



【2024-04-16】

国债

央行公告称，为维护银行体系流动性合理充裕，4月16日以利率招标方式开展了20亿元7天期逆回购操作，中标利率为1.8%。当日20亿元逆回购到期，因此单日完全对冲到期量。

国债方面 288D 240002 1.70-1.705； 362D 200005 1.725-1.735； 3.28Y 220016 2.04-2.05； 4.51Y 230022 2.1125-2.1325； 6.7Y 230028 2.25-2.2625； 9.62Y 230026 2.315-2.322； 29.01Y 230009 2.526-2.55。

|         | 1      | 3      | 5      | 7       | 10      | 30      |
|---------|--------|--------|--------|---------|---------|---------|
| 昨日国债(%) | 1.5700 | 2.0000 | 2.1225 | 2.2560  | 2.3475  | 2.5475  |
| 今日国债(%) | 2.1200 | 2.0100 | 2.1300 | 2.2525  | 2.3380  | 2.5310  |
| 变动(%)   | 0.5500 | 0.0100 | 0.0075 | -0.0035 | -0.0095 | -0.0165 |

金融债

金融债方面 148D 230211 1.80； 285D 240301 1.85； 2.87Y 220203 2.105-2.11； 4.42Y 230415 2.2425-2.2525； 6.88Y 210205 2.3325-2.3425； 9.42Y 230215 2.4275-2.4375。

|             | 1       | 3      | 5       | 7       | 10      |
|-------------|---------|--------|---------|---------|---------|
| 昨日非国开金融债(%) | 1.7300  | 2.0600 | 2.2400  | 2.3800  | 2.4400  |
| 今日非国开金融债(%) | 1.7400  | 2.0900 | 2.2400  | 2.3600  | 2.4350  |
| 变动(%)       | 0.0100  | 0.0300 | 0.0000  | -0.0200 | -0.0050 |
| 昨日国开债(%)    | 1.8100  | 2.0700 | 2.1750  | 2.3200  | 2.4245  |
| 今日国开债(%)    | 1.8000  | 2.0800 | 2.1725  | 2.3150  | 2.4125  |
| 变动(%)       | -0.0100 | 0.0100 | -0.0025 | -0.0050 | -0.0120 |

短期融资券

今日银行间短融市场交投活跃，成交主要集中于Q3期限。短端方面，38D 012480820.IB 24沪电力 SCP005 AAA 在2.0168%成交（估值位置），银行出给基金；84D 012480073.IB 24亦庄投资 SCP001 AAA 在2.08%成交（估值-1位置），券商出给基金。中长端方面，115D 012384084.IB 23深圳地铁 SCP007 AAA 在2.07%成交（估值位置），基金出给基金；155D 012481049.IB 24越秀集团 SCP001 AAA 在2.10%成交（估值位置），银行出给基金。长端方面，185D 012481232.IB 24上海医药 SCP002 AAA 在2.11%成交（估值-5位置），理财出给基金；254D 012481205.IB 24浙小商 SCP002 AAA 在2.22%成交，估值-1，银行出给基金。总体而言，短端、中长端和长端收益均下行。

|       | 评级  | 1M   |    | 3M   |    | 6M   |    | 9M   |    | 12M  |    |
|-------|-----|------|----|------|----|------|----|------|----|------|----|
| 绝对收益率 | AAA | 2.08 |    | 2.16 |    | 2.23 |    | 2.28 |    | 2.36 |    |
|       | AA+ | 2.2  |    | 2.31 |    | 2.38 |    | 2.43 |    | 2.5  |    |
|       | AA  | 2.75 |    | 2.99 |    | 3.0  |    | 3.32 |    | 3.35 |    |
|       | AA- | 3.09 |    | 3.66 |    | 3.78 |    | 4.35 |    | 4.48 |    |
|       | AAA | 2.1  | -2 | 2.19 | -3 | 2.25 | -2 | 2.3  | -2 | 2.39 | -3 |

|                   |     |      |    |      |    |      |    |      |    |      |    |
|-------------------|-----|------|----|------|----|------|----|------|----|------|----|
| 与昨日收益变动对照<br>(BP) | AA+ | 2.23 | -3 | 2.32 | -1 | 2.4  | -2 | 2.46 | -3 | 2.52 | -2 |
|                   | AA  | 2.75 | 0  | 2.99 | 0  | 3.0  | 0  | 3.32 | 0  | 3.35 | 0  |
|                   | AA- | 3.09 | 0  | 3.66 | 0  | 3.78 | 0  | 4.35 | 0  | 4.48 | 0  |



中期票据

今日中票交投情绪较为活跃。1-3 年短端中票，22 人才安居 GN001（AAA，2.79Y）在 2.45%成交，低估值 2bp 成交；22 浙交投 MTN002（AAA，1.03Y）在 2.19%成交，低估值 1bp 成交；24 豫交投 MTN001（AAA，2.85Y）成交在 2.54%，低估值 2bp 成交；3 到 5 年期限，23 粤交投 MTN003（AAA，4.36Y）在 2.5%成交，高估值 2bp 成交；23 广州地铁 MTN007（AAA，4.6Y）成交在 2.52%，高估值 2bp 成交。5Y 及以上期限，24 诚通控股 MTN007A（AAA，9.89Y）成交在 2.9%，低估值 2bp 成交。总体而言，今日中票收益略有下行。

|                   | 评级   | 1y   |    | 3y   |    | 5y   |    | 7y   |      | 10y  |      |
|-------------------|------|------|----|------|----|------|----|------|------|------|------|
| 绝对收益率             | AAA+ | 2.11 |    | 2.3  |    | 2.44 |    | 2.63 |      | None |      |
|                   | AAA  | 2.22 |    | 2.44 |    | 2.58 |    | None |      | None |      |
|                   | AA+  | 2.31 |    | 2.58 |    | 2.8  |    | None |      | None |      |
|                   | AA   | 2.4  |    | 2.8  |    | 3.16 |    | None |      | None |      |
| 与昨日收益变动对照<br>(BP) | AAA+ | 2.12 | -1 | 2.35 | -5 | 2.46 | -2 | 2.63 | 0    | None | None |
|                   | AAA  | 2.24 | -2 | 2.45 | -1 | 2.58 | 0  | None | None | None | None |
|                   | AA+  | 2.33 | -2 | 2.62 | -4 | 2.82 | -2 | None | None | None | None |
|                   | AA   | 2.42 | -2 | 2.8  | 0  | 3.25 | -9 | None | None | None | None |



企业债

今日企业债交投较为活跃，基金，券商，银行，保险和券商资管均有参与。可质押方面，21 临债 02 AAA 成交在 2.37%，券商卖出，券商买入。22 中粮 02 AAA 成交在 2.73%。券商卖出，理财买入。21 国新 03 AAA 成交在 2.41%。城投方面，20 华发债 AAA 成交在 2.38%。19 首旅债 02 AAA 成交在 2.62%，基金卖出，基金买入。24 泰山 G2 AA+ 成交在 3.30%。长端方面，23 华泰 16 AAA 成交在 2.65%。24 深铁 02 AAA 成交在 2.74%。



美元债

市场依旧整体安静投资版块几乎无波动，TMT 版块和金租类名字有买盘关注。城投版块美元债交投清淡，新发杭州上城 ZIBOXV 25 开盘表现良好，年内到期老券在新发的带动下在 6.18%附近有多笔成交，26-27s 点心债市场依旧较多卖盘。地产版块，路劲 ROADKG 24 跌幅较大，日内下跌约 10pts，新城 FUTLAN 整体跌约 2pts

今日短融成交

| 剩余天数     | 债券代码         | 债券代码（发行机构）         | 评级  | 收益率     |
|----------|--------------|--------------------|-----|---------|
| 8D       | 072410015.IB | 24 平安证券 CP002      | AAA | 1.95%   |
| 9D       | 012384586.IB | 23 酒钢 SCP001       | AA+ | 2.50%   |
| 9D       | 042380254.IB | 23 云能投 CP005       | AAA | 2.19%   |
| 16D(休 4) | 012480464.IB | 24 江铜 SCP004(科创票据) | AAA | 2.40%   |
| 27D      | 012383078.IB | 23 伊犁财通 SCP002     | AA+ | 2.15%   |
| 38D      | 012480820.IB | 24 沪电力 SCP005      | AAA | 2.0168% |
| 38D      | 012480820.IB | 24 沪电力 SCP005      | AAA | 2.0168% |
| 38D      | 012480820.IB | 24 沪电力 SCP005      | AAA | 2.0168% |
| 38D      | 012480820.IB | 24 沪电力 SCP005      | AAA | 2.0168% |
| 38D      | 012480820.IB | 24 沪电力 SCP005      | AAA | 2.0168% |
| 38D      | 012480820.IB | 24 沪电力 SCP005      | AAA | 2.0168% |
| 38D      | 012480820.IB | 24 沪电力 SCP005      | AAA | 2.0168% |
| 38D      | 012480820.IB | 24 沪电力 SCP005      | AAA | 2.0168% |
| 42D      | 012480630.IB | 24 华能集 SCP001      | AAA | 1.99%   |
| 42D      | 012480630.IB | 24 华能集 SCP001      | AAA | 1.99%   |
| 42D      | 012480630.IB | 24 华能集 SCP001      | AAA | 1.99%   |
| 42D      | 012383342.IB | 23 华发集团 SCP010     | AAA | 2.08%   |
| 45D      | 012384361.IB | 23 粤电发 SCP002      | AAA | 2.02%   |
| 45D      | 042380302.IB | 23 伊犁财通 CP002      | AA+ | 2.13%   |
| 60D(休 2) | 012383488.IB | 23 中兵投资 SCP003     | AA+ | 2.20%   |
| 68D(休 1) | 012383620.IB | 23 福州地铁 SCP004     | AAA | 2.10%   |
| 69D      | 012481065.IB | 24 江铜 SCP009(科创票据) | AAA | 2.00%   |
| 69D      | 012481065.IB | 24 江铜 SCP009(科创票据) | AAA | 2.00%   |
| 70D      | 012481195.IB | 24 伊利实业 SCP011     | AAA | 2.01%   |
| 73D      | 012481262.IB | 24 中兴通讯 SCP035     | AAA | 2.00%   |

|           |              |                          |     |       |
|-----------|--------------|--------------------------|-----|-------|
| 73D       | 012481262.IB | 24 中兴通讯 SCP035           | AAA | 2.00% |
| 84D       | 012480073.IB | 24 亦庄投资 SCP001           | AAA | 2.08% |
| 87D       | 012480183.IB | 24 皖能股 SCP001            | AAA | 2.08% |
| 90D       | 012383815.IB | 23 物产中大 SCP007           | AAA | 2.10% |
| 96D(休 1)  | 012384266.IB | 23 大唐租赁 SCP010           | AAA | 2.18% |
| 115D      | 012384084.IB | 23 深圳地铁 SCP007           | AAA | 2.07% |
| 116D(休 2) | 042300052.IB | 23 信阳华信 CP002            | AA  | 2.44% |
| 117D(休 1) | 012384120.IB | 23 桂投资 SCP002            | AAA | 2.17% |
| 117D(休 1) | 012384120.IB | 23 桂投资 SCP002            | AAA | 2.17% |
| 117D(休 1) | 012384120.IB | 23 桂投资 SCP002            | AAA | 2.17% |
| 117D(休 1) | 012384120.IB | 23 桂投资 SCP002            | AAA | 2.17% |
| 129D      | 012480487.IB | 24 晋陵投资 SCP001           | AA+ | 2.15% |
| 145D(休 1) | 012480826.IB | 24 华远陆港 SCP002           | AAA | 2.16% |
| 145D(休 1) | 012480826.IB | 24 华远陆港 SCP002           | AAA | 2.16% |
| 155D      | 012481049.IB | 24 越秀集团 SCP001           | AAA | 2.10% |
| 162D      | 012481148.IB | 24 吴江经开 SCP001           | AA+ | 2.21% |
| 162D      | 042380562.IB | 23 津城建 CP018             | AAA | 2.27% |
| 162D      | 042380562.IB | 23 津城建 CP018             | AAA | 2.27% |
| 165D(休 2) | 012481171.IB | 24 平安租赁 SCP005           | AAA | 2.32% |
| 176D      | 012480288.IB | 24 鲁商 SCP002             | AA+ | 2.90% |
| 176D      | 012480288.IB | 24 鲁商 SCP002             | AA+ | 2.90% |
| 176D      | 012481272.IB | 24 立讯精工 SCP002(科创票<br>据) | AAA | 100   |
| 185D      | 012481232.IB | 24 上海医药 SCP002           | AAA | 2.11% |
| 197D      | 012480871.IB | 24 华光环保 SCP007(科创票<br>据) | AA+ | 2.24% |
| 197D      | 012480871.IB | 24 华光环保 SCP007(科创票<br>据) | AA+ | 2.24% |
| 197D      | 012480871.IB | 24 华光环保 SCP007(科创票<br>据) | AA+ | 2.24% |
| 197D      | 012480871.IB | 24 华光环保 SCP007(科创票<br>据) | AA+ | 2.24% |
| 216D      | 012480555.IB | 24 柳钢集团 SCP002(科创票<br>据) | AAA | 2.28% |
| 245D      | 012481031.IB | 24 合建投 SCP001            | AAA | 2.21% |
| 248D      | 012481107.IB | 24 海宁资产 SCP001           | AA+ | 2.24% |
| 248D      | 012481107.IB | 24 海宁资产 SCP001           | AA+ | 2.24% |
| 252D      | 012481153.IB | 24 知识城 SCP001            | AAA | 100   |
| 252D      | 012481153.IB | 24 知识城 SCP001            | AAA | 100   |
| 254D      | 012481205.IB | 24 浙小商 SCP002            | AAA | 2.22% |
| 265D      | 012481247.IB | 24 蓉城轨交 SCP001           | AAA | 2.16% |
| 318D      | 042480102.IB | 24 武清经开 CP001            | AA  | 2.55% |
| 351D      | 042480193.IB | 24 申能集 CP001             | AAA | 2.19% |

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   |
|---------------|--------------|--------------------------|-----|-------|
| 5D(休 1)       | 102280874.IB | 22 中电投 MTN009            | AAA | 2.40% |
| 7D            | 102100798.IB | 21 首钢 MTN001             | AAA | 2.04% |
| 7D            | 102100798.IB | 21 首钢 MTN001             | AAA | 2.04% |
| 10D           | 102100816.IB | 21 江宁水 MTN002            | AA  | 2.10% |
| 12D(休 1)      | 102280993.IB | 22 镇江交通 MTN002           | AA+ | 2.20% |
| 12D(休 1)      | 102100883.IB | 21 粤财投资 MTN001           | AAA | 2.12% |
| 13D+NY        | 102281026.IB | 22 河钢集 MTN007            | AAA | 2.20% |
| 27D+NY        | 102281084.IB | 22 华阳新材 MTN007           | AAA | 2.25% |
| 27D+NY        | 102281084.IB | 22 华阳新材 MTN007           | AAA | 2.25% |
| 54D(休 2)      | 102101041.IB | 21 中外运 MTN001            | AAA | 2.15% |
| 56D+NY(休 2)   | 102281214.IB | 22 晋能装备 MTN005(科创票<br>据) | AAA | 2.24% |
| 62D+363D(休 1) | 102001181.IB | 20 衡阳水投 MTN002           | AA  | 2.40% |
| 77D           | 102101241.IB | 21 云天化 MTN002(乡村振兴)      | AA+ | 2.28% |
| 83D           | 102281512.IB | 22 中化股 MTN005            | AAA | 2.05% |
| 87D+2Y(休 1)   | 102101277.IB | 21 合川城投 MTN002           | AA+ | 2.00% |
| 91D           | 102101306.IB | 21 栾川铝业 MTN001(绿色)       | AAA | 2.36% |
| 96D(休 1)      | 102101339.IB | 21 粤电发 MTN001            | AAA | 2.12% |
| 97D+2Y        | 102101347.IB | 21 华发集团 MTN008           | AAA | 2.12% |
| 102D(休 2)     | 102281646.IB | 22 中航租赁 MTN006           | AAA | 2.14% |
| 129D+2Y(休 1)  | 102101634.IB | 21 吉林高速 MTN002           | AAA | 2.20% |
| 129D+2Y(休 1)  | 102101634.IB | 21 吉林高速 MTN002           | AAA | 2.20% |
| 164D          | 102282159.IB | 22 中建材集 MTN001(科创票<br>据) | AAA | 2.08% |
| 185D          | 132100126.IB | 21 南京地铁 GN002(碳中和<br>债)  | AAA | 2.09% |

|               |              |                       |        |       |
|---------------|--------------|-----------------------|--------|-------|
| 185D          | 132100126.IB | 21 南京地铁 GN002(碳中和债)   | AAA    | 2.09% |
| 195D+NY       | 102102163.IB | 21 晋焦煤 MTN006         | AAA    | 2.28% |
| 213D+5Y       | 101901555.IB | 19 港兴港投 MTN004        | AAA    | 2.29% |
| 223D          | 102103096.IB | 21 华能 MTN002(可持续挂钩)   | AAA    | 2.08% |
| 224D+2Y       | 102103104.IB | 21 宜兴城投 MTN002        | AA+    | 2.22% |
| 271D+2Y       | 102280064.IB | 22 空港城发 MTN001        | AA+    | 2.26% |
| 327D+2Y       | 102280456.IB | 22 广州高新 MTN001        | AA+    | 2.24% |
| 327D+2Y       | 102280456.IB | 22 广州高新 MTN001        | AA+    | 2.24% |
| 328D+NY       | 102380443.IB | 23 中冶 MTN005          | AAA    | 2.33% |
| 351D          | 102000560.IB | 20 镜湖开发 MTN001        | AAA    | 2.25% |
| 360D          | 102380826.IB | 23 开封投资 MTN001        | AA+    | 2.40% |
| 1Y            | 102380914.IB | 23 百联集 MTN001         | AAA    | 2.17% |
| 1Y            | 102000709.IB | 20 苏国信 MTN006         | AAA    | 2.15% |
| 1.01Y(休 1)    | 102000745.IB | 20 西安高新 MTN003        | AAA    | 2.34% |
| 1.01Y+NY      | 102380986.IB | 23 盐城交投 MTN001        | AAA    | 2.47% |
| 1.03Y         | 102281015.IB | 22 浙交投 MTN002         | AAA    | 2.19% |
| 1.11Y(休 1)    | 102281114.IB | 22 京电子城 MTN001        | AA     | 2.45% |
| 1.12Y+2Y      | 102281164.IB | 22 抚州投资 MTN001        | AA+    | 2.35% |
| 1.18Y         | 102281325.IB | 22 娄底城发 MTN002        | AA     | 2.47% |
| 1.19Y         | 102281380.IB | 22 溧水产投 MTN001        | AA     | 2.40% |
| 1.43Y         | 102282094.IB | 22 碧桂园 MTN001         | AAA    | 3.75% |
| 1.45Y(休 2)    | 102282164.IB | 22 洛阳城乡 MTN001        | AA+    | 2.45% |
| 1.5Y          | 102282251.IB | 22 淮北建投 MTN005        | AA+    | 2.45% |
| 1.52Y         | 102282339.IB | 22 九江置地 MTN001        | AA/AA+ | 2.43% |
| 1.53Y         | 102200184.IB | 22 绿城地产 MTN006        | AAA    | 3.94% |
| 1.72Y+NY(休 2) | 102383464.IB | 23 漳州交通 MTN001        | AA+    | 2.47% |
| 1.99Y         | 102100665.IB | 21 赣州城投 MTN003        | AA+    | 2.46% |
| 2.12Y         | 102381249.IB | 23 绿城房产 MTN002        | AAA    | 4.05% |
| 2.24Y(休 1)    | 102381645.IB | 23 北控 MTN002          | AAA    | 2.39% |
| 2.24Y(休 1)    | 102381645.IB | 23 北控 MTN002          | AAA    | 2.39% |
| 2.59Y         | 102102331.IB | 21 保利发展 MTN004        | AAA    | 2.69% |
| 2.61Y         | 102103086.IB | 21 重庆水务 MTN001        | AAA    | 2.43% |
| 2.61Y         | 102103086.IB | 21 重庆水务 MTN001        | AAA    | 2.43% |
| 2.68Y         | 102383428.IB | 23 津城建 MTN016         | AAA    | 2.93% |
| 2.72Y         | 102480023.IB | 24 华发集团 MTN001        | AAA    | 2.74% |
| 2.73Y         | 102480051.IB | 24 相城城建 MTN001        | AA+    | 2.50% |
| 2.76Y         | 102400597.IB | 24 冀中能源 MTN002B(科创票据) | AAA    | 3.20% |
| 2.79Y         | 132280008.IB | 22 人才安居 GN001         | AAA    | 2.45% |
| 2.79Y         | 102480337.IB | 24 邯郸交投 MTN001        | AA+    | 2.64% |
| 2.79Y         | 102480339.IB | 24 桂交投 MTN002         | AAA    | 2.60% |
| 2.8Y+NY       | 102400604.IB | 24 冀中能源 MTN003(科创票据)  | AAA    | 3.20% |
| 2.8Y+NY       | 102400604.IB | 24 冀中能源 MTN003(科创票据)  | AAA    | 3.20% |
| 2.8Y          | 102480434.IB | 24 苏国资 MTN001         | AAA    | 2.42% |
| 2.81Y+NY(休 6) | 102480467.IB | 24 川高速 MTN003         | AAA    | 2.55% |
| 2.81Y+NY(休 6) | 102480467.IB | 24 川高速 MTN003         | AAA    | 2.54% |
| 2.87Y         | 102481197.IB | 24 山西文旅 MTN003        | AA+    | 3.14% |
| 2.87Y(休 1)    | 102480630.IB | 24 冀能股份 MTN001B       | AA+    | 2.98% |
| 2.87Y(休 1)    | 102480591.IB | 24 津城建 MTN010         | AAA    | 2.96% |
| 2.87Y(休 1)    | 102480594.IB | 24 南电 MTN001          | AAA    | 2.30% |
| 2.89Y+2Y      | 102480692.IB | 24 嘉兴城投 MTN001A       | AAA    | 2.43% |
| 2.89Y+2Y      | 102480692.IB | 24 嘉兴城投 MTN001A       | AAA    | 2.43% |
| 2.91Y(休 2)    | 102480875.IB | 24 北控水集 MTN001        | AAA    | 2.42% |
| 2.91Y(休 2)    | 102480875.IB | 24 北控水集 MTN001        | AAA    | 2.42% |
| 2.92Y         | 102480966.IB | 24 靖江城投 MTN002        | AA     | 2.78% |
| 2.92Y         | 102480945.IB | 24 湖北港口 MTN002        | AAA    | 2.53% |
| 2.93Y(休 1)    | 102481032.IB | 24 首都机场 MTN001(绿色)    | AAA    | 2.32% |
| 2.93Y(休 1)    | 102481032.IB | 24 首都机场 MTN001(绿色)    | AAA    | 2.32% |
| 2.93Y+NY      | 102481093.IB | 24 佛控 MTN001          | AAA    | 2.54% |
| 2.95Y(休 2)    | 132480029.IB | 24 河钢集 GN004          | AAA    | 2.72% |
| 2.95Y+2Y      | 102481213.IB | 24 海淀国资 MTN002A       | AAA    | 2.57% |
| 2.95Y(休 2)    | 132480029.IB | 24 河钢集 GN004          | AAA    | 2.72% |
| 2.95Y(休 2)    | 132480029.IB | 24 河钢集 GN004          | AAA    | 2.72% |
| 2.95Y(休 2)    | 132480029.IB | 24 河钢集 GN004          | AAA    | 2.72% |
| 2.95Y(休 2)    | 132480029.IB | 24 河钢集 GN004          | AAA    | 2.72% |
| 2.98Y         | 102481360.IB | 24 广新控股 MTN001        | AAA    | 2.50% |
| 2.98Y(休 2)    | 102481377.IB | 24 深圳资本 MTN001        | AAA    | 2.45% |
| 2.98Y+2Y      | 102481366.IB | 24 湖州产投 MTN001        | AA+    | 2.70% |
| 2.99Y(休 1)    | 102481422.IB | 24 首农食品 MTN001A       | AAA    | 2.41% |
| 2.99Y+2Y      | 102481484.IB | 24 京城投 MTN003         | AAA    | 2.63% |

|            |              |                 |     |       |
|------------|--------------|-----------------|-----|-------|
| 2.99Y      | 102481451.IB | 24 萧山机场 MTN001  | AAA | 2.43% |
| 2.99Y      | 102481465.IB | 24 市北高新 MTN001  | AAA | 2.45% |
| 2.99Y      | 102481465.IB | 24 市北高新 MTN001  | AAA | 2.44% |
| 3.4Y       | 102480933.IB | 24 津城建 MTN012   | AAA | 3.10% |
| 3.58Y      | 102282521.IB | 22 华润控股 MTN004  | AAA | 2.72% |
| 4.6Y       | 102383094.IB | 23 广州地铁 MTN007  | AAA | 2.52% |
| 4.6Y       | 102383094.IB | 23 广州地铁 MTN007  | AAA | 2.52% |
| 4.6Y       | 102383094.IB | 23 广州地铁 MTN007  | AAA | 2.52% |
| 4.6Y       | 102383094.IB | 23 广州地铁 MTN007  | AAA | 2.52% |
| 4.6Y       | 102383094.IB | 23 广州地铁 MTN007  | AAA | 2.52% |
| 4.6Y       | 102383094.IB | 23 广州地铁 MTN007  | AAA | 2.52% |
| 4.6Y       | 102383094.IB | 23 广州地铁 MTN007  | AAA | 2.52% |
| 4.79Y      | 102480368.IB | 24 晋能煤业 MTN004  | AAA | 2.87% |
| 4.88Y(休 1) | 102480639.IB | 24 光大控股 MTN001B | AAA | 2.62% |
| 4.93Y      | 102481127.IB | 24 陕投集团 MTN001  | AAA | 2.63% |
| 4.95Y      | 102481294.IB | 24 汇金 MTN001    | AAA | 2.44% |
| 4.99Y+NY   | 102481443.IB | 24 五矿集 MTN001B  | AAA | 2.75% |
| 9.89Y      | 102480674.IB | 24 诚通控股 MTN007A | AAA | 2.90% |
| 9.89Y      | 102480674.IB | 24 诚通控股 MTN007A | AAA | 2.90% |
| 9.99Y      | 102481454.IB | 24 渝高速 MTN003   | AAA | 2.92% |

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   |
|-----------------|------------|-------------|-----|-------|
| 29D             | 251036.SH  | 23 开封 D2    | AA  | 2.95% |
| 30D             | 151563.SH  | G19 株国 1    | AA+ | 2.28% |
| 68D(休 1)        | 194805.SH  | 22 贵溪 01    | AA  | 2.65% |
| 70D             | 155487.SH  | 19 海宁 01    | AA+ | 2.12% |
| 81D(休 2)        | 188343.SH  | 21 国电 02    | AAA | 2.07% |
| 118D            | 188567.SH  | 21 招证 G9    | AAA | 2.00% |
| 122D            | 188588.SH  | 21 兴业 04    | AAA | 2.00% |
| 122D+2Y(休 1)    | 115786.SH  | 23 航租 04    | AAA | 2.15% |
| 126D            | 162007.SH  | 19 淮建 01    | AA+ | 2.35% |
| 134D+1Y         | 252218.SH  | 23 漯河 02    | AA  | 2.60% |
| 134D+1Y         | 252218.SH  | 23 漯河 02    | AA  | 2.60% |
| 156D            | 182705.SH  | 22 开经 01    | AA+ | 2.52% |
| 159D(休 1)       | 252463.SH  | 23 冀中 D2    | AAA | 2.55% |
| 209D+5.99Y(休 2) | 184107.SH  | 21 厦居 02    | AAA | 2.17% |
| 220D+NY         | 163953.SH  | CHNG11Y     | AAA | 2.20% |
| 223D+NY(休 1)    | 188994.SH  | 21 陕煤 Y4    | AAA | 2.28% |
| 223D+NY(休 1)    | 188994.SH  | 21 陕煤 Y4    | AAA | 2.28% |
| 255D            | 1780416.IB | 17 西安高新债 01 | AAA | 2.32% |
| 273D+NY         | 185254.SH  | 22 大唐 Y1    | AAA | 2.25% |
| 273D+NY         | 185254.SH  | 22 大唐 Y1    | AAA | 2.25% |
| 276D            | 185280.SH  | 22 国电 01    | AAA | 2.13% |
| 276D+5Y         | 111088.SZ  | 20 华发债      | AAA | 2.38% |
| 327D(休 1)       | 152403.SH  | 20 吉利 02    | AAA | 2.32% |
| 334D+NY(休 1)    | 185568.SH  | 22 交投 Y1    | AAA | 2.32% |
| 355D+2Y         | 149871.SZ  | 22 电建 02    | AAA | 2.52% |
| 355D+2Y         | 149871.SZ  | 22 电建 02    | AAA | 2.52% |
| 356D            | 166536.SH  | 20 海盐 01    | AA+ | 2.33% |
| 356D            | 166536.SH  | 20 海盐 01    | AA+ | 2.33% |
| 362D(休 1)       | 152447.SH  | 20 两江 01    | AAA | 2.25% |
| 362D+2Y         | 185602.SH  | 22 榆能 02    | AA+ | 2.31% |
| 1Y+15Y          | 152454.SH  | 20 京保 01    | AAA | 2.25% |
| 1.01Y           | 115249.SH  | 23 平证 06    | AAA | 2.20% |
| 1.01Y(休 2)      | 185683.SH  | 22 东兴 G1    | AAA | 2.21% |
| 1.07Y+2Y        | 185769.SH  | 22 首股 02    | AAA | 3.05% |
| 1.07Y+2Y        | 185769.SH  | 22 首股 02    | AAA | 3.05% |
| 1.1Y            | 166835.SH  | 20 首业 04    | AAA | 3.23% |
| 1.13Y+2Y        | 185850.SH  | 22 首城 01    | AAA | 3.20% |
| 1.16Y+2Y        | 185910.SH  | 22 首股 03    | AAA | 3.05% |
| 1.16Y+2Y        | 185910.SH  | 22 首股 03    | AAA | 3.05% |
| 1.16Y+2Y        | 185910.SH  | 22 首股 03    | AAA | 3.05% |
| 1.22Y+2Y        | 185965.SH  | 22 穗建 07    | AAA | 2.36% |
| 1.22Y+2Y        | 185968.SH  | 22 首城 02    | AAA | 3.18% |
| 1.22Y(休 1)      | 167168.SH  | 20 首业 06    | AAA | 3.28% |
| 1.24Y(休 1)      | 149985.SZ  | 22 山证 03    | AAA | 2.23% |
| 1.74Y(休 1)      | 114650.SH  | 23 诸城 01    | AA+ | 2.50% |
| 1.75Y           | 148170.SZ  | 23 南集 01    | AA  | 2.46% |
| 1.81Y           | 177888.SH  | 21 宁城 01    | AA+ | 2.55% |

|               |              |                          |        |        |
|---------------|--------------|--------------------------|--------|--------|
| 1.86Y         | 114979.SH    | 23 通城 01                 | AAA    | 2.40%  |
| 1.87Y(休 2)    | 114921.SH    | 23 金建 01                 | AA+    | 2.55%  |
| 1.89Y+2Y      | 250184.SH    | 23 宁城 01                 | AA+    | 2.55%  |
| 1.9Y          | 2180064.IB   | 21 龙投小微债 01              | AA     | 2.60%  |
| 1.9Y          | 2180064.IB   | 21 龙投小微债 01              | AA     | 2.60%  |
| 1.95Y+2Y      | 250100.SH    | 23 平阳 01                 | AA/AA+ | 2.60%  |
| 1.95Y+2Y      | 250100.SH    | 23 平阳 01                 | AA/AA+ | 2.60%  |
| 1.95Y+2Y      | 250100.SH    | 23 平阳 01                 | AA/AA+ | 2.60%  |
| 1.99Y(休 2)    | 250696.SH    | 23 天风 02                 | AAA    | 2.68%  |
| 2.05Y         | 251017.SH    | 23 百福 01                 | AA/AA+ | 3.00%  |
| 2.05Y         | 251017.SH    | 23 百福 01                 | AA/AA+ | 3.00%  |
| 2.15Y+2Y      | 115360.SH    | 23 绿发 02                 | AAA    | 2.73%  |
| 2.15Y+2Y      | 115360.SH    | 23 绿发 02                 | AAA    | 2.73%  |
| 2.16Y         | 178871.SH    | 21 湘江 02                 | AAA    | 2.46%  |
| 2.19Y+2Y      | 115571.SH    | 23 京城 01                 | AAA    | 2.52%  |
| 2.27Y+2Y(休 2) | 196695.SH    | 21 常城 09                 | AAA    | 2.40%  |
| 2.36Y         | 115843.SH    | 23 中财 G3                 | AAA    | 2.31%  |
| 2.41Y         | 115886.SH    | 23 吉利 K1                 | AAA    | 2.69%  |
| 2.53Y         | 188929.SH    | 21 国新 03                 | AAA    | 2.41%  |
| 2.68Y+2Y      | 185140.SH    | 21 浦集 05                 | AAA    | 2.36%  |
| 2.76Y+2Y      | 149783.SZ    | 22 中粮 02                 | AAA    | 2.73%  |
| 2.76Y+2Y      | 149783.SZ    | 22 中粮 02                 | AAA    | 2.73%  |
| 2.87Y         | 253938.SH    | 24 赫山 01                 | AA     | 3.37%  |
| 3Y+2Y(休 1)    | 254517.SH    | 24 奉投 01                 | AA+    | 2.58%  |
| 3.2Y+2Y       | 185914.SH    | 22 保利 06                 | AAA    | 2.71%  |
| 3.28Y         | 1780145.IB   | 17 鄂州管廊债                 | AA     | 2.715% |
| 3.29Y+NY(休 1) | 137588.SH    | 22 鄂交 Y6                 | AAA    | 2.56%  |
| 3.36Y+NY      | 148040.SZ    | 22 申证 Y2                 | AAA    | 2.50%  |
| 3.37Y         | 148051.SZ    | 22 润置 09                 | AAA    | 2.69%  |
| 4.26Y+NY      | 115696.SH    | 延长 KY05                  | AAA    | 2.64%  |
| 4.39Y         | 115904.SH    | 23 渝富 03                 | AAA    | 2.60%  |
| 4.55Y+2Y(休 2) | 240183.SH    | 23 汉投 11                 | AAA    | 2.68%  |
| 4.57Y         | 240168.SH    | 23 三能 01                 | AAA    | 2.47%  |
| 4.65Y+NY      | 282380003.IB | 23 人保健康永续债               | AAA    | 2.73%  |
| 4.65Y+NY      | 282380003.IB | 23 人保健康永续债               | AAA    | 2.73%  |
| 4.77Y         | 240478.SH    | 24 泰山 G2                 | AA+    | 3.30%  |
| 4.87Y         | 148608.SZ    | 24 鲲鹏 01                 | AAA    | 2.67%  |
| 4.88Y(休 1)    | 271140.SH    | 24 扬子 03                 | AAA    | 2.58%  |
| 4.88Y(休 1)    | 271140.SH    | 24 扬子 03                 | AAA    | 2.58%  |
| 9.56Y(休 1)    | 240159.SH    | 23 华泰 16                 | AAA    | 2.65%  |
| 121D          | 031900619.IB | 19 广州城建 PPN001           | AAA    | 2.17%  |
| 157D          | 032380925.IB | 23 江淮建设 PPN004           | AA+    | 2.58%  |
| 335D+1Y       | 032300344.IB | 23 磁湖高新 PPN001           | AA     | 2.82%  |
| 1.5Y          | 032280851.IB | 22 永州城发 PPN001           | AA+    | 2.54%  |
| 1.53Y         | 032281013.IB | 22 万州经开 PPN005(科创票<br>据) | AA+    | 2.70%  |
| 1.76Y+1Y      | 032280096.IB | 22 镇江城建 PPN001           | AA+    | 2.58%  |
| 1.8Y          | 032100186.IB | 21 郸都国资 PPN001           | AA     | 2.70%  |
| 1.88Y         | 032300330.IB | 23 瓯海新城 PPN001           | AA     | 2.46%  |
| 1.92Y+2Y      | 032380236.IB | 23 沪地产 PPN001            | AAA    | 2.60%  |
| 1.92Y+2Y      | 032380236.IB | 23 沪地产 PPN001            | AAA    | 2.60%  |
| 2.06Y(休 2)    | 032380453.IB | 23 淄博财金 PPN001(科创票<br>据) | AA+    | 2.80%  |
| 2.16Y(休 1)    | 032380543.IB | 23 海奕控股 PPN001           | AA/AA+ | 2.66%  |
| 2.32Y         | 032380746.IB | 23 武夷投资 PPN001           | AA     | 2.70%  |
| 2.32Y         | 032380746.IB | 23 武夷投资 PPN001           | AA     | 2.70%  |
| 2.89Y         | 032480231.IB | 24 滨江城建 PPN002           | AA+    | 2.67%  |
| 2.94Y+2Y      | 032480298.IB | 24 镇江城建 PPN004           | AA+    | 2.71%  |
| 3Y            | 032480341.IB | 24 蚌埠高新 PPN001           | AA     | 100    |
| 3Y            | 032480341.IB | 24 蚌埠高新 PPN001           | AA     | 100    |
| 10D+5Y        | 1928011.IB   | 19 工商银行二级 03             | AAA    | 1.97%  |
| 10D+5Y        | 1928011.IB   | 19 工商银行二级 03             | AAA    | 1.97%  |
| 12D(休 1)      | 2128018.IB   | 21 渤海银行 02               | AAA    | 1.93%  |
| 12D(休 1)      | 2128018.IB   | 21 渤海银行 02               | AAA    | 1.93%  |
| 12D(休 1)      | 2128018.IB   | 21 渤海银行 02               | AAA    | 1.93%  |
| 44D+5Y        | 1920039.IB   | 19 杭州银行二级                | AAA    | 2.03%  |
| 60D(休 2)      | 2120050.IB   | 21 南京银行绿色金融债 01          | AAA    | 1.95%  |
| 60D(休 2)      | 2120050.IB   | 21 南京银行绿色金融债 01          | AAA    | 1.95%  |
| 87D+5Y        | 1920046.IB   | 19 宁波银行二级                | AAA    | 2.10%  |
| 126D+NY       | 1928021.IB   | 19 农业银行永续债 01            | AAA    | 2.145% |
| 126D+NY       | 1928021.IB   | 19 农业银行永续债 01            | AAA    | 2.145% |
| 126D+NY       | 1928021.IB   | 19 农业银行永续债 01            | AAA    | 2.145% |

|               |              |               |         |        |
|---------------|--------------|---------------|---------|--------|
| 126D+NY       | 1928021.IB   | 19 农业银行永续债 01 | AAA     | 2.145% |
| 126D+NY       | 1928021.IB   | 19 农业银行永续债 01 | AAA     | 2.145% |
| 126D+NY       | 1928021.IB   | 19 农业银行永续债 01 | AAA     | 2.14%  |
| 126D          | 2120071.IB   | 21 上海银行       | AAA     | 1.98%  |
| 126D          | 2120071.IB   | 21 上海银行       | AAA     | 1.98%  |
| 126D          | 2120071.IB   | 21 上海银行       | AAA     | 1.98%  |
| 126D          | 2120071.IB   | 21 上海银行       | AAA     | 1.98%  |
| 132D          | 2128027.IB   | 21 招商银行小微债 03 | AAA     | 1.95%  |
| 132D          | 2128027.IB   | 21 招商银行小微债 03 | AAA     | 1.95%  |
| 133D+5Y       | 1928022.IB   | 19 兴业银行二级 01  | AAA     | 2.09%  |
| 133D+5Y       | 1928022.IB   | 19 兴业银行二级 01  | AAA     | 2.09%  |
| 157D+NY       | 1928025.IB   | 19 交通银行永续债    | AAA     | 2.15%  |
| 210D          | 2128037.IB   | 21 民生银行 01    | AAA     | 2.07%  |
| 238D          | 2128048.IB   | 21 民生银行 02    | AAA     | 2.07%  |
| 254D+NY       | 1928038.IB   | 19 平安银行永续债 01 | AAA     | 2.24%  |
| 254D+NY       | 1928038.IB   | 19 平安银行永续债 01 | AAA     | 2.24%  |
| 308D          | 2220010.IB   | 22 宁波银行 01    | AAA     | 2.10%  |
| 319D(休 2)     | 2220014.IB   | 22 东莞银行       | AAA     | 2.15%  |
| 336D+NY       | 2028006.IB   | 20 邮储银行永续债    | AAA     | 2.20%  |
| 350D+NY       | 2020016.IB   | 20 江苏银行永续债    | AAA     | 2.255% |
| 350D+NY       | 2020016.IB   | 20 江苏银行永续债    | AAA     | 2.255% |
| 350D+NY       | 2020016.IB   | 20 江苏银行永续债    | AAA     | 2.255% |
| 350D+NY       | 2020016.IB   | 20 江苏银行永续债    | AAA     | 2.255% |
| 350D+NY       | 2020016.IB   | 20 江苏银行永续债    | AAA     | 2.255% |
| 350D+NY       | 2020016.IB   | 20 江苏银行永续债    | AAA     | 2.255% |
| 350D+NY       | 2020016.IB   | 20 江苏银行永续债    | AAA     | 2.255% |
| 350D+NY       | 2020016.IB   | 20 江苏银行永续债    | AAA     | 2.255% |
| 350D+NY       | 2020016.IB   | 20 江苏银行永续债    | AAA     | 2.255% |
| 359D+NY       | 2021012.IB   | 20 深圳农商永续债    | AAA/AA+ | 2.25%  |
| 359D+NY       | 2021012.IB   | 20 深圳农商永续债    | AAA/AA+ | 2.25%  |
| 1.03Y         | 2228028.IB   | 22 中信银行 01    | AAA     | 2.10%  |
| 1.04Y+NY      | 2028014.IB   | 20 中国银行永续债 01 | AAA     | 2.21%  |
| 1.1Y+5Y       | 2028018.IB   | 20 交通银行二级     | AAA     | 2.166% |
| 1.1Y+5Y       | 2028018.IB   | 20 交通银行二级     | AAA     | 2.166% |
| 1.2Y+5Y(休 2)  | 2028022.IB   | 20 民生银行二级     | AAA     | 2.29%  |
| 1.2Y+5Y(休 2)  | 2028022.IB   | 20 民生银行二级     | AAA     | 2.29%  |
| 1.23Y+NY      | 2028023.IB   | 20 招商银行永续债 01 | AAA     | 2.23%  |
| 1.23Y+NY      | 2028023.IB   | 20 招商银行永续债 01 | AAA     | 2.23%  |
| 1.23Y+NY      | 2028023.IB   | 20 招商银行永续债 01 | AAA     | 2.22%  |
| 1.31Y+5Y      | 2020043.IB   | 20 苏州银行二级     | AAA/AA+ | 2.25%  |
| 1.31Y+5Y      | 2020043.IB   | 20 苏州银行二级     | AAA/AA+ | 2.25%  |
| 1.44Y+NY      | 2028037.IB   | 20 光大银行永续债    | AAA     | 2.25%  |
| 1.44Y+NY      | 2028037.IB   | 20 光大银行永续债    | AAA     | 2.25%  |
| 1.61Y+NY(休 1) | 2028051.IB   | 20 浦发银行永续债    | AAA     | 2.28%  |
| 1.66Y(休 2)    | 222280001.IB | 22 交行绿债 02    | AAA     | 2.14%  |
| 1.66Y(休 2)    | 222280001.IB | 22 交行绿债 02    | AAA     | 2.14%  |
| 1.93Y+NY      | 2128011.IB   | 21 邮储银行永续债 01 | AAA     | 2.29%  |
| 1.99Y(休 1)    | 2328010.IB   | 23 平安银行小微债    | AAA     | 2.17%  |
| 1.99Y(休 1)    | 2328010.IB   | 23 平安银行小微债    | AAA     | 2.17%  |
| 2.09Y         | 2320017.IB   | 23 宁波银行 02    | AAA     | 2.21%  |
| 2.09Y+NY      | 2128019.IB   | 21 中国银行永续债 01 | AAA     | 2.31%  |
| 2.09Y+NY      | 2128019.IB   | 21 中国银行永续债 01 | AAA     | 2.30%  |
| 2.09Y+NY      | 2128019.IB   | 21 中国银行永续债 01 | AAA     | 2.30%  |
| 2.09Y+NY      | 2128019.IB   | 21 中国银行永续债 01 | AAA     | 2.30%  |
| 2.09Y+NY      | 2128019.IB   | 21 中国银行永续债 01 | AAA     | 2.30%  |
| 2.12Y+5Y      | 2120045.IB   | 21 青岛银行二级 02  | AAA/AA+ | 2.455% |
| 2.15Y+NY      | 2128022.IB   | 21 交通银行永续债    | AAA     | 2.30%  |
| 2.15Y+NY      | 2128022.IB   | 21 交通银行永续债    | AAA     | 2.31%  |
| 2.15Y+NY      | 2128022.IB   | 21 交通银行永续债    | AAA     | 2.31%  |
| 2.15Y+NY      | 2128022.IB   | 21 交通银行永续债    | AAA     | 2.31%  |
| 2.15Y+NY      | 2128022.IB   | 21 交通银行永续债    | AAA     | 2.305% |
| 2.15Y+NY      | 2128022.IB   | 21 交通银行永续债    | AAA     | 2.30%  |
| 2.33Y         | 2320036.IB   | 23 海峡银行小微债 02 | AA+     | 2.42%  |
| 2.35Y+5Y(休 2) | 2128028.IB   | 21 邮储银行二级 01  | AAA     | 2.285% |
| 2.35Y+5Y(休 2) | 2128028.IB   | 21 邮储银行二级 01  | AAA     | 2.285% |
| 2.35Y+5Y(休 2) | 2128028.IB   | 21 邮储银行二级 01  | AAA     | 2.285% |
| 2.35Y+5Y(休 2) | 2128028.IB   | 21 邮储银行二级 01  | AAA     | 2.285% |
| 2.35Y+5Y(休 2) | 2128028.IB   | 21 邮储银行二级 01  | AAA     | 2.28%  |
| 2.51Y+NY      | 2120089.IB   | 21 北京银行永续债 01 | AAA     | 2.40%  |
| 2.51Y+NY      | 2120089.IB   | 21 北京银行永续债 01 | AAA     | 2.40%  |
| 2.51Y+NY      | 2120089.IB   | 21 北京银行永续债 01 | AAA     | 2.41%  |
| 2.57Y+5Y      | 2128036.IB   | 21 平安银行二级     | AAA     | 2.37%  |

|               |              |                  |         |         |
|---------------|--------------|------------------|---------|---------|
| 2.57Y+5Y      | 2128036.IB   | 21 平安银行二级        | AAA     | 2.37%   |
| 2.57Y+5Y      | 2128036.IB   | 21 平安银行二级        | AAA     | 2.37%   |
| 2.57Y+5Y      | 2128036.IB   | 21 平安银行二级        | AAA     | 2.37%   |
| 2.59Y+NY      | 2128038.IB   | 21 农业银行永续债 01    | AAA     | 2.35%   |
| 2.61Y+NY      | 2128044.IB   | 21 工商银行永续债 02    | AAA     | 2.35%   |
| 2.64Y+NY      | 2128047.IB   | 21 招商银行永续债       | AAA     | 2.37%   |
| 2.66Y+5Y(休 1) | 2128049.IB   | 21 建设银行二级 05     | AAA     | 2.315%  |
| 2.67Y+5Y      | 2128051.IB   | 21 工商银行二级 02     | AAA     | 2.315%  |
| 2.67Y+5Y      | 2128051.IB   | 21 工商银行二级 02     | AAA     | 2.315%  |
| 2.75Y+5Y      | 2228003.IB   | 22 兴业银行二级 01     | AAA     | 2.355%  |
| 2.78Y+5Y(休 2) | 2228006.IB   | 22 中国银行二级 01     | AAA     | 2.34%   |
| 2.78Y+5Y(休 2) | 2228006.IB   | 22 中国银行二级 01     | AAA     | 2.34%   |
| 2.85Y+NY      | 2228011.IB   | 22 农业银行永续债 01    | AAA     | 2.37%   |
| 2.85Y+NY      | 2228011.IB   | 22 农业银行永续债 01    | AAA     | 2.37%   |
| 2.85Y+NY      | 2228011.IB   | 22 农业银行永续债 01    | AAA     | 2.37%   |
| 2.85Y+NY      | 2228011.IB   | 22 农业银行永续债 01    | AAA     | 2.37%   |
| 2.85Y+NY      | 2228011.IB   | 22 农业银行永续债 01    | AAA     | 2.37%   |
| 2.85Y+NY      | 2228011.IB   | 22 农业银行永续债 01    | AAA     | 2.37%   |
| 2.87Y         | 212480001.IB | 24 建行债 01A       | AAA     | 2.25%   |
| 2.88Y         | 212380032.IB | 24 浦发银行债 01      | AAA     | 2.285%  |
| 2.88Y         | 212380032.IB | 24 浦发银行债 01      | AAA     | 2.29%   |
| 2.88Y         | 212380032.IB | 24 浦发银行债 01      | AAA     | 2.29%   |
| 2.88Y         | 212380032.IB | 24 浦发银行债 01      | AAA     | 2.29%   |
| 2.88Y         | 212380032.IB | 24 浦发银行债 01      | AAA     | 2.29%   |
| 2.89Y+5Y      | 2228017.IB   | 22 邮储银行二级 01     | AAA     | 2.33%   |
| 2.91Y         | 2420009.IB   | 24 江苏银行绿色债 02    | AAA     | 2.30%   |
| 2.92Y         | 212480005.IB | 24 光大银行债 01      | AAA     | 2.285%  |
| 2.92Y         | 212480004.IB | 24 华夏银行债 01      | AAA     | 2.285%  |
| 2.92Y         | 2420011.IB   | 24 浙商银行小微债 01    | AAA     | 2.32%   |
| 2.99Y(休 1)    | 212480009.IB | 24 上海银行债 01      | AAA     | 2.305%  |
| 2.99Y(休 1)    | 212480009.IB | 24 上海银行债 01      | AAA     | 2.31%   |
| 2.99Y(休 1)    | 212480009.IB | 24 上海银行债 01      | AAA     | 2.31%   |
| 2.99Y+5Y      | 2228024.IB   | 22 工商银行二级 03     | AAA     | 2.345%  |
| 2.99Y+5Y      | 2228024.IB   | 22 工商银行二级 03     | AAA     | 2.3475% |
| 2.99Y+5Y      | 2228024.IB   | 22 工商银行二级 03     | AAA     | 2.3425% |
| 3.17Y+5Y      | 2228039.IB   | 22 建设银行二级 01     | AAA     | 2.365%  |
| 3.17Y+5Y      | 2228039.IB   | 22 建设银行二级 01     | AAA     | 2.36%   |
| 3.17Y+5Y      | 2228039.IB   | 22 建设银行二级 01     | AAA     | 2.36%   |
| 3.18Y+5Y      | 2228041.IB   | 22 农业银行二级 01     | AAA     | 2.36%   |
| 3.18Y+5Y      | 2228041.IB   | 22 农业银行二级 01     | AAA     | 2.365%  |
| 3.18Y+5Y      | 2228041.IB   | 22 农业银行二级 01     | AAA     | 2.3625% |
| 3.18Y+5Y      | 2228041.IB   | 22 农业银行二级 01     | AAA     | 2.36%   |
| 3.23Y+5Y      | 092280014.IB | 22 上海银行二级资本债 01  | AAA     | 2.43%   |
| 3.35Y+5Y(休 1) | 092280065.IB | 22 工行二级资本债 03A   | AAA     | 2.365%  |
| 3.37Y+5Y(休 1) | 092280080.IB | 22 光大银行二级资本债 01A | AAA     | 2.41%   |
| 3.37Y+NY      | 092280083.IB | 22 建行永续债 01      | AAA     | 2.41%   |
| 3.39Y+NY(休 1) | 092280086.IB | 22 农行永续债 02      | AAA     | 2.415%  |
| 3.39Y+NY(休 1) | 092280086.IB | 22 农行永续债 02      | AAA     | 2.41%   |
| 3.44Y+5Y      | 092200008.IB | 22 农行二级资本债 02A   | AAA     | 2.385%  |
| 3.53Y+5Y      | 092280108.IB | 22 中行二级资本债 02A   | AAA     | 2.385%  |
| 3.57Y+5Y      | 092280134.IB | 22 工行二级资本债 04A   | AAA     | 2.385%  |
| 3.57Y+5Y      | 092280134.IB | 22 工行二级资本债 04A   | AAA     | 2.385%  |
| 3.57Y+5Y      | 092280134.IB | 22 工行二级资本债 04A   | AAA     | 2.385%  |
| 3.57Y+5Y      | 092280134.IB | 22 工行二级资本债 04A   | AAA     | 2.385%  |
| 3.57Y+5Y      | 092280134.IB | 22 工行二级资本债 04A   | AAA     | 2.385%  |
| 3.57Y+5Y      | 092280134.IB | 22 工行二级资本债 04A   | AAA     | 2.385%  |
| 3.58Y+5Y      | 092280139.IB | 22 交行二级资本债 02A   | AAA     | 2.385%  |
| 4.12Y+5Y(休 1) | 232380021.IB | 23 浙商银行二级资本债 01  | AAA     | 2.56%   |
| 4.17Y+NY      | 242380008.IB | 23 中行永续债 01      | AAA     | 2.48%   |
| 4.33Y+NY      | 242380015.IB | 23 成都农商行永续债 01   | AAA/AA+ | 2.75%   |
| 4.36Y+5Y      | 232380033.IB | 23 成都银行二级资本债 01  | AAA     | 2.64%   |
| 4.54Y+NY      | 242380023.IB | 23 徽商银行永续债 01    | AAA     | 2.70%   |
| 4.54Y+5Y      | 232380073.IB | 23 农行二级资本债 03A   | AAA     | 2.46%   |
| 4.68Y+5Y      | 232380089.IB | 23 中信银行二级资本债 01A | AAA     | 2.495%  |
| 4.81Y+5Y(休 1) | 232480006.IB | 24 建行二级资本债 01A   | AAA     | 2.47%   |
| 4.81Y+5Y      | 232480004.IB | 24 农行二级资本债 01A   | AAA     | 2.47%   |
| 4.81Y+5Y      | 232480004.IB | 24 农行二级资本债 01A   | AAA     | 2.47%   |
| 4.81Y+5Y      | 232480004.IB | 24 农行二级资本债 01A   | AAA     | 2.475%  |
| 4.81Y+5Y      | 232480004.IB | 24 农行二级资本债 01A   | AAA     | 2.48%   |
| 4.81Y+5Y      | 232480004.IB | 24 农行二级资本债 01A   | AAA     | 2.475%  |
| 4.92Y+NY(休 1) | 242400004.IB | 24 邮储永续债 01      | AAA     | 2.515%  |
| 4.92Y         | 2420012.IB   | 24 浙商银行小微债 02    | AAA     | 2.405%  |
| 4.98Y+5Y(休 2) | 232480008.IB | 24 中行二级资本债 02A   | AAA     | 2.475%  |

|               |              |                |     |        |
|---------------|--------------|----------------|-----|--------|
| 4.98Y+5Y(休 2) | 232480008.IB | 24 中行二级资本债 02A | AAA | 2.475% |
| 4.98Y+5Y(休 2) | 232480008.IB | 24 中行二级资本债 02A | AAA | 2.475% |
| 4.98Y+5Y(休 2) | 232480008.IB | 24 中行二级资本债 02A | AAA | 2.48%  |
| 4.98Y+5Y(休 2) | 232480008.IB | 24 中行二级资本债 02A | AAA | 2.48%  |
| 8.53Y+5Y      | 092280109.IB | 22 中行二级资本债 02B | AAA | 2.65%  |
| 8.58Y+5Y(休 1) | 092280140.IB | 22 交行二级资本债 02B | AAA | 2.65%  |
| 8.58Y+5Y(休 1) | 092280140.IB | 22 交行二级资本债 02B | AAA | 2.65%  |

文 / Derek Huang, Ethan Yuan, Teddy Chen