3D       | 072410090.IB | 24 银河证券 CP004       | AAA | 1.94% |
| 3D       | 072410090.IB | 24 银河证券 CP004       | AAA | 1.95% |
| 4D       | 012480314.IB | 24 鲁钢铁 SCP002       | AAA | 2.05% |
| 4D       | 012482369.IB | 24 沪电力 SCP015       | AAA | 1.95% |
| 7D       | 012481424.IB | 24 兴湘投资 SCP001      | AAA | 1.96% |
| 10D      | 042380602.IB | 23 阜阳城南 CP001       | AA  | 2.55% |
| 17D      | 012482033.IB | 24 深能源 SCP002A      | AAA | 1.95% |
| 22D      | 012483036.IB | 24 航天电子 SCP009      | AA+ | 2.20% |
| 34D(休 1) | 012480546.IB | 24 昆山国创 SCP001      | AAA | 2.18% |
| 43D      | 012481685.IB | 24 中石集 SCP001       | AAA | 1.94% |
| 49D      | 012480750.IB | 24 杭城投 SCP002       | AAA | 1.95% |
| 50D      | 012480775.IB | 24 津南城投 SCP001      | AA+ | 2.73% |
| 60D      | 012481540.IB | 24 中石油 SCP001       | AAA | 1.92% |
| 70D      | 012481128.IB | 24 九龙园 SCP002       | AA  | 2.42% |
| 72D      | 012483204.IB | 24 南通沿海 SCP009      | AAA | 2.12% |
| 73D      | 012483221.IB | 24 隧道股份 SCP003      | AAA | 2.00% |
| 88D      | 012481295.IB | 24 衢通发展 SCP004      | AA+ | 2.26% |
| 91D      | 012481330.IB | 24 闽国资 SCP001       | AA+ | 2.33% |
| 92D      | 012481335.IB | 24 天津港 SCP002(科创票据) | AAA | 2.30% |
| 94D      | 012481426.IB | 24 城建设计 SCP001      | AA+ | 2.25% |
| 94D      | 012482221.IB | 24 天成租赁 SCP006      | AAA | 2.20% |
| 96D(休 2) | 012483243.IB | 24 台州国资 SCP004      | AAA | 2.18% |
| 97D(休 1) | 012482194.IB | 24 赣粤 SCP002        | AAA | 2.11% |
| 97D(休 1) | 012482194.IB | 24 赣粤 SCP002        | AAA | 2.11% |
| 97D(休 1) | 012482194.IB | 24 赣粤 SCP002        | AAA | 2.11% |
| 98D      | 012481450.IB | 24 祥龙资产 SCP001      | AAA | 2.20% |
| 98D      | 012481450.IB | 24 祥龙资产 SCP001      | AAA | 2.20% |
| 98D      | 012481450.IB | 24 祥龙资产 SCP001      | AAA | 2.20% |
| 98D      | 012481450.IB | 24 祥龙资产 SCP001      | AAA | 2.20% |

|           |              |                    |     |       |
|-----------|--------------|--------------------|-----|-------|
| 98D       | 012483250.IB | 24 粤科金融 SCP002     | AAA | 2.15% |
| 99D       | 012481533.IB | 24 广州发展 SCP001     | AAA | 2.05% |
| 102D      | 012482294.IB | 24 龙盛 SCP011(科创票据) | AAA | 2.50% |
| 102D      | 012482294.IB | 24 龙盛 SCP011(科创票据) | AAA | 2.50% |
| 103D(休 2) | 012481698.IB | 24 招商局 SCP008      | AAA | 2.04% |
| 103D(休 2) | 012481698.IB | 24 招商局 SCP008      | AAA | 2.04% |
| 126D      | 012481636.IB | 24 中航租赁 SCP003     | AAA | 2.19% |
| 126D      | 012481636.IB | 24 中航租赁 SCP003     | AAA | 2.19% |
| 126D      | 012481636.IB | 24 中航租赁 SCP003     | AAA | 2.19% |
| 144D      | 012481793.IB | 24 广核电力 SCP002     | AAA | 2.00% |
| 171D      | 012482085.IB | 24 杭州国资 SCP004     | AAA | 2.08% |
| 179D      | 012482269.IB | 24 物产中大 SCP006     | AAA | 2.21% |
| 180D(休 2) | 042480208.IB | 24 镇海投资 CP001      | AA+ | 2.23% |
| 183D      | 012482212.IB | 24 福州古厝 SCP004     | AAA | 2.15% |
| 183D      | 012482203.IB | 24 桐昆 SCP009(科创票据) | AA+ | 2.45% |
| 193D      | 012400377.IB | 24 象屿 SCP004       | AAA | 2.30% |
| 225D      | 072410074.IB | 24 长城国瑞 CP002      | AA+ | 2.25% |
| 276D      | 042480365.IB | 24 一汽租赁 CP009      | AAA | 2.25% |
| 310D      | 042480490.IB | 24 电网 CP024        | AAA | 2.00% |

今日中票成交

| 剩余天数         | 债券代码         | 债券代码（发行机构）           | 评级  | 收益率   |
|--------------|--------------|----------------------|-----|-------|
| 9D           | 101901420.IB | 19 川能投 MTN004B       | AAA | 2.02% |
| 16D          | 101901475.IB | 19 武汉车都 MTN002       | AAA | 2.20% |
| 32D          | 101901557.IB | 19 盐城城南 MTN003       | AA+ | 2.22% |
| 39D          | 101901595.IB | 19 甬城投 MTN001        | AAA | 2.08% |
| 56D          | 102103216.IB | 21 通用 MTN001         | AAA | 1.95% |
| 87D+1Y       | 102380022.IB | 23 洛阳城乡 MTN001       | AA+ | 2.45% |
| 88D          | 102280044.IB | 22 华为 MTN001         | AAA | 2.05% |
| 88D          | 102280044.IB | 22 华为 MTN001         | AAA | 2.05% |
| 88D          | 102000021.IB | 20 宜昌城投 MTN001       | AA+ | 2.25% |
| 91D          | 102280072.IB | 22 中建材 MTN001        | AAA | 2.03% |
| 91D          | 102280072.IB | 22 中建材 MTN001        | AAA | 2.03% |
| 95D          | 102000071.IB | 20 衡阳城投 MTN001       | AA+ | 2.21% |
| 96D(休 2)     | 102280115.IB | 22 常州投资 MTN001       | AAA | 2.30% |
| 105D         | 102280223.IB | 22 河南农开 MTN001       | AA+ | 2.40% |
| 130D         | 102000147.IB | 20 锡产业 MTN001        | AAA | 2.14% |
| 132D+NY(休 1) | 102280336.IB | 22 陕煤化 MTN004        | AAA | 2.21% |
| 140D         | 102200108.IB | 22 中交房产 MTN001       | AAA | 2.35% |
| 140D         | 102200108.IB | 22 中交房产 MTN001       | AAA | 2.35% |
| 149D         | 102000321.IB | 20 川高速 MTN001        | AAA | 2.11% |
| 156D         | 102000415.IB | 20 中国旅游 MTN002       | AAA | 2.10% |
| 164D+NY      | 102380694.IB | 23 首旅 MTN003         | AAA | 2.35% |
| 164D+NY      | 102380694.IB | 23 首旅 MTN003         | AAA | 2.35% |
| 166D+1Y(休 1) | 102380733.IB | 23 潍坊城建 MTN001       | AAA | 2.71% |
| 174D+2Y      | 102280712.IB | 22 太原国投 MTN001       | AA+ | 2.28% |
| 176D         | 102480015.IB | 24 高邮交投 MTN001       | AA  | 2.66% |
| 178D         | 102380813.IB | 23 宁德交投 MTN001       | AA+ | 2.25% |
| 183D+2Y      | 102280805.IB | 22 重庆发展 MTN002       | AAA | 2.15% |
| 184D         | 102000692.IB | 20 青岛城投 MTN003       | AAA | 2.12% |
| 184D         | 102000692.IB | 20 青岛城投 MTN003       | AAA | 2.12% |
| 188D(休 1)    | 102280831.IB | 22 华电股 MTN002A       | AAA | 2.05% |
| 189D         | 102381013.IB | 23 锡产业 MTN006        | AAA | 2.15% |
| 192D+2Y(休 2) | 102000816.IB | 20 越秀集团 MTN001       | AAA | 2.05% |
| 193D         | 102280905.IB | 22 济源投资 MTN001       | AA+ | 2.80% |
| 198D         | 102000662.IB | 20 新田投资 MTN001       | AA+ | 2.27% |
| 204D         | 102281056.IB | 22 云南交投 MTN002       | AAA | 2.36% |
| 204D         | 102281056.IB | 22 云南交投 MTN002       | AAA | 2.36% |
| 210D         | 102000987.IB | 20 漳州交运 MTN002       | AA+ | 2.27% |
| 227D+NY      | 102381247.IB | 23 鲁黄金 MTN001        | AAA | 2.24% |
| 235D+NY      | 102281193.IB | 22 晋能煤业 MTN009B      | AAA | 2.42% |
| 236D(休 2)    | 102281199.IB | 22 杭州湾新 MTN001       | AA+ | 2.25% |
| 246D         | 102281307.IB | 22 首钢 MTN003         | AAA | 2.07% |
| 270D         | 102200177.IB | 22 龙城发展 MTN005A      | AAA | 2.20% |
| 273D+NY      | 102381680.IB | 23 中电投 MTN025        | AAA | 2.10% |
| 279D(休 1)    | 102281587.IB | 22 中电国际 MTN003       | AAA | 2.04% |
| 297D         | 102001466.IB | 20 沪建工 MTN001        | AAA | 2.07% |
| 305D         | 102281805.IB | 22 开滦股 MTN001        | AA+ | 2.49% |
| 305D         | 102281803.IB | 22 芜湖建设 MTN004       | AAA | 2.20% |
| 305D         | 102281803.IB | 22 芜湖建设 MTN004       | AAA | 2.20% |
| 311D         | 102300446.IB | 23 万州经开 MTN004(科创票据) | AA+ | 2.60% |

|               |              |                      |         |        |
|---------------|--------------|----------------------|---------|--------|
| 327D+1Y(休 1)  | 102382392.IB | 23 西咸新发 MTN003       | AAA     | 2.58%  |
| 342D+2Y       | 102282115.IB | 22 金霞发展 MTN002       | AA+     | 2.50%  |
| 1Y            | 102282247.IB | 22 晋焦煤 MTN002        | AAA     | 2.16%  |
| 1.03Y(休 2)    | 102382849.IB | 23 悦达 MTN002         | AAA     | 2.49%  |
| 1.04Y+3Y      | 102382911.IB | 23 巴洲文旅 MTN001       | AA      | 2.90%  |
| 1.04Y+3Y      | 102382911.IB | 23 巴洲文旅 MTN001       | AA      | 2.90%  |
| 1.04Y+3Y      | 102382911.IB | 23 巴洲文旅 MTN001       | AA      | 2.90%  |
| 1.14Y+2Y(休 1) | 102383249.IB | 23 晋江国资 MTN006       | AA+     | 2.33%  |
| 1.14Y+2Y(休 1) | 102383249.IB | 23 晋江国资 MTN006       | AA+     | 2.33%  |
| 1.17Y+2Y      | 132280119.IB | 22 宁德时代 GN001        | AAA     | 2.32%  |
| 1.24Y         | 102100012.IB | 21 济南高新 MTN001       | AAA     | 2.22%  |
| 1.32Y+2Y      | 102380153.IB | 23 岳阳建投 MTN001       | AA+     | 2.30%  |
| 1.42Y+2Y      | 102380547.IB | 23 雨花城投 MTN001       | AA+     | 2.34%  |
| 1.44Y(休 1)    | 102380627.IB | 23 郑州城建 MTN001       | AA+     | 2.20%  |
| 1.49Y(休 1)    | 102100654.IB | 21 青岛地铁 MTN001       | AAA     | 2.18%  |
| 1.49Y(休 1)    | 102100654.IB | 21 青岛地铁 MTN001       | AAA     | 2.18%  |
| 1.5Y          | 102100665.IB | 21 赣州城投 MTN003       | AA+     | 2.40%  |
| 1.52Y+2Y      | 102380996.IB | 23 衡阳城投 MTN002       | AA+     | 2.32%  |
| 1.52Y+3Y      | 102100775.IB | 21 北控水集 MTN001       | AAA     | 2.18%  |
| 1.65Y+NY(休 1) | 102482198.IB | 24 开滦 MTN003(科创票据)   | AAA     | 2.80%  |
| 1.67Y         | 102101104.IB | 21 衡阳城投 MTN001       | AA+     | 2.32%  |
| 1.76Y         | 102381688.IB | 23 北城建设 MTN001       | AA+     | 2.34%  |
| 1.76Y(休 1)    | 102101323.IB | 21 萧山国资 MTN001       | AAA     | 2.20%  |
| 1.76Y(休 1)    | 102101323.IB | 21 萧山国资 MTN001       | AAA     | 2.20%  |
| 1.81Y         | 102483334.IB | 24 保利久联 MTN001       | AA+     | 3.80%  |
| 1.87Y(休 2)    | 102483844.IB | 24 苏州资产 MTN002       | AAA     | 2.28%  |
| 1.93Y+NY(休 1) | 102382518.IB | 23 江北新区 MTN011       | AAA     | 2.53%  |
| 1.99Y+NY      | 102382680.IB | 23 常高新 MTN002        | AAA     | 2.50%  |
| 1.99Y+NY      | 102382680.IB | 23 常高新 MTN002        | AAA     | 2.50%  |
| 1.99Y+NY      | 102382680.IB | 23 常高新 MTN002        | AAA     | 2.50%  |
| 2.13Y         | 102383219.IB | 23 铜陵交投 MTN002       | AA      | 2.55%  |
| 2.17Y         | 102383355.IB | 23 汇金 MTN007         | AAA     | 2.05%  |
| 2.17Y         | 102383355.IB | 23 汇金 MTN007         | AAA     | 2.05%  |
| 2.2Y(休 1)     | 102383445.IB | 23 石交投 MTN001        | AA      | 2.52%  |
| 2.29Y         | 102480324.IB | 24 盐城国投 MTN001       | AA+     | 2.68%  |
| 2.3Y+2Y       | 102400611.IB | 24 怀化交投 MTN001       | AA      | 3.00%  |
| 2.41Y(休 2)    | 102480847.IB | 24 珠海港股 MTN002       | AA+     | 2.58%  |
| 2.44Y         | 102481087.IB | 24 凤凰传媒 MTN002       | AAA     | 2.25%  |
| 2.44Y         | 102481087.IB | 24 凤凰传媒 MTN002       | AAA     | 2.25%  |
| 2.49Y(休 1)    | 102481380.IB | 24 陕西机械 MTN001(科创票据) | AA+/AAA | 2.55%  |
| 2.54Y         | 102481871.IB | 24 贵州能源 MTN001       | AAA     | 2.88%  |
| 2.54Y         | 102481871.IB | 24 贵州能源 MTN001       | AAA     | 2.88%  |
| 2.57Y(休 1)    | 102481931.IB | 24 吴中经发 MTN002       | AA+     | 2.40%  |
| 2.57Y+2Y      | 102481910.IB | 24 九江城投 MTN002       | AA+     | 2.40%  |
| 2.62Y(休 1)    | 102482095.IB | 24 保利发展 MTN004       | AAA     | 2.69%  |
| 2.63Y         | 102482363.IB | 24 云建投 MTN012        | AAA     | 3.19%  |
| 2.64Y(休 2)    | 102482163.IB | 24 邮政 MTN003         | AAA     | 2.19%  |
| 2.65Y         | 102482183.IB | 24 巴斯夫 MTN001BC      | AAA     | 2.385% |
| 2.65Y         | 102482183.IB | 24 巴斯夫 MTN001BC      | AAA     | 2.385% |
| 2.66Y(休 2)    | 102482231.IB | 24 江西金融 MTN001       | AA+     | 2.68%  |
| 2.66Y(休 2)    | 102482231.IB | 24 江西金融 MTN001       | AA+     | 2.68%  |
| 2.74Y(休 2)    | 102482928.IB | 24 云建投 MTN013A       | AAA     | 3.20%  |
| 2.76Y(休 1)    | 102483107.IB | 24 中电投 MTN012        | AAA     | 2.20%  |
| 2.93Y(休 2)    | 102484113.IB | 24 湖南钢铁 MTN002       | AAA     | 2.27%  |
| 2.95Y         | 102484223.IB | 24 中航租赁 MTN007       | AAA     | 2.36%  |
| 2.95Y(休 2)    | 102484279.IB | 24 中电投 MTN023        | AAA     | 2.19%  |
| 2.95Y(休 2)    | 102484279.IB | 24 中电投 MTN023        | AAA     | 2.20%  |
| 2.95Y(休 2)    | 102484279.IB | 24 中电投 MTN023        | AAA     | 2.20%  |
| 2.95Y         | 102484301.IB | 24 江西交投 MTN011       | AAA     | 2.18%  |
| 2.95Y         | 102484302.IB | 24 先行控股 MTN005       | AA+     | 2.61%  |
| 2.99Y(休 2)    | 102484350.IB | 24 宏桂资本 MTN001       | AA+     | 2.54%  |
| 3.41Y(休 2)    | 102480810.IB | 24 津城建 MTN011        | AAA     | 3.16%  |
| 3.81Y         | 102381936.IB | 23 宁舟港 MTN001        | AAA     | 2.39%  |
| 4.45Y         | 102481294.IB | 24 汇金 MTN001         | AAA     | 2.245% |
| 4.64Y         | 102482141.IB | 24 江东控股 MTN001       | AA+     | 2.53%  |
| 4.64Y         | 102482169.IB | 24 赣州开投 MTN001       | AA      | 3.25%  |
| 4.64Y         | 102482169.IB | 24 赣州开投 MTN001       | AA      | 3.25%  |
| 4.68Y         | 102482677.IB | 24 铜陵建投 MTN002       | AA      | 2.79%  |
| 4.72Y         | 102482895.IB | 24 赣州开投 MTN002       | AA      | 3.25%  |
| 4.8Y          | 102483287.IB | 24 顺德投资 MTN002       | AA+     | 3.05%  |
| 4.81Y         | 102483346.IB | 24 重庆开投 MTN002       | AA+     | 3.02%  |

|             |              |                    |     |       |
|-------------|--------------|--------------------|-----|-------|
| 4.81Y       | 102483346.IB | 24 重庆开投 MTN002     | AA+ | 3.02% |
| 4.83Y       | 102483509.IB | 24 重庆开投 MTN003     | AA+ | 3.02% |
| 4.83Y       | 102483509.IB | 24 重庆开投 MTN003     | AA+ | 3.02% |
| 4.84Y       | 102483560.IB | 24 邮政 MTN004       | AAA | 2.28% |
| 4.85Y       | 102483622.IB | 24 津保投 MTN003      | AAA | 3.54% |
| 4.87Y(休 1)  | 102483760.IB | 24 上饶城投 MTN002     | AA+ | 3.13% |
| 4.87Y       | 102483775.IB | 24 越秀集团 MTN007(绿色) | AAA | 2.38% |
| 4.87Y       | 102483775.IB | 24 越秀集团 MTN007(绿色) | AAA | 2.38% |
| 6.74Y(休 2)  | 102482984.IB | 24 津城建 MTN027      | AAA | 3.50% |
| 9.64Y       | 102482181.IB | 24 三峡新能 MTN002     | AAA | 2.54% |
| 9.82Y       | 102400885.IB | 24 晋能煤业 MTN011     | AAA | 3.20% |
| 14.43Y(休 2) | 102480955.IB | 24 诚通控股 MTN009A    | AAA | 2.79% |
| 29.51Y      | 102481621.IB | 24 铁道 MTN002B      | AAA | 2.40% |
| 29.51Y      | 102481621.IB | 24 铁道 MTN002B      | AAA | 2.40% |
| 29.51Y      | 102481621.IB | 24 铁道 MTN002B      | AAA | 2.40% |
| 29.51Y      | 102481621.IB | 24 铁道 MTN002B      | AAA | 2.40% |
| 29.51Y      | 102481621.IB | 24 铁道 MTN002B      | AAA | 2.40% |

今日企业债成交

| 剩余天数         | 债券代码       | 债券代码（发行机构） | 评级      | 收益率   |
|--------------|------------|------------|---------|-------|
| 11D          | 162370.SH  | 19 蔡家 01   | AA/AA+  | 2.70% |
| 15D          | 197469.SH  | 21 开乾 03   | AA/AAA  | 3.00% |
| 16D          | 162331.SH  | 19 渝合 01   | AA+     | 2.65% |
| 16D          | 162331.SH  | 19 渝合 01   | AA+     | 2.65% |
| 20D(休 1)     | 188959.SH  | 21 港投 02   | AAA     | 2.70% |
| 22D          | 196545.SH  | 21 运投 01   | AA+     | 2.76% |
| 54D(休 2)     | 197830.SH  | 21 浙商 C1   | AAA/AA+ | 2.05% |
| 54D(休 2)     | 197830.SH  | 21 浙商 C1   | AAA/AA+ | 2.05% |
| 64D          | 185141.SH  | 21 石化 01   | AAA     | 1.97% |
| 68D(休 2)     | 253432.SH  | 23 眉天 D2   | AA+     | 2.64% |
| 68D(休 2)     | 253432.SH  | 23 眉天 D2   | AA+     | 2.64% |
| 102D         | 117601.SZ  | 24 东北 D1   | AAA/A-1 | 2.10% |
| 129D         | 166090.SH  | 20 高控 02   | AAA     | 2.66% |
| 130D         | 138910.SH  | 23 中证 G2   | AAA     | 1.98% |
| 130D         | 138931.SH  | 23 兴业 01   | AAA     | 2.00% |
| 130D         | 138910.SH  | 23 中证 G2   | AAA     | 1.98% |
| 133D         | 166119.SH  | 20 农投 02   | AA/AAA  | 2.50% |
| 143D+NY      | 148195.SZ  | 23 赣投 Y1   | AAA     | 2.24% |
| 151D+2Y(休 1) | 149841.SZ  | 22 知投 G1   | AAA     | 2.33% |
| 151D         | 138991.SH  | 23 民生 G1   | AAA     | 2.05% |
| 159D(休 2)    | 185581.SH  | 22 中航 04   | AAA     | 2.00% |
| 176D         | 185637.SH  | 22 济轨 01   | AAA     | 2.16% |
| 176D         | 185637.SH  | 22 济轨 01   | AAA     | 2.16% |
| 183D         | 185653.SH  | 22 中豫 02   | AAA     | 2.15% |
| 183D         | 185649.SH  | 22 河西 01   | AAA     | 2.15% |
| 186D+2Y(休 1) | 2280115.IB | 22 浦发集 03  | AAA     | 2.05% |
| 195D(休 1)    | 185725.SH  | 22 中泰 03   | AAA     | 2.01% |
| 195D(休 1)    | 185725.SH  | 22 中泰 03   | AAA     | 2.01% |
| 196D         | 163488.SH  | 20 扬子 G1   | AAA     | 2.13% |
| 207D         | 185759.SH  | 22 国机 04   | AAA     | 2.00% |
| 211D+5Y      | 2023010.IB | 20 新华人寿    | AAA     | 2.15% |
| 230D+3Y      | 251194.SH  | 23 景旅 02   | AA+     | 2.88% |
| 240D         | 133854.SZ  | 24 九国 D2   | AAA     | 2.35% |
| 244D+1Y      | 251362.SH  | 23 信阳 01   | AA+     | 2.60% |
| 253D         | 255106.SH  | 24 咸阳 D2   | AA+     | 2.70% |
| 265D+1Y      | 115581.SH  | 23 海租 01   | AAA     | 2.43% |
| 272D+NY(休 1) | 115117.SZ  | 20 国信 Y1   | AAA     | 2.08% |
| 284D+NY      | 133275.SZ  | 22 晋桥 Y2   | AA+     | 2.70% |
| 311D         | 167503.SH  | 20 桂城 02   | AA      | 3.17% |
| 313D(休 2)    | 252125.SH  | 23 甘投 01   | AAA     | 2.61% |
| 315D         | 182388.SH  | 22 彭泽 01   | AA/AAA  | 2.72% |
| 315D         | 182388.SH  | 22 彭泽 01   | AA/AAA  | 2.72% |
| 318D+NY      | 175075.SH  | 20 中金 Y1   | AAA     | 2.10% |
| 318D+NY      | 175075.SH  | 20 中金 Y1   | AAA     | 2.10% |
| 331D+2Y      | 149228.SZ  | 20 粤科 01   | AAA     | 2.15% |
| 1.01Y(休 2)   | 182971.SH  | 22 德兴 03   | AA/AAA  | 2.70% |
| 1.01Y(休 1)   | 148092.SZ  | 22 深担 02   | AAA     | 2.23% |
| 1.02Y        | 252792.SH  | 23 延新 01   | AA+     | 2.75% |
| 1.02Y        | 252792.SH  | 23 延新 01   | AA+     | 2.75% |
| 1.03Y        | 252774.SH  | 23 赣建 05   | AA+     | 2.60% |
| 1.08Y        | 138535.SH  | 22 金城 G1   | AA+     | 2.35% |

|               |              |                 |        |       |
|---------------|--------------|-----------------|--------|-------|
| 1.15Y         | 252280001.IB | 22 信达金融债 01     | AAA    | 2.26% |
| 1.18Y+NY      | 253364.SH    | 23 平神 Y2        | AAA    | 3.20% |
| 1.2Y          | 1880313.IB   | 18 朔州债 02       | AA     | 2.70% |
| 1.21Y+NY      | 138800.SH    | 铁建 YK03         | AAA    | 2.16% |
| 1.25Y+2Y      | 114616.SH    | 23 漳龙 01        | AAA    | 2.35% |
| 1.38Y         | 250081.SH    | 23 绿投 01        | AA/AA+ | 2.50% |
| 1.48Y+2Y(休 1) | 152810.SH    | 21 陕投 01        | AAA    | 2.27% |
| 1.48Y+2Y(休 1) | 152810.SH    | 21 陕投 01        | AAA    | 2.27% |
| 1.51Y         | 115241.SH    | 23 银河 C4        | AAA    | 2.20% |
| 1.53Y+2Y      | 115291.SH    | 23 财通 G3        | AAA    | 2.31% |
| 1.59Y(休 1)    | 188106.SH    | 21 华泰 G4        | AAA    | 2.06% |
| 1.59Y+NY(休 1) | 188100.SH    | 21 信投 Y1        | AAA    | 2.23% |
| 1.75Y+3Y      | 148372.SZ    | 23 国际 P1        | AAA    | 2.23% |
| 1.81Y         | 188501.SH    | 21 鲁高 03        | AAA    | 2.18% |
| 1.81Y+1Y      | 137616.SH    | 22 信地 03        | AA+    | 3.09% |
| 1.82Y         | 115774.SH    | 23 光证 G3        | AAA    | 2.13% |
| 1.87Y         | 252203.SH    | 23 鹤山 01        | AA     | 2.60% |
| 1.89Y+2Y      | 252301.SH    | 23 新罗 V1        | AA     | 2.70% |
| 1.89Y+2Y      | 252301.SH    | 23 新罗 V1        | AA     | 2.70% |
| 1.92Y         | 137527.SH    | 22 安租 17        | AAA    | 2.82% |
| 1.92Y         | 137527.SH    | 22 安租 17        | AAA    | 2.82% |
| 2.04Y+2Y      | 240147.SH    | 23 动能 03        | AAA    | 2.33% |
| 2.07Y         | 252966.SH    | 23 阜城 04        | AA     | 2.80% |
| 2.2Y(休 2)     | 253407.SH    | 23 崇川 02        | AA+    | 2.40% |
| 2.27Y         | 148583.SZ    | 24 广发 01        | AAA    | 2.16% |
| 2.27Y         | 148583.SZ    | 24 广发 01        | AAA    | 2.16% |
| 2.39Y(休 1)    | 253999.SH    | 24 青即 01        | AA/AA+ | 3.10% |
| 2.4Y          | 152400.SH    | 20 上投债          | AAA    | 2.60% |
| 2.4Y          | 152400.SH    | 20 上投债          | AAA    | 2.65% |
| 2.44Y         | 253918.SH    | 24 南调 01        | AAA    | 2.28% |
| 2.47Y+2Y      | 254052.SH    | 24 华通 01        | AA+    | 2.69% |
| 2.53Y(休 1)    | 254640.SH    | 24 开经 03        | AA+    | 3.10% |
| 2.53Y         | 2422022.IB   | 24 国银金租债 01     | AAA    | 2.25% |
| 2.76Y         | 2422041.IB   | 24 中银消费金融债 03   | AAA    | 2.30% |
| 2.83Y+2Y      | 241462.SH    | 24 松国 01        | AAA    | 2.25% |
| 2.93Y         | 137835.SH    | 22 上证 04        | AAA    | 2.25% |
| 3.57Y         | 2180161.IB   | 21 虞新区债 01      | AA/AA+ | 2.65% |
| 3.83Y+NY      | 115783.SH    | 23 中保 Y4        | AAA    | 2.50% |
| 3.88Y         | 2180346.IB   | 21 瓯海城投债 01     | AA+    | 2.51% |
| 4.38Y         | 253935.SH    | 24 衢资 01        | AA+    | 2.64% |
| 4.53Y         | 240938.SH    | 24 兴业 04        | AAA    | 2.26% |
| 4.59Y         | 133837.SZ    | 24 涪陵 06        | AA+    | 2.90% |
| 4.69Y(休 1)    | 241162.SH    | 24 津投 21        | AAA    | 3.10% |
| 4.83Y         | 241413.SH    | 24 兵装 01        | AAA    | 2.30% |
| 4.83Y         | 241413.SH    | 24 兵装 01        | AAA    | 2.30% |
| 4.86Y         | 255677.SH    | 24 靖滨 03        | AA     | 3.05% |
| 4.91Y         | 255762.SH    | GV 南调 01        | AAA    | 2.30% |
| 4.93Y+NY      | 241612.SH    | 24 长产 Y1        | AAA    | 2.58% |
| 4.95Y+NY      | 241693.SH    | 24 华新 Y1        | AAA    | 2.48% |
| 4.95Y+NY      | 241698.SH    | 铁建 YK14         | AAA    | 2.42% |
| 8.74Y         | 115582.SH    | 23 京资 01        | AAA    | 2.48% |
| 8.94Y         | 148464.SZ    | 23 深铁 13        | AAA    | 2.52% |
| 11D           | 032381024.IB | 23 陶文旅 PPN004   | AA+    | 2.94% |
| 11D           | 032381024.IB | 23 陶文旅 PPN004   | AA+    | 2.94% |
| 21D           | 032300468.IB | 23 平顶发展 PPN003  | AA+    | 2.55% |
| 53D           | 032191394.IB | 21 新乡平原 PPN001  | AA     | 2.80% |
| 56D+1Y        | 032281117.IB | 22 淮北建投 PPN006  | AA+    | 2.68% |
| 216D(休 1)     | 032280496.IB | 22 镜湖建投 PPN001  | AA     | 2.60% |
| 240D          | 032000522.IB | 20 西安高新 PPN003B | AAA    | 2.68% |
| 269D          | 032380640.IB | 23 鹰潭文旅 PPN003  | AA/AA+ | 2.65% |
| 269D          | 032380638.IB | 23 淮南建设 PPN001  | AA     | 2.60% |
| 273D          | 032380654.IB | 23 荆门高新 PPN004  | AA     | 2.74% |
| 295D          | 032280690.IB | 22 芜湖建设 PPN001  | AAA    | 2.31% |
| 295D          | 032280690.IB | 22 芜湖建设 PPN001  | AAA    | 2.31% |
| 1.23Y         | 032400572.IB | 24 盐城国能 PPN001  | AA+    | 2.70% |
| 1.24Y+1Y(休 1) | 032480034.IB | 24 万盛经开 PPN001  | AA     | 3.30% |
| 1.28Y(休 1)    | 032400595.IB | 24 六合交通 PPN001  | AA     | 2.50% |
| 2.15Y(休 1)    | 032381119.IB | 23 悦达 PPN003    | AAA    | 2.83% |
| 2.2Y(休 1)     | 032381253.IB | 23 豫航空港 PPN012  | AAA    | 2.80% |
| 2.24Y+2Y      | 032480027.IB | 24 阜阳城南 PPN001  | AA     | 2.82% |
| 2.31Y+2Y      | 032400610.IB | 24 合川投资 PPN001  | AA     | 2.90% |
| 2.44Y+2Y      | 032400662.IB | 24 晋江工业 PPN001  | AA     | 2.80% |

|               |              |                 |     |        |
|---------------|--------------|-----------------|-----|--------|
| 2.53Y+2Y      | 032480431.IB | 24 慈湖高新 PPN001  | AA  | 2.90%  |
| 2.76Y(休 1)    | 032480719.IB | 24 萧县交通 PPN001  | AA  | 2.80%  |
| 29D+5Y        | 1920066.IB   | 19 上海银行二级       | AAA | 2.03%  |
| 29D+5Y        | 1920066.IB   | 19 上海银行二级       | AAA | 2.03%  |
| 32D+NY        | 1928032.IB   | 19 建设银行永续债      | AAA | 2.05%  |
| 50D+NY        | 1920076.IB   | 19 徽商银行永续债      | AAA | 2.15%  |
| 50D+NY        | 1920076.IB   | 19 徽商银行永续债      | AAA | 2.17%  |
| 66D+5Y        | 190311.IB    | 19 进出 11        |     | 2.08%  |
| 66D+5Y        | 190311.IB    | 19 进出 11        |     | 2.15%  |
| 155D          | 2220024.IB   | 22 江苏银行小微债      | AAA | 1.97%  |
| 155D+NY       | 2028006.IB   | 20 邮储银行永续债      | AAA | 2.06%  |
| 179D          | 2220031.IB   | 22 浙商银行小微债 02   | AAA | 1.97%  |
| 219D+5Y       | 2028018.IB   | 20 交通银行二级       | AAA | 2.03%  |
| 219D+5Y       | 2028018.IB   | 20 交通银行二级       | AAA | 2.03%  |
| 239D          | 2228036.IB   | 22 工商银行绿色金融债 01 | AAA | 1.67%  |
| 258D+5Y(休 2)  | 2028022.IB   | 20 民生银行二级       | AAA | 2.19%  |
| 268D+NY       | 2028023.IB   | 20 招商银行永续债 01   | AAA | 2.08%  |
| 268D+NY       | 2028023.IB   | 20 招商银行永续债 01   | AAA | 2.08%  |
| 268D+NY       | 2028023.IB   | 20 招商银行永续债 01   | AAA | 2.08%  |
| 293D+5Y(休 2)  | 2028025.IB   | 20 浦发银行二级 01    | AAA | 2.05%  |
| 293D+5Y(休 2)  | 2028025.IB   | 20 浦发银行二级 01    | AAA | 2.05%  |
| 293D+5Y(休 2)  | 2028025.IB   | 20 浦发银行二级 01    | AAA | 2.05%  |
| 293D+5Y(休 2)  | 2028025.IB   | 20 浦发银行二级 01    | AAA | 2.05%  |
| 293D+5Y(休 2)  | 2028025.IB   | 20 浦发银行二级 01    | AAA | 2.05%  |
| 304D+5Y       | 2028024.IB   | 20 中信银行二级       | AAA | 2.06%  |
| 335D+5Y(休 2)  | 2028033.IB   | 20 建设银行二级       | AAA | 2.06%  |
| 335D+5Y(休 2)  | 2028033.IB   | 20 建设银行二级       | AAA | 2.07%  |
| 338D+5Y       | 2028034.IB   | 20 浦发银行二级 03    | AAA | 2.06%  |
| 338D+5Y       | 2028034.IB   | 20 浦发银行二级 03    | AAA | 2.06%  |
| 343D+NY       | 2028037.IB   | 20 光大银行永续债      | AAA | 2.08%  |
| 345D+5Y       | 2028041.IB   | 20 工商银行二级 01    | AAA | 2.05%  |
| 345D+5Y       | 2028041.IB   | 20 工商银行二级 01    | AAA | 2.05%  |
| 345D+5Y       | 2028041.IB   | 20 工商银行二级 01    | AAA | 2.05%  |
| 345D+5Y       | 2028041.IB   | 20 工商银行二级 01    | AAA | 2.05%  |
| 1Y+NY         | 2028042.IB   | 20 兴业银行永续债      | AAA | 2.10%  |
| 1.02Y         | 2228050.IB   | 22 光大银行         | AAA | 1.96%  |
| 1.02Y         | 2228050.IB   | 22 光大银行         | AAA | 1.96%  |
| 1.02Y         | 2228050.IB   | 22 光大银行         | AAA | 1.96%  |
| 1.02Y         | 2228050.IB   | 22 光大银行         | AAA | 1.96%  |
| 1.02Y         | 2228050.IB   | 22 光大银行         | AAA | 1.98%  |
| 1.08Y         | 2228057.IB   | 22 浦发银行 04      | AAA | 1.97%  |
| 1.09Y+5Y(休 2) | 2028049.IB   | 20 工商银行二级 02    | AAA | 2.08%  |
| 1.21Y+5Y(休 1) | 200219.IB    | 20 国开 19        |     | 2.09%  |
| 1.5Y          | 2328009.IB   | 23 中信银行 01      | AAA | 2.005% |
| 1.5Y          | 2328009.IB   | 23 中信银行 01      | AAA | 2.005% |
| 1.5Y          | 2328009.IB   | 23 中信银行 01      | AAA | 2.01%  |
| 1.5Y          | 2328009.IB   | 23 中信银行 01      | AAA | 2.005% |
| 1.53Y+NY(休 1) | 2128017.IB   | 21 中信银行永续债      | AAA | 2.15%  |
| 1.59Y+NY      | 2128019.IB   | 21 中国银行永续债 01   | AAA | 2.13%  |
| 1.62Y(休 2)    | 212380006.IB | 23 华夏银行债 02     | AAA | 1.99%  |
| 1.62Y(休 2)    | 212380006.IB | 23 华夏银行债 02     | AAA | 1.99%  |
| 1.62Y(休 2)    | 212380006.IB | 23 华夏银行债 02     | AAA | 1.99%  |
| 1.65Y+NY      | 2128021.IB   | 21 工商银行永续债 01   | AAA | 2.15%  |
| 1.65Y+NY      | 2128021.IB   | 21 工商银行永续债 01   | AAA | 2.14%  |
| 1.65Y+NY      | 2128021.IB   | 21 工商银行永续债 01   | AAA | 2.14%  |
| 1.8Y+NY(休 1)  | 210316.IB    | 21 进出 16        |     | 2.15%  |
| 1.8Y+NY(休 1)  | 210316.IB    | 21 进出 16        |     | 2.15%  |
| 1.8Y+NY(休 1)  | 210316.IB    | 21 进出 16        |     | 2.15%  |
| 1.8Y+NY(休 1)  | 210316.IB    | 21 进出 16        |     | 2.15%  |
| 1.8Y+NY(休 1)  | 210316.IB    | 21 进出 16        |     | 2.15%  |
| 1.8Y+NY(休 1)  | 210316.IB    | 21 进出 16        |     | 2.15%  |
| 1.8Y+NY(休 1)  | 210316.IB    | 21 进出 16        |     | 2.15%  |
| 1.8Y+NY(休 1)  | 210316.IB    | 21 进出 16        |     | 2.15%  |
| 1.8Y+NY(休 1)  | 210316.IB    | 21 进出 16        |     | 2.14%  |
| 1.8Y+NY(休 1)  | 210316.IB    | 21 进出 16        |     | 2.14%  |
| 1.8Y+NY(休 1)  | 210316.IB    | 21 进出 16        |     | 2.14%  |
| 1.82Y+5Y(休 1) | 2128025.IB   | 21 建设银行二级 01    | AAA | 2.13%  |
| 1.82Y+5Y(休 1) | 2128025.IB   | 21 建设银行二级 01    | AAA | 2.14%  |
| 1.82Y+5Y(休 1) | 2128025.IB   | 21 建设银行二级 01    | AAA | 2.11%  |
| 1.86Y+5Y(休 2) | 2128028.IB   | 21 邮储银行二级 01    | AAA | 2.14%  |
| 1.95Y+5Y(休 2) | 2128030.IB   | 21 交通银行二级       | AAA | 2.12%  |
| 2.01Y+NY      | 2120089.IB   | 21 北京银行永续债 01   | AAA | 2.225% |

|               |              |                         |         |         |
|---------------|--------------|-------------------------|---------|---------|
| 2.07Y         | 212380023.IB | 23 光大银行债 03             | AAA     | 2.02%   |
| 2.07Y         | 212380023.IB | 23 光大银行债 03             | AAA     | 2.02%   |
| 2.07Y         | 212380023.IB | 23 光大银行债 03             | AAA     | 2.02%   |
| 2.12Y+NY      | 2120107.IB   | 21 浙商银行永续债              | AAA     | 2.25%   |
| 2.12Y+NY      | 2120107.IB   | 21 浙商银行永续债              | AAA     | 2.25%   |
| 2.15Y+NY      | 2128047.IB   | 21 招商银行永续债              | AAA     | 2.21%   |
| 2.15Y+NY      | 2128047.IB   | 21 招商银行永续债              | AAA     | 2.22%   |
| 2.15Y+NY      | 2128047.IB   | 21 招商银行永续债              | AAA     | 2.22%   |
| 2.15Y+NY      | 2128047.IB   | 21 招商银行永续债              | AAA     | 2.22%   |
| 2.15Y+NY      | 2128047.IB   | 21 招商银行永续债              | AAA     | 2.22%   |
| 2.25Y+5Y      | 2228003.IB   | 22 兴业银行二级 01            | AAA     | 2.16%   |
| 2.25Y+5Y      | 2228003.IB   | 22 兴业银行二级 01            | AAA     | 2.16%   |
| 2.43Y         | 212480005.IB | 24 光大银行债 01             | AAA     | 2.04%   |
| 2.46Y+5Y      | 2221014.IB   | 22 杭州联合农商二级 01          | AAA/AA+ | 2.43%   |
| 2.51Y         | 292480004.IB | 24 法农银行债 01BC           | AAA     | 2.355%  |
| 2.59Y         | 212480011.IB | 24 浙商银行小微债 03           | AAA     | 2.06%   |
| 2.6Y+1Y(休 2)  | 312410001.IB | 24 中行 TLAC 非资本债 01A     | AAA     | 2.175%  |
| 2.6Y+1Y(休 2)  | 312410001.IB | 24 中行 TLAC 非资本债 01A     | AAA     | 2.175%  |
| 2.73Y+5Y      | 092280014.IB | 22 上海银行二级资本债 01         | AAA     | 2.26%   |
| 2.73Y+5Y      | 092280014.IB | 22 上海银行二级资本债 01         | AAA     | 2.26%   |
| 2.83Y+1Y(休 2) | 312410003.IB | 24 建行 TLAC 非资本债 01A     | AAA     | 2.17%   |
| 2.83Y+1Y(休 2) | 312410003.IB | 24 建行 TLAC 非资本债 01A     | AAA     | 2.17%   |
| 2.83Y+1Y(休 2) | 312410003.IB | 24 建行 TLAC 非资本债 01A     | AAA     | 2.15%   |
| 2.85Y(休 2)    | 212480052.IB | 24 三峡银行小微债 01           | AA+     | 2.35%   |
| 2.86Y         | 212480050.IB | 24 光大银行债 02             | AAA     | 2.04%   |
| 2.86Y         | 212480050.IB | 24 光大银行债 02             | AAA     | 2.04%   |
| 2.88Y+1Y      | 312410005.IB | 24 农行 TLAC 非资本债 01A(BC) | AAA     | 2.175%  |
| 2.88Y+1Y      | 312410005.IB | 24 农行 TLAC 非资本债 01A(BC) | AAA     | 2.15%   |
| 2.88Y+1Y      | 312410005.IB | 24 农行 TLAC 非资本债 01A(BC) | AAA     | 2.15%   |
| 2.88Y+1Y      | 312410005.IB | 24 农行 TLAC 非资本债 01A(BC) | AAA     | 2.15%   |
| 2.91Y(休 1)    | 2420041.IB   | 24 北部湾银行三农债             | AAA     | 2.33%   |
| 2.94Y+5Y      | 092200008.IB | 22 农行二级资本债 02A          | AAA     | 2.19%   |
| 2.94Y+5Y      | 092200008.IB | 22 农行二级资本债 02A          | AAA     | 2.17%   |
| 2.95Y(休 1)    | 212480057.IB | 24 湖南银行小微债 01           | AAA     | 2.16%   |
| 2.95Y(休 1)    | 212480057.IB | 24 湖南银行小微债 01           | AAA     | 2.15%   |
| 2.95Y         | 212480058.IB | 24 交行债 02BC             | AAA     | 2.03%   |
| 3.03Y+NY(休 1) | 092280105.IB | 22 南京银行永续债 01           | AAA     | 2.29%   |
| 3.03Y+NY(休 1) | 092280105.IB | 22 南京银行永续债 01           | AAA     | 2.29%   |
| 3.03Y+5Y      | 092280108.IB | 22 中行二级资本债 02A          | AAA     | 2.19%   |
| 3.03Y+5Y      | 092280108.IB | 22 中行二级资本债 02A          | AAA     | 2.19%   |
| 3.03Y+5Y      | 092280108.IB | 22 中行二级资本债 02A          | AAA     | 2.16%   |
| 3.07Y+5Y      | 092280134.IB | 22 工行二级资本债 04A          | AAA     | 2.1875% |
| 3.07Y+5Y      | 092280134.IB | 22 工行二级资本债 04A          | AAA     | 2.1875% |
| 3.07Y+5Y      | 092280134.IB | 22 工行二级资本债 04A          | AAA     | 2.186%  |
| 3.09Y+5Y      | 092280139.IB | 22 交行二级资本债 02A          | AAA     | 2.17%   |
| 3.16Y+5Y(休 1) | 232280003.IB | 22 成都银行二级资本债 01         | AAA     | 2.45%   |
| 3.21Y+5Y      | 092203005.IB | 22 进出口行二级资本债 01         |         | 2.17%   |
| 3.44Y+5Y      | 232380006.IB | 23 中行二级资本债 01A          | AAA     | 2.19%   |
| 3.44Y+5Y      | 232380004.IB | 23 农行二级资本债 01A          | AAA     | 2.17%   |
| 3.46Y+5Y      | 232380008.IB | 23 广州农商行二级资本债 01        | AAA/AA+ | 2.51%   |
| 3.46Y+5Y      | 232380008.IB | 23 广州农商行二级资本债 01        | AAA/AA+ | 2.51%   |
| 3.46Y+5Y      | 232380008.IB | 23 广州农商行二级资本债 01        | AAA/AA+ | 2.50%   |
| 3.49Y+5Y      | 232380015.IB | 23 工行二级资本债 01A          | AAA     | 2.22%   |
| 3.67Y+NY      | 242380008.IB | 23 中行永续债 01             | AAA     | 2.30%   |
| 3.84Y+NY      | 242380016.IB | 23 中原银行永续债 01           | AAA     | 2.78%   |
| 3.84Y+NY      | 242380016.IB | 23 中原银行永续债 01           | AAA     | 2.74%   |
| 3.88Y+5Y      | 232380036.IB | 23 工行二级资本债 02A          | AAA     | 2.29%   |
| 3.94Y+5Y      | 232380057.IB | 23 中行二级资本债 02A          | AAA     | 2.29%   |
| 4.03Y+5Y      | 232380069.IB | 23 建行二级资本债 02A          | AAA     | 2.27%   |
| 4.09Y+5Y      | 232380076.IB | 23 建行二级资本债 03A          | AAA     | 2.27%   |
| 4.09Y+5Y      | 232380076.IB | 23 建行二级资本债 03A          | AAA     | 2.28%   |
| 4.09Y+5Y      | 232380076.IB | 23 建行二级资本债 03A          | AAA     | 2.27%   |
| 4.09Y+5Y      | 232380078.IB | 23 交行二级资本债 01A          | AAA     | 2.27%   |
| 4.12Y+5Y(休 1) | 232380082.IB | 23 浙商银行二级资本债 02         | AAA     | 2.37%   |
| 4.12Y+5Y(休 1) | 232380082.IB | 23 浙商银行二级资本债 02         | AAA     | 2.37%   |
| 4.12Y+5Y(休 1) | 232380082.IB | 23 浙商银行二级资本债 02         | AAA     | 2.37%   |
| 4.13Y+NY      | 242380033.IB | 23 招行永续债 01             | AAA     | 2.36%   |
| 4.14Y+5Y      | 232380084.IB | 23 中行二级资本债 04A          | AAA     | 2.26%   |
| 4.18Y+5Y      | 232380089.IB | 23 中信银行二级资本债 01A        | AAA     | 2.34%   |
| 4.18Y+5Y      | 232380089.IB | 23 中信银行二级资本债 01A        | AAA     | 2.34%   |

|               |              |                    |         |        |
|---------------|--------------|--------------------|---------|--------|
| 4.21Y+5Y      | 092303005.IB | 23 口行二级资本债 02A     |         | 2.18%  |
| 4.21Y+5Y      | 092303005.IB | 23 口行二级资本债 02A     |         | 2.18%  |
| 4.31Y+5Y(休 1) | 232480003.IB | 24 恒丰银行二级资本债 01    | AAA     | 2.68%  |
| 4.31Y+5Y(休 1) | 232480003.IB | 24 恒丰银行二级资本债 01    | AAA     | 2.68%  |
| 4.31Y+5Y(休 1) | 232480006.IB | 24 建行二级资本债 01A     | AAA     | 2.27%  |
| 4.38Y         | 212480002.IB | 24 建行债 01B         | AAA     | 2.125% |
| 4.43Y+5Y(休 1) | 1928003.IB   | 19 农业银行二级 01       | AAA     | 2.255% |
| 4.48Y+5Y(休 2) | 232480008.IB | 24 中行二级资本债 02A     | AAA     | 2.26%  |
| 4.48Y+5Y(休 2) | 232480008.IB | 24 中行二级资本债 02A     | AAA     | 2.26%  |
| 4.48Y+5Y(休 2) | 232480008.IB | 24 中行二级资本债 02A     | AAA     | 2.255% |
| 4.51Y+5Y      | 232480010.IB | 24 浙商银行二级资本债 01    | AAA     | 2.40%  |
| 4.53Y+NY      | 242400007.IB | 24 中信银行永续债 01      | AAA     | 2.40%  |
| 4.54Y+5Y(休 2) | 232400014.IB | 24 民生银行二级资本债 01    | AAA     | 2.59%  |
| 4.54Y+5Y(休 2) | 232400014.IB | 24 民生银行二级资本债 01    | AAA     | 2.59%  |
| 4.54Y+5Y(休 2) | 232400014.IB | 24 民生银行二级资本债 01    | AAA     | 2.59%  |
| 4.54Y+5Y(休 2) | 232400014.IB | 24 民生银行二级资本债 01    | AAA     | 2.59%  |
| 4.54Y+5Y(休 2) | 232400014.IB | 24 民生银行二级资本债 01    | AAA     | 2.58%  |
| 4.54Y+5Y(休 2) | 232400014.IB | 24 民生银行二级资本债 01    | AAA     | 2.58%  |
| 4.54Y+5Y(休 2) | 232400014.IB | 24 民生银行二级资本债 01    | AAA     | 2.58%  |
| 4.54Y+5Y(休 2) | 232400014.IB | 24 民生银行二级资本债 01    | AAA     | 2.56%  |
| 4.54Y+5Y(休 2) | 232400014.IB | 24 民生银行二级资本债 01    | AAA     | 2.57%  |
| 4.6Y+5Y       | 232480020.IB | 24 兴业银行二级资本债 01    | AAA     | 2.36%  |
| 4.6Y+5Y       | 232480020.IB | 24 兴业银行二级资本债 01    | AAA     | 2.36%  |
| 4.6Y+5Y       | 232480020.IB | 24 兴业银行二级资本债 01    | AAA     | 2.34%  |
| 4.62Y+5Y      | 232480022.IB | 24 南海农商行二级资本债 01   | AAA/AA+ | 2.81%  |
| 4.66Y+NY      | 242480004.IB | 24 华夏银行永续债 01      | AAA     | 2.445% |
| 4.68Y+NY      | 242400011.IB | 24 广发银行永续债 01      | AAA     | 2.41%  |
| 4.74Y+NY      | 242480007.IB | 24 工行永续债 01        | AAA     | 2.33%  |
| 4.74Y+5Y      | 232400029.IB | 24 中原银行二级资本债 01    | AAA     | 2.80%  |
| 4.78Y+5Y      | 232480037.IB | 24 交行二级资本债 02A     | AAA     | 2.30%  |
| 4.81Y+5Y(休 2) | 232480039.IB | 24 广发银行二级资本债 01A   | AAA     | 2.38%  |
| 4.81Y+5Y(休 2) | 232400032.IB | 24 成都银行二级资本债 02    | AAA     | 2.56%  |
| 4.84Y+5Y      | 232480052.IB | 24 浦发银行二级资本债 01A   | AAA     | 2.38%  |
| 4.87Y+NY      | 242400020.IB | 24 交行永续债 01BC      | AAA     | 2.34%  |
| 4.87Y+5Y      | 232480061.IB | 24 工行二级资本债 01A(BC) | AAA     | 2.27%  |
| 4.87Y+5Y      | 232480061.IB | 24 工行二级资本债 01A(BC) | AAA     | 2.26%  |
| 4.89Y+NY      | 242400022.IB | 24 成都农商行永续债 01     | AAA     | 2.67%  |
| 9.81Y+5Y      | 232480040.IB | 24 广发银行二级资本债 01B   | AAA     | 2.60%  |
| 9.81Y+5Y      | 232480040.IB | 24 广发银行二级资本债 01B   | AAA     | 2.60%  |
| 9.81Y+5Y      | 232480040.IB | 24 广发银行二级资本债 01B   | AAA     | 2.60%  |
| 9.81Y+5Y      | 232480040.IB | 24 广发银行二级资本债 01B   | AAA     | 2.60%  |
| 9.81Y+5Y      | 232480040.IB | 24 广发银行二级资本债 01B   | AAA     | 2.60%  |
| 9.81Y+5Y      | 232480040.IB | 24 广发银行二级资本债 01B   | AAA     | 2.60%  |

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