



【2024-10-22】

国债

央行今日进行 1584 亿元 7 天期逆回购操作，中标利率为 1.50%，与此前持平。因今日有 683 亿元 7 天期逆回购到期，当日实现净投放 901 亿元。

国债方面 280D 240015 1.4225-1.427； 2.82Y 240016 1.62-1.65； 4.74Y 240014 1.79-1.83； 6.68Y 240013 1.985-2.03； 9.6Y 240011 2.106-2.1375； 29Y 230023 2.281-2.33。

|         | 1       | 3      | 5      | 7      | 10     | 30     |
|---------|---------|--------|--------|--------|--------|--------|
| 昨日国债(%) | 1.4275  | 1.5625 | 1.7900 | 1.9950 | 2.1140 | 2.2900 |
| 今日国债(%) | 1.4250  | 1.6250 | 1.8275 | 2.0300 | 2.1350 | 2.3225 |
| 变动(%)   | -0.0025 | 0.0625 | 0.0375 | 0.0350 | 0.0210 | 0.0325 |

金融债

金融债方面 280D 240421 1.68-1.75； 4.35Y 240203 1.805-1.92； 6.01Y 200215 2.01-2.06； 9.71Y 240420 2.1875-2.24。

|             | 1      | 3      | 5      | 7      | 10     |
|-------------|--------|--------|--------|--------|--------|
| 昨日非国开金融债(%) | 1.7000 | 1.8200 | 1.9000 | 2.1700 | 2.2200 |
| 今日非国开金融债(%) | 1.7250 | 1.8500 | 1.9300 | 2.1700 | 2.2375 |
| 变动(%)       | 0.0250 | 0.0300 | 0.0300 | 0.0000 | 0.0175 |
| 昨日国开债(%)    | 1.7000 | 1.8025 | 1.8800 | 2.0800 | 2.1930 |
| 今日国开债(%)    | 1.7000 | 1.8450 | 1.9175 | 2.1100 | 2.2180 |
| 变动(%)       | 0.0000 | 0.0425 | 0.0375 | 0.0300 | 0.0250 |

短期融资券

今日银行间短融市场交投较为活跃，成交主要集中在 2025 年 Q1 期限。短端方面，28D 012481345.IB 24 顺义国资 SCP001 AA+ 在 2.17%成交（估值-3 位置），券商出给基金；77D 012481267.IB 24 鄂长投 SCP002 AAA 在 2.08%成交（估值+5 位置），基金出给基金；中长端方面，140D 012481824.IB 24 格力 SCP006 AAA 在 2.14%成交（估值位置），基金出给银行；174D 012400380.IB 24 涪陵国资 SCP001 AA+ 在 2.16%成交（估值位置），基金出给基金；长端方面，210D 042480379.IB 24 电网 CP012 AAA 在 1.98%成交（估值+1 位置），银行出给基金；247D 042480331.IB 24 电网 CP009 AAA 在 1.98%成交（估值位置），基金出给银行；短端，中长端收益率均上行。

|               | 评级  | 1M   |    | 3M   |   | 6M   |   | 9M   |    | 12M  |     |
|---------------|-----|------|----|------|---|------|---|------|----|------|-----|
| 绝对收益率         | AAA | 1.97 |    | 2.02 |   | 2.03 |   | 2.0  |    | 2.03 |     |
|               | AA+ | 2.0  |    | 2.0  |   | 2.08 |   | 2.07 |    | 2.13 |     |
|               | AA  | 2.07 |    | 2.08 |   | 2.1  |   | 2.17 |    | 2.17 |     |
|               | AA- | 2.2  |    | 2.2  |   | 2.13 |   | 2.25 |    | 2.15 |     |
| 与昨日收益变动对照（BP） | AAA | 1.95 | 2  | 2.0  | 2 | 2.02 | 1 | 2.03 | -3 | 2.06 | -3  |
|               | AA+ | 2.02 | -2 | 2.0  | 0 | 2.03 | 5 | 2.08 | -1 | 2.13 | 0   |
|               | AA  | 1.98 | 9  | 2.02 | 6 | 2.1  | 0 | 2.15 | 2  | 2.1  | 7   |
|               | AA- | 2.2  | 0  | 2.17 | 3 | 2.08 | 5 | 2.2  | 5  | 2.3  | -15 |

中期票据

今日中票交投情绪平淡，1-3 年短端中票，23 苏交通 MTN001A（AAA，1.57Y）在 2.10%高估值 2bp 的位置成交；24 华电股 MTN007（AAA，1.89Y）在 2.12%高估值 2bp 位置成交；24 龙源电力 MTN002（AAA，2.83Y）在 2.19%估值位置成交；3 到 5 年期限，23 广州地铁 MTN007（AAA，4.08Y）在 2.31%高估值 3bp 位置成交；24 南电 MTN002（AAA，4.35Y）成交在 2.26%、2.29%，高估值 3bp、6bp 位置成交；24 中石油 MTN001（AAA，4.73Y）成交在 2.30%，高估值 6bp 位置。5Y 及以上期限，23 北京国资 MTN002（AAA，8.65Y）在 2.45%高估值 5bp 的位置成交；24 中铝集 MTN004（AAA，9.79Y）成交在 2.60%，估值的位置成交。总体而言，今日中票收益略有上行。

|  | 评级   | 1y   | 3y  | 5y   | 7y   | 10y  |
|--|------|------|-----|------|------|------|
|  | AAA+ | 2.04 | 2.2 | 2.29 | 2.47 | None |

|                   |      |      |   |      |   |      |   |      |      |      |      |
|-------------------|------|------|---|------|---|------|---|------|------|------|------|
| 绝对收益率             | AAA  | 2.16 |   | 2.3  |   | 2.47 |   | None |      | None |      |
|                   | AA+  | 2.31 |   | 2.43 |   | 2.65 |   | None |      | None |      |
|                   | AA   | 2.42 |   | 2.58 |   | 2.98 |   | None |      | None |      |
| 与昨日收益变动对照<br>(BP) | AAA+ | 2.02 | 2 | 2.15 | 5 | 2.26 | 3 | 2.45 | 2    | None | None |
|                   | AAA  | 2.15 | 1 | 2.26 | 4 | 2.44 | 3 | None | None | None | None |
|                   | AA+  | 2.28 | 3 | 2.39 | 4 | 2.61 | 4 | None | None | None | None |
|                   | AA   | 2.4  | 2 | 2.53 | 5 | 2.95 | 3 | None | None | None | None |

企业债

今日企业债交投较为活跃，基金，券商，银行，保险和券商资管均有参与。可质押方面，22 招证 G1 AAA 成交在 1.97%，基金卖出，基金买入。22 诚通 K1 AAA 成交在 2.10%，基金卖出，券商买入。24 国新 01 AAA 成交在 2.30%，基金卖出，保险买入。城投方面，24 津投 08 AAA 成交在 2.58%，券商卖出，24 盐资 D1 AAA 成交在 2.20%，券商卖出，银行理财买入。24 滨海 D4 AAA 成交在 2.33%，券商卖出，银行理财买入。24 嵊城 01 AA 成交在 2.47%。长端方面，24 铁建 K2 AAA 成交在 2.70%。24 川高 01 AAA 成交在 2.79%，券商卖出，基金买入。24 中关 04 AAA 成交在 2.835%。

银行债

今日银行间二永债成绩活跃，日内震荡上行。19 中信银行永续债成交 2.0 和 2.04（+2）位置，基金和理财买基金和理财。20 中国银行二级 01 成交 2.07 和 2.12（+5）位置，券商和基金买基金。21 中信银行永续债成交 2.2 至 2.22（+6）区间，理财买基金。21 工商银行永续债 02 成交 2.27（+6）位置，理财买基金和券商资管。22 建行永续债 02 成交在 2.28 至 2.315（+5）区间，理财和基金买基金和理财。24 农行二级资本债 02A 成交 2.335 至 2.35（+5）区间，基金和券商买券商和基金。24 建行二级资本债 02A 成交 2.335 至 2.38（+8）区间，理财和银行券商。24 华夏银行永续债 02 成交 2.5（+4）位置，理财买基金和理财。商金方面，城商和股份制行债收关注较高。45D 21 浦发银行 02 成交 1.89（+4），基金买农商。1.57Y 23 宁波银行 02 成交 2.05（+1），基金买银行。2.47Y 24 上海银行债 01 成交 2.15（+8），基金买基金和理财。2.92Y 24 东莞银行 02 成交 2.12 和 2.14（+2）位置，农商买基金。

美元债

周二美债收益率大幅上行，短久期资产再度收到青睐。投资级方面，早盘整体安静，午后随美债收益率继续上行，交投变得活跃。城投板块，短券询价活跃，而高收益债供给再度增加。地产板块，中海点心债在 3.47%位置成交多笔，新城继续上涨 0.5-1pt。

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   |
|-----------|--------------|--------------------|-----|-------|
| 9D        | 012480474.IB | 24 陕西建工 SCP002     | AAA | 2.35% |
| 9D        | 042380620.IB | 23 金东城投 CP001      | AA+ | 2.17% |
| 11D(休 2)  | 012481747.IB | 24 粤能源 SCP001      | AAA | 2.06% |
| 11D(休 2)  | 012481747.IB | 24 粤能源 SCP001      | AAA | 2.06% |
| 11D(休 2)  | 012481747.IB | 24 粤能源 SCP001      | AAA | 2.06% |
| 13D       | 012480527.IB | 24 津渤海 SCP003      | AAA | 2.38% |
| 28D       | 012481345.IB | 24 顺义国资 SCP001     | AA+ | 2.17% |
| 28D       | 012481345.IB | 24 顺义国资 SCP001     | AA+ | 2.17% |
| 35D       | 012481685.IB | 24 中石集 SCP001      | AAA | 1.90% |
| 45D       | 012483112.IB | 24 鲁高速股 SCP005     | AAA | 1.93% |
| 52D       | 012480933.IB | 24 宝钢 SCP001       | AAA | 1.96% |
| 53D(休 2)  | 012483242.IB | 24 鲁钢铁 SCP013      | AAA | 2.17% |
| 54D(休 1)  | 042380748.IB | 23 云投 CP004        | AAA | 2.39% |
| 54D(休 1)  | 042380748.IB | 23 云投 CP004        | AAA | 2.39% |
| 77D       | 012481267.IB | 24 鄂长投 SCP002      | AAA | 2.08% |
| 87D       | 012481362.IB | 24 可克达拉 SCP002     | AA+ | 2.24% |
| 87D       | 012481362.IB | 24 可克达拉 SCP002     | AA+ | 2.24% |
| 88D(休 2)  | 012483125.IB | 24 厦门航空 SCP005     | AAA | 2.15% |
| 94D       | 012482294.IB | 24 龙盛 SCP011(科创票据) | AAA | 2.30% |
| 108D      | 042480080.IB | 24 宿迁城投 CP001      | AA+ | 2.14% |
| 110D(休 1) | 012400346.IB | 24 新投 SCP001       | AA+ | 2.35% |
| 110D(休 1) | 012481831.IB | 24 鲁高速 SCP003      | AAA | 2.04% |
| 110D(休 1) | 012481831.IB | 24 鲁高速 SCP003      | AAA | 2.04% |
| 110D(休 1) | 012400346.IB | 24 新投 SCP001       | AA+ | 2.35% |
| 127D      | 042480092.IB | 24 新疆金投 CP001      | AA+ | 2.45% |
| 135D      | 042480120.IB | 24 太仓水务 CP001      | AA  | 2.25% |
| 136D      | 042480122.IB | 24 海沧投资 CP001      | AA+ | 2.40% |
| 140D      | 012481824.IB | 24 格力 SCP006       | AAA | 2.14% |

|      |              |                |         |       |
|------|--------------|----------------|---------|-------|
| 143D | 012481870.IB | 24 高淳国资 SCP004 | AA+     | 2.33% |
| 143D | 012481870.IB | 24 高淳国资 SCP004 | AA+     | 2.33% |
| 149D | 012482367.IB | 24 深圳资本 SCP001 | AAA     | 2.08% |
| 174D | 012400380.IB | 24 涪陵国资 SCP001 | AA+     | 2.16% |
| 178D | 042480220.IB | 24 云建投 CP002   | AAA     | 2.40% |
| 178D | 042480220.IB | 24 云建投 CP002   | AAA     | 2.40% |
| 178D | 012482238.IB | 24 国新租赁 SCP005 | AAA     | 2.10% |
| 178D | 012482238.IB | 24 国新租赁 SCP005 | AAA     | 2.10% |
| 190D | 012482424.IB | 24 海淀国资 SCP004 | AAA     | 2.13% |
| 202D | 012482445.IB | 24 崇川国资 SCP001 | AA+     | 2.20% |
| 205D | 012482578.IB | 24 中拓 SCP014   | AA+     | 2.64% |
| 205D | 012482578.IB | 24 中拓 SCP014   | AA+     | 2.63% |
| 210D | 042480379.IB | 24 电网 CP012    | AAA     | 1.98% |
| 210D | 042480379.IB | 24 电网 CP012    | AAA     | 1.98% |
| 227D | 072410079.IB | 24 华福证券 CP002  | AAA     | 2.06% |
| 247D | 042480326.IB | 24 津融资产 CP001  | AA+/A-1 | 2.65% |
| 247D | 042480331.IB | 24 电网 CP009    | AAA     | 1.98% |
| 268D | 042480365.IB | 24 一汽租赁 CP009  | AAA     | 2.18% |
| 268D | 042480365.IB | 24 一汽租赁 CP009  | AAA     | 2.18% |
| 269D | 042480363.IB | 24 昆明土地 CP001  | AA+     | 3.10% |
| 275D | 072410118.IB | 24 华鑫证券 CP002  | AA+     | 2.16% |
| 281D | 042480446.IB | 24 三峡租赁 CP001  | AAA     | 2.20% |
| 281D | 042480446.IB | 24 三峡租赁 CP001  | AAA     | 2.20% |
| 281D | 042480446.IB | 24 三峡租赁 CP001  | AAA     | 2.20% |
| 301D | 042480483.IB | 24 电网 CP020    | AAA     | 1.98% |
| 302D | 042480490.IB | 24 电网 CP024    | AAA     | 1.98% |
| 302D | 042480490.IB | 24 电网 CP024    | AAA     | 1.98% |
| 302D | 042480490.IB | 24 电网 CP024    | AAA     | 1.98% |

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   |
|-----------|--------------|--------------------|--------|-------|
| 3D        | 102102121.IB | 21 华电股 MTN005      | AAA    | 1.92% |
| 31D       | 102103061.IB | 21 麓山投资 MTN002     | AA+    | 2.15% |
| 31D       | 102103061.IB | 21 麓山投资 MTN002     | AA+    | 2.10% |
| 38D       | 101901630.IB | 19 甬开投 MTN001      | AAA    | 2.00% |
| 38D       | 101901630.IB | 19 甬开投 MTN001      | AAA    | 2.00% |
| 83D       | 102000045.IB | 20 陕煤化 MTN001      | AAA    | 2.05% |
| 87D       | 102000074.IB | 20 吉安城建 MTN001     | AA+/AA | 2.28% |
| 89D(休 1)  | 102280129.IB | 22 南京浦口 MTN001     | AA+    | 2.28% |
| 89D(休 1)  | 102280129.IB | 22 南京浦口 MTN001     | AA+    | 2.28% |
| 90D+2Y    | 102280155.IB | 22 石交投 MTN001      | AA     | 2.16% |
| 91D       | 102280173.IB | 22 盐田港 MTN001      | AAA    | 2.08% |
| 91D       | 102280169.IB | 22 淮安投资 MTN001     | AA+    | 2.25% |
| 118D      | 102380215.IB | 23 华阳新材 MTN002     | AAA    | 2.26% |
| 118D      | 102280273.IB | 22 生产兵团 MTN001     | AA+    | 2.25% |
| 118D      | 102280273.IB | 22 生产兵团 MTN001     | AA+    | 2.25% |
| 121D      | 102380241.IB | 23 青岛国信 MTN001     | AAA    | 2.16% |
| 126D      | 102000157.IB | 20 宿迁交通 MTN001     | AA+    | 2.16% |
| 126D      | 102000157.IB | 20 宿迁交通 MTN001     | AA+    | 2.16% |
| 129D      | 102280381.IB | 22 闽能源 MTN001      | AAA    | 2.04% |
| 135D      | 102000258.IB | 20 扬州经开 MTN001     | AA/AA+ | 2.30% |
| 135D      | 102000258.IB | 20 扬州经开 MTN001     | AA/AA+ | 2.26% |
| 138D(休 1) | 102000278.IB | 20 招商蛇口 MTN001B    | AAA    | 2.18% |
| 138D(休 1) | 102000278.IB | 20 招商蛇口 MTN001B    | AAA    | 2.18% |
| 138D(休 1) | 102280461.IB | 22 厦门市政 MTN002(绿色) | AAA    | 2.00% |

|               |              |                        |         |       |
|---------------|--------------|------------------------|---------|-------|
| 141D          | 102000321.IB | 20 川高速 MTN001          | AAA     | 2.10% |
| 154D+2Y       | 102280609.IB | 22 武侯资本 MTN001         | AA+     | 2.15% |
| 159D(休 1)     | 102380761.IB | 23 湘高速 MTN001          | AAA     | 2.04% |
| 161D+2Y       | 102280705.IB | 22 香城投资 MTN003         | AA+     | 2.20% |
| 174D          | 102380872.IB | 23 乌高新 MTN001          | AA+     | 2.25% |
| 174D          | 102000665.IB | 20 渝富 MTN002           | AAA     | 2.08% |
| 180D+1Y       | 102380973.IB | 23 邹城城资 MTN002         | AA+     | 2.75% |
| 183D          | 102000787.IB | 20 渝富 MTN003           | AAA     | 2.08% |
| 183D          | 102000787.IB | 20 渝富 MTN003           | AAA     | 2.08% |
| 184D+NY       | 102381022.IB | 23 中电投 MTN013(能源保供特别债) | AAA     | 2.15% |
| 186D(休 2)     | 102382887.IB | 23 津城建 MTN009          | AAA     | 2.42% |
| 187D+3Y       | 102280982.IB | 22 洋河 MTN002           | AAA     | 2.15% |
| 188D          | 102381118.IB | 23 西安高新 MTN002         | AAA     | 2.35% |
| 188D          | 102280991.IB | 22 邯郸交投 MTN001         | AA+     | 2.30% |
| 250D(休 1)     | 102281432.IB | 22 晋能煤业 MTN014(科创票据)   | AAA     | 2.22% |
| 266D+2Y       | 102200180.IB | 22 知识城 MTN005          | AAA     | 2.22% |
| 266D          | 102281561.IB | 22 中电投 MTN021          | AAA     | 2.00% |
| 273D          | 102281607.IB | 22 南山开发 MTN003         | AAA     | 2.25% |
| 280D          | 102281674.IB | 22 晋能煤业 MTN017         | AAA     | 2.18% |
| 286D+2Y       | 102381949.IB | 23 国新租赁 MTN002         | AAA     | 2.15% |
| 286D+2Y       | 102381949.IB | 23 国新租赁 MTN002         | AAA     | 2.15% |
| 290D          | 102281718.IB | 22 杨浦科创 MTN001         | AA+     | 2.28% |
| 306D(休 1)     | 102001072.IB | 20 渝中国资 MTN001         | AA+     | 2.29% |
| 308D          | 102281931.IB | 22 南通产业 MTN002         | AA+     | 2.30% |
| 310D+1Y       | 102382261.IB | 23 济源投资 MTN001         | AA+     | 2.66% |
| 310D+1Y       | 102382261.IB | 23 济源投资 MTN001         | AA+     | 2.66% |
| 324D+1Y       | 102382428.IB | 23 益阳交投 MTN003         | AA      | 2.39% |
| 339D          | 132280091.IB | 22 扬州交通 GN001(碳中和债)    | AA+     | 2.19% |
| 341D(休 1)     | 132280095.IB | 22 鞍钢股 GN001           | AAA     | 2.11% |
| 343D          | 102282202.IB | 22 晋能煤业 MTN025         | AAA     | 2.20% |
| 359D+NY       | 102382700.IB | 23 京住总集 MTN002         | AAA     | 2.43% |
| 1.02Y         | 102282387.IB | 22 晋能煤业 MTN026         | AAA     | 2.22% |
| 1.05Y(休 1)    | 102383020.IB | 23 晋能煤业 MTN009         | AAA     | 2.20% |
| 1.1Y          | 102383173.IB | 23 中航租赁 MTN003         | AAA     | 2.23% |
| 1.12Y+2Y(休 1) | 102383249.IB | 23 晋江国资 MTN006         | AA+     | 2.32% |
| 1.12Y+2Y(休 1) | 102383249.IB | 23 晋江国资 MTN006         | AA+     | 2.30% |
| 1.47Y         | 102380814.IB | 23 鲁招金 MTN001(科创票据)    | AAA     | 2.20% |
| 1.48Y         | 102481526.IB | 24 平安租赁 MTN005         | AAA     | 2.65% |
| 1.49Y(休 2)    | 101680002.IB | 16 贵州交通 MTN001         | AAA/AA+ | 2.59% |
| 1.58Y         | 102381203.IB | 23 中国中药 MTN001         | AAA     | 2.19% |
| 1.58Y         | 102381203.IB | 23 中国中药 MTN001         | AAA     | 2.19% |
| 1.78Y         | 102381905.IB | 23 首钢 MTN004           | AAA     | 2.20% |
| 1.8Y          | 102382024.IB | 23 苏交通 MTN003          | AAA     | 2.15% |
| 1.82Y(休 1)    | 102382065.IB | 23 兆润投资 MTN002         | AAA     | 2.21% |
| 1.84Y         | 102382226.IB | 23 石交投集 MTN002         | AAA     | 2.31% |
| 1.87Y         | 102101808.IB | 21 兴泸 MTN001A          | AA+     | 2.32% |
| 1.87Y         | 102101808.IB | 21 兴泸 MTN001A          | AA+     | 2.32% |
| 1.87Y+2Y(休 1) | 102101809.IB | 21 兴泸 MTN001B          | AA+     | 2.27% |
| 1.87Y+2Y(休 1) | 102101809.IB | 21 兴泸 MTN001B          | AA+     | 2.27% |
| 1.93Y(休 1)    | 102382644.IB | 23 晋能煤业 MTN007         | AAA     | 2.40% |
| 1.93Y         | 102101981.IB | 21 宏泰国资 MTN002         | AAA     | 2.41% |
| 1.99Y(休 1)    | 102382735.IB | 23 华阳新材 MTN014         | AAA     | 2.49% |
| 2.14Y         | 102383308.IB | 23 淮安投资 MTN003         | AA+     | 2.43% |
| 2.14Y         | 102383308.IB | 23 淮安投资 MTN003         | AA+     | 2.43% |
| 2.14Y+NY(休 1) | 102383273.IB | 23 陕延油 MTN004          | AAA     | 2.36% |

|               |              |                     |     |       |
|---------------|--------------|---------------------|-----|-------|
| 2.14Y+NY(休 1) | 102383273.IB | 23 陕延油 MTN004       | AAA | 2.35% |
| 2.22Y         | 102480115.IB | 24 浦口康居 MTN001      | AA+ | 2.39% |
| 2.38Y         | 102480795.IB | 24 苏州国际 MTN001A     | AAA | 2.20% |
| 2.39Y         | 102400663.IB | 24 首旅 MTN006        | AAA | 2.29% |
| 2.39Y(休 2)    | 102480847.IB | 24 珠海港股 MTN002      | AA+ | 2.47% |
| 2.41Y         | 132480024.IB | 24 融和融资 GN002(碳中和债) | AAA | 2.34% |
| 2.43Y(休 2)    | 132480029.IB | 24 河钢集 GN004        | AAA | 2.60% |
| 2.62Y+NY      | 102482182.IB | 24 中国平煤 MTN002      | AAA | 2.82% |
| 2.62Y+NY      | 102482182.IB | 24 中国平煤 MTN002      | AAA | 2.82% |
| 2.62Y+NY      | 102482182.IB | 24 中国平煤 MTN002      | AAA | 2.82% |
| 2.73Y         | 102483034.IB | 24 湖南能源 MTN005A     | AA+ | 2.50% |
| 2.74Y(休 1)    | 102483064.IB | 24 相城高新 MTN001      | AA  | 2.56% |
| 2.77Y(休 2)    | 102483278.IB | 24 中建材 MTN001       | AAA | 2.21% |
| 2.78Y(休 1)    | 102281680.IB | 22 杭州交投 MTN002      | AAA | 2.20% |
| 2.98Y         | 102484375.IB | 24 豫航空港 MTN022      | AAA | 2.81% |
| 2.98Y         | 102484400.IB | 24 河钢集 MTN017       | AAA | 2.74% |
| 4.01Y         | 102382819.IB | 23 扬城建 MTN001       | AAA | 2.40% |
| 4.43Y         | 102481294.IB | 24 汇金 MTN001        | AAA | 2.27% |
| 4.43Y         | 102481294.IB | 24 汇金 MTN001        | AAA | 2.27% |
| 4.43Y         | 102481294.IB | 24 汇金 MTN001        | AAA | 2.26% |
| 4.43Y         | 102481294.IB | 24 汇金 MTN001        | AAA | 2.26% |
| 4.49Y         | 102481612.IB | 24 鄂交投 MTN001       | AAA | 2.40% |
| 4.49Y         | 102481612.IB | 24 鄂交投 MTN001       | AAA | 2.40% |
| 4.5Y          | 102400734.IB | 24 通顺交投 MTN001      | AA+ | 2.82% |
| 4.72Y         | 102482955.IB | 24 京能洁能 MTN001      | AAA | 2.33% |
| 4.76Y         | 102483207.IB | 24 乌城轨 MTN001       | AA+ | 2.75% |
| 4.76Y         | 102483207.IB | 24 乌城轨 MTN001       | AA+ | 2.75% |
| 4.93Y+5Y      | 102484242.IB | 24 青岛地铁 MTN002A     | AAA | 2.50% |
| 4.99Y         | 102484428.IB | 24 豫交投 MTN009       | AAA | 2.46% |
| 8.34Y         | 102380250.IB | 23 中信集团 MTN001B     | AAA | 2.41% |
| 9.87Y         | 102483982.IB | 24 洪市政 MTN007       | AAA | 2.86% |
| 29.79Y        | 102483342.IB | 24 中化股 MTN004       | AAA | 2.86% |
| 29.79Y        | 102483342.IB | 24 中化股 MTN004       | AAA | 2.85% |

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   |
|-------------|--------------|-------------|---------|-------|
| 14D         | 091900025.IB | 19 东方债 03BC | AAA     | 1.98% |
| 20D         | 138545.SH    | 22 景控 02    | AA+     | 2.32% |
| 38D         | 253153.SH    | 23 洛投 D3    | AA+     | 2.23% |
| 38D         | 253153.SH    | 23 洛投 D3    | AA+     | 2.23% |
| 41D+2Y      | 197681.SH    | 21 成经债      | AA+     | 2.40% |
| 61D(休 1)    | 138737.SH    | 22 华泰 12    | AAA     | 1.92% |
| 62D         | 188884.SH    | 21 光证 10    | AAA     | 1.92% |
| 68D(休 1)    | 133167.SZ    | 21 建桥 02    | AA      | 2.70% |
| 68D(休 1)    | 133167.SZ    | 21 建桥 02    | AA      | 2.70% |
| 68D(休 1)    | 133167.SZ    | 21 建桥 02    | AA      | 2.70% |
| 69D+NY(休 2) | 185170.SH    | 21 蓉高 Y2    | AAA     | 2.15% |
| 79D         | 2080007.IB   | 20 河钢债 01   | AAA     | 2.25% |
| 83D         | 138821.SH    | 23 银河 C1    | AAA     | 1.98% |
| 84D         | 185246.SH    | 22 中泰 01    | AAA     | 2.00% |
| 87D         | 185286.SH    | 22 招证 G1    | AAA     | 1.97% |
| 90D         | 185312.SH    | 22 邮政 02    | AAA     | 1.98% |
| 97D         | 196356.SH    | 22 岳建 03    | AA+     | 2.20% |
| 124D(休 1)   | 149809.SZ    | 22 申证 03    | AAA     | 1.97% |
| 131D+1Y     | 114849.SH    | 23 武开 01    | AA+/AAA | 2.60% |

|               |            |             |         |       |
|---------------|------------|-------------|---------|-------|
| 134D+6Y       | 151231.SH  | 19 首发 01    | AAA     | 2.12% |
| 136D          | 149817.SZ  | 22 风电 G1    | AAA     | 2.00% |
| 145D+2Y       | 194156.SH  | 22 冀控 01    | AA+/AAA | 2.40% |
| 148D+3Y(休 1)  | 2180081.IB | 21 新庐陵绿色债   | AA+     | 2.24% |
| 150D          | 185558.SH  | 22 中泰 02    | AAA     | 2.02% |
| 156D+2Y(休 2)  | 152427.SH  | 20 沪建 01    | AAA     | 2.08% |
| 167D+1Y       | 250084.SH  | 23 周投 01    | AA+     | 2.35% |
| 173D+5Y(休 2)  | 2080076.IB | 20 兴发绿色债 01 | AA+     | 2.45% |
| 178D          | 185573.SH  | 22 国机 02    | AAA     | 2.07% |
| 179D(休 2)     | 185683.SH  | 22 东兴 G1    | AAA     | 2.00% |
| 179D(休 2)     | 185683.SH  | 22 东兴 G1    | AAA     | 2.00% |
| 180D(休 1)     | 185517.SH  | 22 诚通 K1    | AAA     | 2.10% |
| 181D          | 163442.SH  | 20 延长 01    | AAA     | 2.05% |
| 182D+2Y       | 184368.SH  | 22 青信 03    | AAA     | 2.22% |
| 184D          | 115272.SH  | 23 海通 07    | AAA     | 1.98% |
| 184D          | 115272.SH  | 23 海通 07    | AAA     | 1.98% |
| 188D+2Y       | 184387.SH  | 22 蓉投 01    | AAA     | 2.08% |
| 195D(休 1)     | 254670.SH  | 24 长寿 05    | AA+     | 2.65% |
| 216D+1Y       | 251149.SH  | 23 大江 01    | AA/AAA  | 2.54% |
| 223D+NY(休 1)  | 185830.SH  | 22 葛洲 Y1    | AAA     | 2.09% |
| 223D+NY(休 1)  | 185830.SH  | 22 葛洲 Y1    | AAA     | 2.09% |
| 235D(休 2)     | 185821.SH  | 22 光证 G1    | AAA     | 2.01% |
| 240D+1Y(休 3)  | 251444.SH  | 23 漂投 03    | AA+     | 2.70% |
| 240D+1Y(休 3)  | 251444.SH  | 23 漂投 03    | AA+     | 2.70% |
| 240D+1Y(休 3)  | 251444.SH  | 23 漂投 03    | AA+     | 2.70% |
| 241D          | 240989.SH  | 24 信投 S3    | AAA/A-1 | 1.98% |
| 241D          | 240989.SH  | 24 信投 S3    | AAA/A-1 | 1.98% |
| 242D(休 2)     | 251523.SH  | 23 泰控 01    | AA/AA+  | 2.85% |
| 249D+2Y       | 194826.SH  | 22 延新 03    | AA+     | 2.50% |
| 259D+NY       | 185998.SH  | 22 中航 Y3    | AAA     | 2.13% |
| 269D          | 137537.SH  | 22 中财 G3    | AAA     | 2.00% |
| 273D+2Y       | 137536.SH  | 22 中化 T1    | AAA     | 2.15% |
| 281D          | 255458.SH  | 24 盐资 D1    | AAA     | 2.20% |
| 281D          | 255458.SH  | 24 盐资 D1    | AAA     | 2.20% |
| 296D          | 255564.SH  | 24 景旅 D4    | AA+     | 2.77% |
| 315D          | 255739.SH  | 24 滨海 D4    | AAA     | 2.33% |
| 315D          | 255739.SH  | 24 滨海 D4    | AAA     | 2.33% |
| 327D+NY(休 1)  | 115923.SH  | 23 中化 Y7    | AAA     | 2.17% |
| 327D+NY(休 1)  | 115923.SH  | 23 中化 Y7    | AAA     | 2.17% |
| 329D+NY       | 137823.SH  | 22 陕煤 Y4    | AAA     | 2.19% |
| 341D(休 1)     | 148077.SZ  | 22 福投 G1    | AAA     | 2.03% |
| 362D(休 1)     | 148092.SZ  | 22 深担 02    | AAA     | 2.19% |
| 1.01Y+1Y(休 1) | 252877.SH  | 23 赣租 01    | AA/AAA  | 2.45% |
| 1.05Y         | 133358.SZ  | 22 鲁投 01    | AA+     | 2.50% |
| 1.07Y(休 1)    | 148509.SZ  | 23 长城 09    | AAA     | 2.05% |
| 1.07Y(休 1)    | 148509.SZ  | 23 长城 09    | AAA     | 2.05% |
| 1.14Y         | 138709.SH  | 22 华泰 10    | AAA     | 2.00% |
| 1.24Y         | 177608.SH  | 21 南水 02    | AAA     | 2.20% |
| 1.24Y         | 177608.SH  | 21 南水 02    | AAA     | 2.20% |
| 1.24Y         | 177608.SH  | 21 南水 02    | AAA     | 2.20% |
| 1.29Y         | 177888.SH  | 21 宁城 01    | AA+     | 2.32% |
| 1.3Y+5Y(休 1)  | 152747.SH  | 21 兴城 01    | AAA     | 2.18% |
| 1.33Y+3Y      | 240604.SH  | 24 泰达 01    | AAA     | 2.80% |
| 1.43Y(休 1)    | 175907.SH  | 21 首置 03    | AAA     | 3.13% |
| 1.47Y+NY      | 115197.SH  | 二局 YK02     | AAA     | 2.27% |

|            |              |                 |         |       |
|------------|--------------|-----------------|---------|-------|
| 1.47Y+NY   | 115197.SH    | 二局 YK02         | AAA     | 2.27% |
| 1.59Y(休 1) | 133524.SZ    | 23 仁寿 01        | AA/AA+  | 3.13% |
| 1.6Y+2Y    | 115425.SH    | 23 航租 02        | AAA     | 2.25% |
| 1.6Y+2Y    | 115425.SH    | 23 航租 02        | AAA     | 2.25% |
| 1.62Y+2Y   | 115442.SH    | 23 广越 05        | AAA     | 2.20% |
| 1.75Y      | 115695.SH    | 23 中银 02        | AAA     | 2.10% |
| 1.85Y+4Y   | 270107.SH    | 23 萍创债          | AA+/AAA | 2.52% |
| 1.87Y(休 1) | 250718.SH    | 23 新乡 03        | AA+     | 2.38% |
| 2.05Y      | 184108.SH    | 21 福能 01        | AAA     | 2.17% |
| 2.07Y+2Y   | 240106.SH    | 23 江开 G1        | AAA     | 2.23% |
| 2.09Y      | 240227.SH    | 23 皖投 01        | AAA     | 2.19% |
| 2.09Y      | 240227.SH    | 23 皖投 01        | AAA     | 2.19% |
| 2.24Y(休 2) | 253579.SH    | 24 新津           | AA/AAA  | 2.84% |
| 2.27Y+4Y   | 152735.SH    | 21 济建设          | AAA     | 2.25% |
| 2.39Y+2Y   | 240700.SH    | 24 通城 02        | AAA     | 2.23% |
| 2.39Y+2Y   | 240700.SH    | 24 通城 02        | AAA     | 2.23% |
| 2.39Y+2Y   | 240700.SH    | 24 通城 02        | AAA     | 2.22% |
| 2.41Y(休 2) | 240748.SH    | 24 海通 05        | AAA     | 2.15% |
| 2.41Y(休 2) | 240748.SH    | 24 海通 05        | AAA     | 2.15% |
| 2.41Y(休 2) | 240748.SH    | 24 海通 05        | AAA     | 2.15% |
| 2.41Y(休 1) | 254205.SH    | 24 丰城 01        | AA+     | 2.47% |
| 2.49Y      | 240850.SH    | 24 中电 02        | AAA     | 2.18% |
| 2.5Y       | 148711.SZ    | 24 广发 06        | AAA     | 2.19% |
| 2.5Y(休 2)  | 240908.SH    | 24 首集 K2        | AAA     | 2.39% |
| 2.6Y       | 241056.SH    | 24 义乌 G2        | AAA     | 2.23% |
| 2.75Y+2Y   | 255380.SH    | 24 海恒 01        | AA+     | 2.31% |
| 2.82Y      | 182453.SH    | 22 通经 04        | AA+     | 2.36% |
| 2.92Y+NY   | 137858.SH    | 葛洲 YK02         | AAA     | 2.28% |
| 2.93Y+2Y   | 241700.SH    | 24 通城 03        | AAA     | 2.23% |
| 3Y+NY      | 137971.SH    | 22 葛洲 Y5        | AAA     | 2.32% |
| 3.31Y(休 1) | 138836.SH    | 23 中财 C2        | AAA/AA+ | 2.36% |
| 3.55Y      | 115347.SH    | 23 华泰 G9        | AAA     | 2.19% |
| 3.55Y      | 115347.SH    | 23 华泰 G9        | AAA     | 2.19% |
| 3.9Y+5Y    | 272380013.IB | 23 建信人寿资本补充债 01 | AAA     | 2.48% |
| 3.9Y+5Y    | 272380013.IB | 23 建信人寿资本补充债 01 | AAA     | 2.48% |
| 3.9Y+5Y    | 272380013.IB | 23 建信人寿资本补充债 01 | AAA     | 2.48% |
| 3.92Y(休 2) | 184060.SH    | G21 城建 2        | AAA     | 2.26% |
| 4.15Y      | 240371.SH    | 23 银河 G9        | AAA     | 2.24% |
| 4.15Y      | 240371.SH    | 23 银河 G9        | AAA     | 2.24% |
| 4.41Y      | 240729.SH    | 24 首钢 02        | AAA     | 2.42% |
| 4.5Y       | 254566.SH    | 24 漂投 02        | AA      | 2.80% |
| 4.51Y      | 240938.SH    | 24 兴业 04        | AAA     | 2.29% |
| 4.59Y(休 1) | 254855.SH    | 24 上饶 05        | AA+     | 3.15% |
| 4.66Y      | 255133.SH    | 24 常发 01        | AAA     | 2.85% |
| 4.66Y      | 255133.SH    | 24 常发 01        | AAA     | 2.85% |
| 4.72Y      | 241278.SH    | 24 恒健 03        | AAA     | 2.32% |
| 4.73Y(休 1) | 241254.SH    | 24 豫港 02        | AAA     | 3.36% |
| 4.75Y      | 148819.SZ    | 24 中航 K6        | AAA     | 2.35% |
| 4.77Y(休 1) | 241343.SH    | 24 国新 01        | AAA     | 2.30% |
| 4.77Y(休 1) | 241343.SH    | 24 国新 01        | AAA     | 2.30% |
| 4.77Y(休 1) | 241343.SH    | 24 国新 01        | AAA     | 2.30% |
| 4.82Y      | 134011.SZ    | 24 江夏 01        | AA+     | 2.85% |
| 4.85Y      | 241535.SH    | 24 山高 K3        | AAA     | 2.35% |
| 9.01Y      | 240164.SH    | 23 信投 G9        | AAA     | 2.42% |
| 9.38Y      | 240668.SH    | 24 能建 K1        | AAA     | 2.47% |

|               |              |                 |        |        |
|---------------|--------------|-----------------|--------|--------|
| 9.79Y         | 241380.SH    | 24 东证 03        | AAA    | 2.49%  |
| 9.83Y(休 1)    | 148867.SZ    | 24 川高 01        | AAA    | 2.79%  |
| 13D           | 032300468.IB | 23 平顶发展 PPN003  | AA+    | 2.22%  |
| 23D           | 032381074.IB | 23 吴中城建 PPN001  | AA     | 2.30%  |
| 41D           | 031900863.IB | 19 慈湖高新 PPN001  | AA     | 2.50%  |
| 42D+3Y        | 032191377.IB | 21 成都高新 PPN001  | AAA    | 2.15%  |
| 139D          | 032280271.IB | 22 青岛城投 PPN001  | AAA    | 2.10%  |
| 184D          | 032000391.IB | 20 武侯产业 PPN002  | AA+    | 2.21%  |
| 187D+1Y       | 032380417.IB | 23 共享工业 PPN001  | AA/AA+ | 2.64%  |
| 214D+3Y       | 032380469.IB | 23 寿光金鑫 PPN001  | AA/AA+ | 3.25%  |
| 214D+3Y       | 032380469.IB | 23 寿光金鑫 PPN001  | AA/AA+ | 3.25%  |
| 231D          | 032280532.IB | 22 衡阳城投 PPN003  | AA+    | 2.27%  |
| 248D          | 032280583.IB | 22 岳阳城建 PPN002  | AA+    | 2.28%  |
| 296D          | 032300459.IB | 23 合川城投 PPN004  | AA+    | 2.50%  |
| 312D+2Y       | 032280784.IB | 22 青岛城阳 PPN002  | AA+    | 2.40%  |
| 326D(休 2)     | 032380841.IB | 23 青岛城阳 PPN001  | AA+    | 2.40%  |
| 332D+2Y(休 1)  | 032280810.IB | 22 青岛财富 PPN001  | AA+    | 2.34%  |
| 332D+2Y(休 1)  | 032280810.IB | 22 青岛财富 PPN001  | AA+    | 2.34%  |
| 1.05Y         | 032281034.IB | 22 宁波鄞开 PPN003  | AA+    | 2.18%  |
| 1.22Y         | 032400586.IB | 24 胶州城投 PPN001  | AA+    | 2.49%  |
| 1.22Y         | 032400586.IB | 24 胶州城投 PPN001  | AA+    | 2.49%  |
| 1.82Y         | 032380734.IB | 23 沪地投资 PPN001  | AAA    | 2.21%  |
| 2.15Y         | 032381236.IB | 23 南通经开 PPN005  | AA+    | 2.32%  |
| 2.43Y         | 032400682.IB | 24 临空港投 PPN001  | AA+    | 2.47%  |
| 2.66Y         | 032480532.IB | 24 江阴国联 PPN001  | AA+    | 2.42%  |
| 4.79Y         | 032480833.IB | 24 漳州城投 PPN001  | AA+    | 2.55%  |
| 19D(休 1)      | 2128035.IB   | 21 华夏银行 02      | AAA    | 2.07%  |
| 45D           | 2128046.IB   | 21 浦发银行 02      | AAA    | 1.89%  |
| 50D+NY        | 1928036.IB   | 19 中信银行永续债      | AAA    | 2.04%  |
| 50D+NY        | 1928036.IB   | 19 中信银行永续债      | AAA    | 2.04%  |
| 50D+NY        | 1928036.IB   | 19 中信银行永续债      | AAA    | 2.04%  |
| 50D+NY        | 1928036.IB   | 19 中信银行永续债      | AAA    | 2.00%  |
| 58D+5Y        | 190311.IB    | 19 进出 11        | --/--  | 2.05%  |
| 62D           | 2120116.IB   | 21 南京银行 01      | AAA    | 1.80%  |
| 180D+5Y(休 2)  | 2020022.IB   | 20 南京银行二级 01    | AAA    | 2.11%  |
| 180D+5Y(休 2)  | 2020022.IB   | 20 南京银行二级 01    | AAA    | 2.11%  |
| 190D+NY       | 2028014.IB   | 20 中国银行永续债 01   | AAA    | 2.095% |
| 211D+5Y       | 2028018.IB   | 20 交通银行二级       | AAA    | 2.10%  |
| 211D+5Y       | 2028018.IB   | 20 交通银行二级       | AAA    | 2.09%  |
| 330D+5Y       | 2028034.IB   | 20 浦发银行二级 03    | AAA    | 2.11%  |
| 334D+5Y(休 2)  | 2028038.IB   | 20 中国银行二级 01    | AAA    | 2.12%  |
| 334D+5Y(休 2)  | 2028038.IB   | 20 中国银行二级 01    | AAA    | 2.12%  |
| 334D+5Y(休 2)  | 2028038.IB   | 20 中国银行二级 01    | AAA    | 2.12%  |
| 334D+5Y(休 2)  | 2028038.IB   | 20 中国银行二级 01    | AAA    | 2.07%  |
| 334D+5Y(休 2)  | 2028038.IB   | 20 中国银行二级 01    | AAA    | 2.07%  |
| 334D+5Y(休 2)  | 2028038.IB   | 20 中国银行二级 01    | AAA    | 2.07%  |
| 334D+5Y(休 2)  | 2028038.IB   | 20 中国银行二级 01    | AAA    | 2.07%  |
| 334D+5Y(休 2)  | 2028038.IB   | 20 中国银行二级 01    | AAA    | 2.07%  |
| 335D+NY       | 2028037.IB   | 20 光大银行永续债      | AAA    | 2.14%  |
| 335D+NY       | 2028037.IB   | 20 光大银行永续债      | AAA    | 2.14%  |
| 335D+NY       | 2028037.IB   | 20 光大银行永续债      | AAA    | 2.13%  |
| 335D+NY       | 2028037.IB   | 20 光大银行永续债      | AAA    | 2.12%  |
| 337D+5Y       | 2028041.IB   | 20 工商银行二级 01    | AAA    | 2.12%  |
| 1.01Y         | 2228052.IB   | 22 农业银行绿色金融债 01 | AAA    | 1.63%  |
| 1.03Y+5Y(休 1) | 2028044.IB   | 20 广发银行二级 01    | AAA    | 2.14%  |

|               |              |               |         |        |
|---------------|--------------|---------------|---------|--------|
| 1.06Y         | 2220078.IB   | 22 杭州银行债 02   | AAA     | 2.03%  |
| 1.07Y+NY      | 2028048.IB   | 20 中国银行永续债 02 | AAA     | 2.11%  |
| 1.07Y+NY      | 2028048.IB   | 20 中国银行永续债 02 | AAA     | 2.11%  |
| 1.15Y(休 1)    | 2228060.IB   | 22 建设银行三农债    | AAA     | 2.01%  |
| 1.4Y+5Y       | 2120013.IB   | 21 台州银行二级     | AAA/AA+ | 2.30%  |
| 1.4Y+5Y       | 2120013.IB   | 21 台州银行二级     | AAA/AA+ | 2.30%  |
| 1.41Y+5Y      | 2128008.IB   | 21 中国银行二级 01  | AAA     | 2.125% |
| 1.51Y+NY(休 1) | 2128017.IB   | 21 中信银行永续债    | AAA     | 2.22%  |
| 1.51Y+NY(休 1) | 2128017.IB   | 21 中信银行永续债    | AAA     | 2.22%  |
| 1.51Y+NY(休 1) | 2128017.IB   | 21 中信银行永续债    | AAA     | 2.21%  |
| 1.51Y+NY(休 1) | 2128017.IB   | 21 中信银行永续债    | AAA     | 2.20%  |
| 1.51Y+NY(休 1) | 2128017.IB   | 21 中信银行永续债    | AAA     | 2.20%  |
| 1.57Y+NY      | 2128019.IB   | 21 中国银行永续债 01 | AAA     | 2.22%  |
| 1.57Y+NY      | 2128019.IB   | 21 中国银行永续债 01 | AAA     | 2.22%  |
| 1.57Y+NY      | 2128019.IB   | 21 中国银行永续债 01 | AAA     | 2.195% |
| 1.57Y         | 2320017.IB   | 23 宁波银行 02    | AAA     | 2.05%  |
| 1.6Y+5Y       | 2120046.IB   | 21 广州银行二级     | AAA/AA+ | 2.27%  |
| 1.6Y+5Y       | 2120046.IB   | 21 广州银行二级     | AAA/AA+ | 2.27%  |
| 1.63Y+NY      | 2128022.IB   | 21 交通银行永续债    | AAA     | 2.21%  |
| 1.72Y+5Y(休 2) | 2120062.IB   | 21 宁波银行二级 02  | AAA     | 2.20%  |
| 1.8Y+5Y(休 1)  | 2128025.IB   | 21 建设银行二级 01  | AAA     | 2.17%  |
| 1.8Y+5Y(休 1)  | 2128025.IB   | 21 建设银行二级 01  | AAA     | 2.17%  |
| 1.8Y+5Y(休 1)  | 2128025.IB   | 21 建设银行二级 01  | AAA     | 2.17%  |
| 1.8Y+5Y(休 1)  | 2128025.IB   | 21 建设银行二级 01  | AAA     | 2.17%  |
| 1.84Y+5Y(休 2) | 2128028.IB   | 21 邮储银行二级 01  | AAA     | 2.21%  |
| 1.84Y         | 2320041.IB   | 23 南京银行 01    | AAA     | 2.10%  |
| 1.85Y(休 1)    | 2320044.IB   | 23 湖南银行 01    | AAA     | 2.15%  |
| 1.93Y+5Y(休 2) | 2128030.IB   | 21 交通银行二级     | AAA     | 2.20%  |
| 1.93Y+5Y(休 2) | 2128030.IB   | 21 交通银行二级     | AAA     | 2.20%  |
| 1.93Y+5Y(休 2) | 2128030.IB   | 21 交通银行二级     | AAA     | 2.19%  |
| 2.01Y+5Y(休 2) | 2128032.IB   | 21 兴业银行二级 01  | AAA     | 2.22%  |
| 2.05Y+5Y(休 1) | 2128033.IB   | 21 建设银行二级 03  | AAA     | 2.19%  |
| 2.05Y+5Y      | 2128036.IB   | 21 平安银行二级     | AAA     | 2.27%  |
| 2.07Y+5Y(休 1) | 2128039.IB   | 21 中国银行二级 03  | AAA     | 2.21%  |
| 2.07Y+NY      | 2128038.IB   | 21 农业银行永续债 01 | AAA     | 2.245% |
| 2.07Y+5Y(休 1) | 2128039.IB   | 21 中国银行二级 03  | AAA     | 2.185% |
| 2.09Y+5Y      | 2128042.IB   | 21 兴业银行二级 02  | AAA     | 2.24%  |
| 2.09Y+5Y      | 2128042.IB   | 21 兴业银行二级 02  | AAA     | 2.24%  |
| 2.1Y+NY       | 2128044.IB   | 21 工商银行永续债 02 | AAA     | 2.27%  |
| 2.1Y+NY       | 2128044.IB   | 21 工商银行永续债 02 | AAA     | 2.27%  |
| 2.1Y+NY       | 2128044.IB   | 21 工商银行永续债 02 | AAA     | 2.27%  |
| 2.1Y+NY       | 2128044.IB   | 21 工商银行永续债 02 | AAA     | 2.27%  |
| 2.1Y+NY       | 2128044.IB   | 21 工商银行永续债 02 | AAA     | 2.27%  |
| 2.12Y(休 1)    | 222380010.IB | 23 青岛银行绿债 01  | AAA     | 2.10%  |
| 2.12Y(休 1)    | 222380010.IB | 23 青岛银行绿债 01  | AAA     | 2.10%  |
| 2.13Y+NY      | 2128047.IB   | 21 招商银行永续债    | AAA     | 2.29%  |
| 2.13Y+NY      | 2128047.IB   | 21 招商银行永续债    | AAA     | 2.29%  |
| 2.13Y+NY      | 2128047.IB   | 21 招商银行永续债    | AAA     | 2.29%  |
| 2.13Y+NY      | 2128047.IB   | 21 招商银行永续债    | AAA     | 2.29%  |
| 2.15Y+5Y      | 2128051.IB   | 21 工商银行二级 02  | AAA     | 2.215% |
| 2.15Y+5Y      | 2128051.IB   | 21 工商银行二级 02  | AAA     | 2.20%  |
| 2.15Y+5Y      | 2128051.IB   | 21 工商银行二级 02  | AAA     | 2.20%  |
| 2.15Y+5Y      | 2128051.IB   | 21 工商银行二级 02  | AAA     | 2.20%  |
| 2.23Y+5Y      | 2228003.IB   | 22 兴业银行二级 01  | AAA     | 2.25%  |
| 2.23Y+5Y      | 2228003.IB   | 22 兴业银行二级 01  | AAA     | 2.23%  |

|               |              |                         |         |        |
|---------------|--------------|-------------------------|---------|--------|
| 2.24Y+NY      | 2228001.IB   | 22 邮储银行永续债 01           | AAA     | 2.27%  |
| 2.34Y+NY      | 2228011.IB   | 22 农业银行永续债 01           | AAA     | 2.27%  |
| 2.34Y+NY      | 2228011.IB   | 22 农业银行永续债 01           | AAA     | 2.27%  |
| 2.34Y+NY      | 2228011.IB   | 22 农业银行永续债 01           | AAA     | 2.27%  |
| 2.36Y         | 212480001.IB | 24 建行债 01A              | AAA     | 2.10%  |
| 2.47Y(休 1)    | 212480009.IB | 24 上海银行债 01             | AAA     | 2.15%  |
| 2.47Y(休 1)    | 212480009.IB | 24 上海银行债 01             | AAA     | 2.15%  |
| 2.47Y(休 1)    | 212480009.IB | 24 上海银行债 01             | AAA     | 2.15%  |
| 2.52Y         | 212480010.IB | 24 长沙银行债 01             | AAA     | 2.11%  |
| 2.65Y+5Y      | 2228039.IB   | 22 建设银行二级 01            | AAA     | 2.27%  |
| 2.65Y+5Y      | 2228039.IB   | 22 建设银行二级 01            | AAA     | 2.27%  |
| 2.76Y+5Y      | 092280024.IB | 22 杭联农商行二级资本债 02        | AAA/AA+ | 2.40%  |
| 2.76Y+5Y      | 092280024.IB | 22 杭联农商行二级资本债 02        | AAA/AA+ | 2.38%  |
| 2.76Y+5Y      | 092280024.IB | 22 杭联农商行二级资本债 02        | AAA/AA+ | 2.36%  |
| 2.81Y+1Y(休 2) | 312410003.IB | 24 建行 TLAC 非资本债 01A     | AAA     | 2.22%  |
| 2.84Y+5Y      | 092280069.IB | 22 华夏银行二级资本债 01         | AAA     | 2.295% |
| 2.84Y+5Y      | 092280069.IB | 22 华夏银行二级资本债 01         | AAA     | 2.285% |
| 2.85Y+5Y(休 1) | 092280080.IB | 22 光大银行二级资本债 01A        | AAA     | 2.31%  |
| 2.85Y+5Y(休 1) | 092280080.IB | 22 光大银行二级资本债 01A        | AAA     | 2.30%  |
| 2.85Y+5Y(休 1) | 092280080.IB | 22 光大银行二级资本债 01A        | AAA     | 2.29%  |
| 2.85Y+1Y      | 312410005.IB | 24 农行 TLAC 非资本债 01A(BC) | AAA     | 2.28%  |
| 2.85Y+1Y      | 312410005.IB | 24 农行 TLAC 非资本债 01A(BC) | AAA     | 2.23%  |
| 2.85Y+1Y      | 312410005.IB | 24 农行 TLAC 非资本债 01A(BC) | AAA     | 2.21%  |
| 2.86Y+NY      | 092280083.IB | 22 建行永续债 01             | AAA     | 2.28%  |
| 2.86Y+NY      | 092280083.IB | 22 建行永续债 01             | AAA     | 2.28%  |
| 2.87Y+NY(休 1) | 092280086.IB | 22 农行永续债 02             | AAA     | 2.315% |
| 2.89Y(休 1)    | 2420041.IB   | 24 北部湾银行三农债             | AAA     | 2.34%  |
| 2.92Y+5Y      | 092200008.IB | 22 农行二级资本债 02A          | AAA     | 2.25%  |
| 2.92Y         | 212480020.IB | 24 中山农商行债 01            | AA+     | 2.30%  |
| 2.92Y         | 2420045.IB   | 24 东莞银行 02              | AAA     | 2.14%  |
| 2.92Y         | 2420045.IB   | 24 东莞银行 02              | AAA     | 2.12%  |
| 3.01Y+5Y      | 092280108.IB | 22 中行二级资本债 02A          | AAA     | 2.285% |
| 3.01Y+5Y      | 092280108.IB | 22 中行二级资本债 02A          | AAA     | 2.285% |
| 3.01Y+5Y      | 092280108.IB | 22 中行二级资本债 02A          | AAA     | 2.28%  |
| 3.01Y+5Y      | 092280108.IB | 22 中行二级资本债 02A          | AAA     | 2.28%  |
| 3.04Y+5Y(休 1) | 092280131.IB | 22 建行二级资本债 02A          | AAA     | 2.285% |
| 3.04Y+5Y(休 1) | 092280131.IB | 22 建行二级资本债 02A          | AAA     | 2.27%  |
| 3.04Y+5Y(休 1) | 092280131.IB | 22 建行二级资本债 02A          | AAA     | 2.27%  |
| 3.05Y+5Y      | 092280134.IB | 22 工行二级资本债 04A          | AAA     | 2.255% |
| 3.07Y+5Y      | 092280139.IB | 22 交行二级资本债 02A          | AAA     | 2.28%  |
| 3.07Y+5Y      | 092280139.IB | 22 交行二级资本债 02A          | AAA     | 2.265% |
| 3.07Y+5Y      | 092280139.IB | 22 交行二级资本债 02A          | AAA     | 2.255% |
| 3.14Y+5Y(休 1) | 232280003.IB | 22 成都银行二级资本债 01         | AAA     | 2.43%  |
| 3.42Y+5Y      | 232380006.IB | 23 中行二级资本债 01A          | AAA     | 2.30%  |
| 3.84Y+5Y      | 232380033.IB | 23 成都银行二级资本债 01         | AAA     | 2.50%  |
| 3.85Y+NY      | 242380017.IB | 23 农行永续债 01             | AAA     | 2.395% |
| 3.9Y+5Y       | 232380052.IB | 23 农行二级资本债 02A          | AAA     | 2.345% |
| 4.01Y+5Y      | 232380069.IB | 23 建行二级资本债 02A          | AAA     | 2.35%  |
| 4.07Y+5Y      | 232380076.IB | 23 建行二级资本债 03A          | AAA     | 2.35%  |
| 4.11Y+NY      | 242380033.IB | 23 招行永续债 01             | AAA     | 2.43%  |
| 4.11Y+NY      | 242380033.IB | 23 招行永续债 01             | AAA     | 2.43%  |
| 4.15Y+5Y      | 232380088.IB | 23 苏州银行二级 01            | AAA/AA+ | 2.54%  |
| 4.46Y+5Y(休 2) | 232480008.IB | 24 中行二级资本债 02A          | AAA     | 2.355% |
| 4.47Y+5Y      | 1928008.IB   | 19 农业银行二级 03            | AAA     | 2.35%  |
| 4.5Y+NY       | 242480002.IB | 24 兴业银行永续债 01           | AAA     | 2.42%  |

|               |              |                     |         |        |
|---------------|--------------|---------------------|---------|--------|
| 4.51Y+5Y      | 232480011.IB | 24 农行二级资本债 02A      | AAA     | 2.35%  |
| 4.51Y+5Y      | 232480011.IB | 24 农行二级资本债 02A      | AAA     | 2.345% |
| 4.51Y+5Y      | 232480011.IB | 24 农行二级资本债 02A      | AAA     | 2.335% |
| 4.51Y+5Y      | 1928012.IB   | 19 工商银行二级 04        | AAA     | 2.345% |
| 4.52Y+5Y(休 2) | 232480014.IB | 24 交行二级资本债 01A      | AAA     | 2.35%  |
| 4.52Y+5Y(休 2) | 232480014.IB | 24 交行二级资本债 01A      | AAA     | 2.345% |
| 4.52Y+5Y(休 2) | 232400014.IB | 24 民生银行二级资本债 01     | AAA     | 2.58%  |
| 4.52Y+5Y(休 2) | 232480014.IB | 24 交行二级资本债 01A      | AAA     | 2.335% |
| 4.57Y+1Y      | 312400002.IB | 24 工行 TLAC 非资本债 01B | AAA     | 2.34%  |
| 4.58Y+5Y      | 232480020.IB | 24 兴业银行二级资本债 01     | AAA     | 2.43%  |
| 4.58Y+5Y      | 232480020.IB | 24 兴业银行二级资本债 01     | AAA     | 2.43%  |
| 4.58Y+5Y      | 232480020.IB | 24 兴业银行二级资本债 01     | AAA     | 2.42%  |
| 4.61Y+NY(休 1) | 242400008.IB | 24 江苏银行永续债 01       | AAA     | 2.50%  |
| 4.61Y+NY(休 1) | 242400008.IB | 24 江苏银行永续债 01       | AAA     | 2.48%  |
| 4.71Y+5Y(休 2) | 232480033.IB | 24 建行二级资本债 02A      | AAA     | 2.38%  |
| 4.71Y+5Y(休 2) | 232480033.IB | 24 建行二级资本债 02A      | AAA     | 2.38%  |
| 4.71Y+5Y(休 2) | 232480033.IB | 24 建行二级资本债 02A      | AAA     | 2.38%  |
| 4.71Y+5Y(休 2) | 232480033.IB | 24 建行二级资本债 02A      | AAA     | 2.38%  |
| 4.71Y+5Y(休 2) | 232480033.IB | 24 建行二级资本债 02A      | AAA     | 2.38%  |
| 4.71Y+5Y(休 2) | 232480033.IB | 24 建行二级资本债 02A      | AAA     | 2.375% |
| 4.71Y+5Y(休 2) | 232480033.IB | 24 建行二级资本债 02A      | AAA     | 2.35%  |
| 4.71Y+5Y(休 2) | 232480033.IB | 24 建行二级资本债 02A      | AAA     | 2.35%  |
| 4.71Y+5Y(休 2) | 232480033.IB | 24 建行二级资本债 02A      | AAA     | 2.345% |
| 4.71Y+5Y(休 2) | 232480033.IB | 24 建行二级资本债 02A      | AAA     | 2.335% |
| 4.72Y+5Y      | 232480032.IB | 24 兴业银行二级资本债 02     | AAA     | 2.41%  |
| 4.72Y+5Y      | 232480035.IB | 24 平安银行二级资本债 01A    | AAA     | 2.495% |
| 4.72Y+NY      | 242480007.IB | 24 工行永续债 01         | AAA     | 2.45%  |
| 4.72Y+NY      | 242480007.IB | 24 工行永续债 01         | AAA     | 2.45%  |
| 4.79Y+5Y      | 232400033.IB | 24 江南农商行二级资本债 02    | AAA/AA+ | 2.56%  |
| 4.81Y+5Y(休 2) | 232400034.IB | 24 杭州银行二级资本债 01     | AAA     | 2.44%  |
| 4.83Y+NY      | 242400018.IB | 24 北京农商行永续债 01      | AAA     | 2.60%  |
| 4.85Y+NY      | 242400020.IB | 24 交行永续债 01BC       | AAA     | 2.405% |
| 4.85Y+5Y      | 232480061.IB | 24 工行二级资本债 01A(BC)  | AAA     | 2.38%  |
| 4.85Y+5Y      | 232480061.IB | 24 工行二级资本债 01A(BC)  | AAA     | 2.35%  |
| 4.85Y+5Y      | 232480061.IB | 24 工行二级资本债 01A(BC)  | AAA     | 2.335% |
| 4.85Y+5Y      | 232480061.IB | 24 工行二级资本债 01A(BC)  | AAA     | 2.335% |
| 4.93Y+NY      | 232480067.IB | 24 华夏银行永续债 02       | AAA     | 2.50%  |
| 4.93Y+NY      | 232480067.IB | 24 华夏银行永续债 02       | AAA     | 2.50%  |

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