



【2024-09-11】

国债

央行公告称，为维护银行体系流动性合理充裕，9月11日以固定利率、数量招标方式开展了2100亿元7天期逆回购操作，操作利率1.70%。Wind数据显示，当日7亿元逆回购到期。

国债方面 2.46Y 240003 1.4425-1.47； 4.09Y 230022 1.655-1.68； 6.29Y 230028 1.90； 9.21Y 230026 2.085-2.095； 28.59Y 230009 2.266-2.2725。

|         | 1       | 3       | 5       | 7       | 10      | 30      |
|---------|---------|---------|---------|---------|---------|---------|
| 昨日国债(%) | 1.3500  | 1.5100  | 1.7050  | 1.9300  | 2.1125  | 2.2625  |
| 今日国债(%) | 1.3200  | 1.4750  | 1.6850  | 1.9230  | 2.1000  | 2.2525  |
| 变动(%)   | -0.0300 | -0.0350 | -0.0200 | -0.0070 | -0.0125 | -0.0100 |

金融债

金融债方面 240D 240411 1.67-1.675； 2.45Y 220203 1.76-1.78； 4.01Y 230415 1.875-1.89； 6.47Y 210205 2.01； 9Y 230215 2.1725-2.185。

|             | 1       | 3       | 5       | 7       | 10      |
|-------------|---------|---------|---------|---------|---------|
| 昨日非国开金融债(%) | 1.6650  | 1.7900  | 1.8665  | 2.0300  | 2.2025  |
| 今日非国开金融债(%) | 1.6550  | 1.7600  | 1.8400  | 2.0125  | 2.1825  |
| 变动(%)       | -0.0100 | -0.0300 | -0.0265 | -0.0175 | -0.0200 |
| 昨日国开债(%)    | 1.6650  | 1.7975  | 1.9175  | 2.0300  | 2.2125  |
| 今日国开债(%)    | 1.6700  | 1.7750  | 1.8900  | 2.0100  | 2.2000  |
| 变动(%)       | 0.0050  | -0.0225 | -0.0275 | -0.0200 | -0.0125 |

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Q4期限。短端方面，15D 012482081.IB 24 伊利实业 SCP019 AAA 在2.01%成交（估值位置），银行出给基金；34D 012481307.IB 24 浙能源 SCP002 AAA 在2.00%成交（估值+4位置），银行出给理财。中长端方面，110D 012482024.IB 24 兖矿能源 SCP001 AAA 在2.06%成交（估值-1位置），银行出给基金；163D 012481964.IB 24 苏州国际 SCP001 AAA 在2.05%成交（估值+1位置），银行出给基金。长端方面，212D 012482269.IB 24 物产中大 SCP006 AAA 在2.10%成交（估值+1位置），基金出给基金；288D 042480331.IB 24 电网 CP009 AAA 在1.98%成交，估值+2位置，银行出给资管。总体而言，短端、中长端和长端收益均变动不大。

|       | 评级  | 1M   |   | 3M   |   | 6M   |    | 9M   |    | 12M  |    |
|-------|-----|------|---|------|---|------|----|------|----|------|----|
| 绝对收益率 | AAA | 2.01 |   | 2.0  |   | 2.01 |    | 2.04 |    | 2.05 |    |
|       | AA+ | 2.01 |   | 2.01 |   | 2.03 |    | 2.06 |    | 2.08 |    |
|       | AA  | 2.05 |   | 2.08 |   | 2.07 |    | 2.11 |    | 2.14 |    |
|       | AA- | 2.1  |   | 2.06 |   | 2.16 |    | 2.2  |    | 2.21 |    |
|       | AAA | 1.99 | 2 | 1.98 | 2 | 2.03 | -2 | 2.06 | -2 | 2.08 | -3 |

|                   |     |      |    |      |    |      |    |      |    |      |    |
|-------------------|-----|------|----|------|----|------|----|------|----|------|----|
| 与昨日收益变动对照<br>(BP) | AA+ | 2.03 | -2 | 1.99 | 2  | 2.05 | -2 | 2.06 | 0  | 2.06 | 2  |
|                   | AA  | 2.06 | -1 | 2.08 | 0  | 2.1  | -3 | 2.13 | -2 | 2.14 | 0  |
|                   | AA- | 2.1  | 0  | 2.08 | -2 | 2.17 | -1 | 2.22 | -2 | 2.25 | -4 |

中期票据

今日中票交投情绪较为活跃。1-3 年短端中票，24 水发集团 MTN004（AAA，1.56Y）在 2.45%高估值 5bp 位置成交；24 滨建投 MTN012（AAA，2.96Y）在 2.57%低估值 2bp 位置成交；24 电网 MTN005（AAA，2.96Y）在 2.08%估值位置成交；3 到 5 年期限，23 粤交投 MTN003（AAA，3.95Y）在 2.17%低估值 1.5bp 位置成交；24 汇金 MTN005（AAA，4.88Y）成交在 2.17%，低估值 1bp 位置。5Y 及以上期限，24 诚通控股 MTN013A（AAA，9.7Y）在 2.44%，低估值 2bp 位置成交；24 中铝集 MTN004（AAA，9.9Y）成交在 2.46%，估值位置成交。总体而言，今日中票收益震荡，较前一日略有下行。

|                   | 评级   | 1y   |   | 3y   |    | 5y   |    | 7y   |      | 10y  |      |
|-------------------|------|------|---|------|----|------|----|------|------|------|------|
| 绝对收益率             | AAA+ | 2.03 |   | 2.06 |    | 2.16 |    | 2.33 |      | None |      |
|                   | AAA  | 2.1  |   | 2.13 |    | 2.26 |    | None |      | None |      |
|                   | AA+  | 2.2  |   | 2.24 |    | 2.37 |    | None |      | None |      |
|                   | AA   | 2.3  |   | 2.32 |    | 2.71 |    | None |      | None |      |
| 与昨日收益变动对照<br>(BP) | AAA+ | 2.02 | 1 | 2.07 | -1 | 2.18 | -2 | 2.35 | -2   | None | None |
|                   | AAA  | 2.09 | 1 | 2.14 | -1 | 2.27 | -1 | None | None | None | None |
|                   | AA+  | 2.2  | 0 | 2.24 | 0  | 2.38 | -1 | None | None | None | None |
|                   | AA   | 2.3  | 0 | 2.33 | -1 | 2.72 | -1 | None | None | None | None |

企业债

今日企业债交投较为活跃，基金，券商，银行，保险和券商资管均有参与。可质押方面，20 中证 G7 AAA 成交在 2.00%，基金卖出，基金买入。21 广新 03 AAA 成交在 2.13%，保险卖出，券商买入。八局 YK01 AAA 成交在 2.43%，基金卖出，券商资管买入。城投方面，22 嘉善 01 AA+ 成交在 2.10%，保险卖出，银行理财买入。24 舟城 02 AA+ 成交在 2.38%，基金卖出，银行买入。22 上饶国资专项债 02 AA+ 成交在 2.43%，保险卖出，券商买入。长端方面，24 中煤 K2 AAA 成交在 2.50%。24 亦庄 06 AAA 成交在 2.59%焦煤 YK04 AAA 成交在 2.63%。

银行债

今日银行债成交相对活跃，全天成交基本位于估值附近。19 南京银行二级成交 2.02（估值），基金买基金。20 邮储银行永续债成交 2.05（估值）位置，基金买基金。20 光大银行永续债成交 2.055 和 2.06（-1）位置，基金理财买理财。20 中国银行永续债 02 成交在 2.05 至 2.06（估值）区间，保险和农行买券商和理财。21 建设银行二级 01 成交在 2.07（-1.5）位置，理财买基金。23 光大二级资本债 01A 成交在 2.185（-0.5）位置，基金券商买保险。24 恒丰银行二级资本债 01 成交在 2.36（+1）位置，理财买基金。24 建行二级资本债 02A 成交 2.2 水平，基金买银行。24 工行二级资本债 01A（BC）成交 2.195 至 2.215 区间，基金买券商和银行。商金方面，3Y 内薪期限受关注较高。66D 21 广发银行小微债成交 1.95（+5）位置，基金买基金。328D 22 中信银行 02 成交在 1.96 位置，银行买基金。1.85Y 23 交行债 01 成交 1.97 水平，基金买券商。2.77Y 24 成都农商行三农债 01 成交 2.08 和 2.085 位置，基金农商买银行。

美元债

今天交投主要集中在新发。武汉地铁 WHMTR 4.25 27 双边在 99.9/100.05（Reoffer 99.914），买盘为主。宁波奉化 FHCINV 3.3 27 点心债有少量卖盘，市场兴趣在 Reoffer 附近。长江和记两张新发 5.5 年和 10 年美元债分别走阔 4-5bp。金融板块，银行、券商浮息债卖盘依然较重，租赁名字有看到少量买盘兴趣，交银租赁 BCLMHK FRN 06/27 市场成交在+70.5-71 位置，招银租赁 CMINLE 在+72-73 附近。国企板块，中化曲线走阔 3bp。地产板块，今日延续弱情绪，万科下跌 1-1.5 块，其余名字下跌 0.5-1.5 块。

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       | 012481405.IB | 24 电网 SCP021   | AAA | 1.95% |
| 9D       | 012482160.IB | 24 华能集 SCP005  | AAA | 1.90% |
| 15D      | 012482081.IB | 24 伊利实业 SCP019 | AAA | 2.01% |
| 15D      | 012482081.IB | 24 伊利实业 SCP019 | AAA | 2.01% |
| 19D      | 012481590.IB | 24 中建材 SCP002  | AAA | 2.00% |
| 24D(休 3) | 012480076.IB | 24 津保投 SCP002  | AAA | 2.41% |

|           |              |                     |     |       |
|-----------|--------------|---------------------|-----|-------|
| 25D(休 2)  | 012481213.IB | 24 招商局 SCP005       | AAA | 2.10% |
| 34D       | 012481307.IB | 24 浙能源 SCP002       | AAA | 2.00% |
| 34D       | 012481307.IB | 24 浙能源 SCP002       | AAA | 2.00% |
| 34D       | 012481307.IB | 24 浙能源 SCP002       | AAA | 2.00% |
| 34D       | 012481307.IB | 24 浙能源 SCP002       | AAA | 2.00% |
| 35D       | 012481355.IB | 24 南京医药 SCP001      | AA+ | 2.15% |
| 37D       | 012480314.IB | 24 鲁钢铁 SCP002       | AAA | 2.10% |
| 37D       | 042380596.IB | 23 云能投 CP013        | AAA | 2.15% |
| 48D       | 012480460.IB | 24 首钢 SCP001        | AAA | 2.04% |
| 50D       | 012482375.IB | 24 华能 SCP008        | AAA | 1.97% |
| 65D       | 012481867.IB | 24 皖交控 SCP002       | AAA | 1.97% |
| 65D       | 012481867.IB | 24 皖交控 SCP002       | AAA | 1.97% |
| 68D       | 012480550.IB | 24 吴中经发 SCP002      | AA+ | 2.04% |
| 68D       | 012480550.IB | 24 吴中经发 SCP002      | AA+ | 2.04% |
| 86D       | 012480858.IB | 24 东莞实业 SCP001      | AA+ | 2.01% |
| 88D(休 1)  | 012480848.IB | 24 鲁黄金 SCP002(科创票据) | AAA | 2.05% |
| 97D       | 012480994.IB | 24 吴中经发 SCP005      | AA+ | 2.04% |
| 97D       | 012480994.IB | 24 吴中经发 SCP005      | AA+ | 2.04% |
| 97D       | 012480994.IB | 24 吴中经发 SCP005      | AA+ | 2.04% |
| 99D       | 042380747.IB | 23 云建投 CP003        | AAA | 2.22% |
| 99D       | 042380747.IB | 23 云建投 CP003        | AAA | 2.22% |
| 100D      | 012481096.IB | 24 滨建投 SCP002       | AAA | 2.11% |
| 100D      | 012481096.IB | 24 滨建投 SCP002       | AAA | 2.11% |
| 110D      | 012482024.IB | 24 兖矿能源 SCP001      | AAA | 2.06% |
| 110D      | 012482024.IB | 24 兖矿能源 SCP001      | AAA | 2.06% |
| 110D      | 012482024.IB | 24 兖矿能源 SCP001      | AAA | 2.06% |
| 128D      | 012481363.IB | 24 吴中经发 SCP007      | AA+ | 2.07% |
| 131D      | 012481446.IB | 24 金华城投 SCP001      | AA+ | 2.07% |
| 131D      | 012481446.IB | 24 金华城投 SCP001      | AA+ | 2.07% |
| 163D      | 012481964.IB | 24 苏州国际 SCP001      | AAA | 2.05% |
| 178D(休 2) | 012481788.IB | 24 赣租 SCP001        | AA+ | 2.40% |
| 178D(休 2) | 012481788.IB | 24 赣租 SCP001        | AA+ | 2.40% |
| 191D      | 012482365.IB | 24 苏州高新 SCP040      | AAA | 2.05% |
| 212D      | 012482269.IB | 24 物产中大 SCP006      | AAA | 2.10% |
| 212D      | 012482269.IB | 24 物产中大 SCP006      | AAA | 2.10% |
| 254D      | 012482564.IB | 24 浙交投 SCP014       | AAA | 2.01% |
| 262D(休 3) | 012482646.IB | 24 川水电 SCP004       | AA+ | 2.15% |
| 287D      | 042480329.IB | 24 滁州同创 CP001       | AA+ | 2.15% |
| 288D      | 042480331.IB | 24 电网 CP009         | AAA | 1.98% |
| 288D      | 042480331.IB | 24 电网 CP009         | AAA | 1.98% |
| 288D      | 042480331.IB | 24 电网 CP009         | AAA | 1.98% |
| 351D      | 042480442.IB | 24 湘高速 CP005        | AAA | 2.09% |
| 351D      | 042480442.IB | 24 湘高速 CP005        | AAA | 2.09% |

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   |
|------|--------------|---------------|-----|-------|
| 14D  | 101901297.IB | 19 鲁高速 MTN003 | AAA | 2.00% |

|               |              |                 |     |       |
|---------------|--------------|-----------------|-----|-------|
| 17D(休 2)      | 102101975.IB | 21 南航股 MTN002   | AAA | 2.20% |
| 18D(休 1)      | 102101993.IB | 21 苏国信 MTN009   | AAA | 2.02% |
| 44D           | 102381075.IB | 23 徐工租赁 MTN001  | AA+ | 2.11% |
| 44D           | 102381075.IB | 23 徐工租赁 MTN001  | AA+ | 2.11% |
| 44D           | 102381075.IB | 23 徐工租赁 MTN001  | AA+ | 2.11% |
| 56D           | 101901508.IB | 19 华发集团 MTN006  | AAA | 2.10% |
| 83D+2Y        | 102103166.IB | 21 诚通控股 MTN007  | AAA | 2.04% |
| 89D           | 102103208.IB | 21 中建材集 MTN004  | AAA | 2.01% |
| 117D          | 102280013.IB | 22 苏国资 MTN001   | AAA | 2.02% |
| 118D          | 102280022.IB | 22 恒泰 MTN002    | AAA | 2.13% |
| 118D          | 102280022.IB | 22 恒泰 MTN002    | AAA | 2.13% |
| 118D          | 102280022.IB | 22 恒泰 MTN002    | AAA | 2.13% |
| 130D(休 1)     | 102280141.IB | 22 通用 MTN001    | AAA | 2.04% |
| 130D(休 1)     | 102280141.IB | 22 通用 MTN001    | AAA | 2.04% |
| 130D(休 1)     | 102280141.IB | 22 通用 MTN001    | AAA | 2.04% |
| 130D(休 1)     | 102280141.IB | 22 通用 MTN001    | AAA | 2.04% |
| 160D          | 102280285.IB | 22 张江高科 MTN001  | AAA | 2.10% |
| 191D          | 102382511.IB | 23 豫航空港 MTN013  | AAA | 2.20% |
| 198D          | 102280640.IB | 22 吉利 MTN001    | AAA | 2.10% |
| 198D          | 102280640.IB | 22 吉利 MTN001    | AAA | 2.10% |
| 199D+2Y       | 102280664.IB | 22 石交投 MTN003   | AA  | 2.20% |
| 214D(休 1)     | 102000647.IB | 20 徐州经开 MTN002  | AA+ | 2.12% |
| 216D          | 102280800.IB | 22 光大集团 MTN001  | AAA | 2.00% |
| 216D          | 102280800.IB | 22 光大集团 MTN001  | AAA | 2.00% |
| 219D          | 102280507.IB | 22 苏州高技 MTN001  | AAA | 2.13% |
| 220D(休 2)     | 102280822.IB | 22 中国航材 MTN001  | AAA | 2.09% |
| 221D+2Y       | 102280841.IB | 22 青岛城投 MTN001  | AAA | 2.11% |
| 229D          | 102281000.IB | 22 安庆城投 MTN001  | AA+ | 2.14% |
| 229D          | 102281000.IB | 22 安庆城投 MTN001  | AA+ | 2.14% |
| 229D          | 102281000.IB | 22 安庆城投 MTN001  | AA+ | 2.14% |
| 258D+NY       | 102281145.IB | 22 厦国贸 MTN001   | AAA | 2.25% |
| 262D(休 3)     | 102281169.IB | 22 冀东水泥 MTN001  | AAA | 2.10% |
| 277D+2Y       | 102281046.IB | 22 西安航天 MTN001  | AA+ | 2.20% |
| 279D          | 102281300.IB | 22 淮安经开 MTN001  | AA+ | 2.24% |
| 282D          | 102383395.IB | 23 水发集团 MTN002  | AAA | 2.34% |
| 286D          | 102281390.IB | 22 山东港口 MTN001  | AAA | 2.11% |
| 289D          | 102281413.IB | 22 光大集团 MTN002A | AAA | 2.01% |
| 296D+2Y(休 1)  | 102281463.IB | 22 青岛国信 MTN002  | AAA | 2.11% |
| 316D+1Y       | 102381799.IB | 23 西咸新发 MTN002  | AAA | 2.25% |
| 342D          | 102281862.IB | 22 中盐 MTN002    | AAA | 2.14% |
| 344D+NY       | 102300441.IB | 23 华能 MTN013    | AAA | 2.11% |
| 361D(休 1)     | 102483911.IB | 24 昆明交通 MTN002  | AAA | 2.79% |
| 1.04Y         | 102481148.IB | 24 常熟发投 MTN002  | AA+ | 2.14% |
| 1.04Y         | 102001828.IB | 20 青岛财富 MTN001  | AA+ | 2.26% |
| 1.13Y         | 102002035.IB | 20 福州城投 MTN003  | AAA | 2.10% |
| 1.16Y+2Y(休 1) | 102282474.IB | 22 株国投 MTN002   | AA+ | 2.20% |
| 1.19Y+2Y      | 102282546.IB | 22 徐州交通 MTN002  | AAA | 2.15% |

|               |              |                 |     |        |
|---------------|--------------|-----------------|-----|--------|
| 1.22Y(休 2)    | 102383215.IB | 23 华宝都鼎 MTN002  | AAA | 2.18%  |
| 1.26Y+NY(休 1) | 102383340.IB | 23 平煤化 MTN003   | AAA | 2.46%  |
| 1.47Y(休 2)    | 102380337.IB | 23 国盛 MTN002    | AAA | 2.09%  |
| 1.47Y         | 102380384.IB | 23 光大环境 MTN001  | AAA | 2.16%  |
| 1.48Y(休 2)    | 102380406.IB | 23 方洋 MTN001    | AA+ | 2.26%  |
| 1.53Y+2Y      | 102380673.IB | 23 北控水集 MTN001A | AAA | 2.10%  |
| 1.56Y+1Y(休 3) | 102481320.IB | 24 水发集团 MTN004  | AAA | 2.45%  |
| 1.56Y+1Y(休 3) | 102481320.IB | 24 水发集团 MTN004  | AAA | 2.45%  |
| 1.56Y+1Y(休 3) | 102481320.IB | 24 水发集团 MTN004  | AAA | 2.45%  |
| 1.57Y         | 102100616.IB | 21 科学城 MTN002   | AAA | 2.14%  |
| 1.62Y(休 2)    | 102481752.IB | 24 中铁置业 MTN001  | AAA | 2.45%  |
| 1.62Y(休 2)    | 102481752.IB | 24 中铁置业 MTN001  | AAA | 2.45%  |
| 1.62Y+2Y      | 102381060.IB | 23 徐州新盛 MTN001  | AAA | 2.14%  |
| 1.77Y(休 3)    | 102381444.IB | 23 广州地铁 MTN004  | AAA | 2.08%  |
| 1.87Y+2Y      | 102381855.IB | 23 江宁经开 MTN003  | AAA | 2.20%  |
| 1.89Y         | 102381913.IB | 23 晋能煤业 MTN003  | AAA | 2.17%  |
| 1.89Y         | 102381913.IB | 23 晋能煤业 MTN003  | AAA | 2.18%  |
| 1.97Y         | 102101746.IB | 21 株洲城建 MTN002  | AA+ | 2.255% |
| 2.41Y(休 6)    | 102480481.IB | 24 青岛城投 MTN001  | AAA | 2.23%  |
| 2.45Y(休 1)    | 102280293.IB | 22 蜀道投资 MTN003  | AAA | 2.15%  |
| 2.45Y(休 1)    | 102280293.IB | 22 蜀道投资 MTN003  | AAA | 2.15%  |
| 2.45Y(休 1)    | 102280293.IB | 22 蜀道投资 MTN003  | AAA | 2.15%  |
| 2.53Y         | 102481090.IB | 24 崇川国资 MTN002  | AA+ | 2.23%  |
| 2.53Y         | 102481115.IB | 24 中核 MTN001    | AAA | 2.08%  |
| 2.53Y         | 102481115.IB | 24 中核 MTN001    | AAA | 2.08%  |
| 2.53Y         | 102481123.IB | 24 津城建 MTN013   | AAA | 2.45%  |
| 2.54Y(休 2)    | 102481187.IB | 24 南航股 MTN001   | AAA | 2.13%  |
| 2.6Y+2Y       | 102481634.IB | 24 潍坊水务 MTN002  | AA+ | 3.05%  |
| 2.75Y(休 1)    | 102482248.IB | 24 湖南能源 MTN004  | AA+ | 2.25%  |
| 2.79Y         | 102482716.IB | 24 汇金 MTN004    | AAA | 2.065% |
| 2.96Y         | 102483732.IB | 24 苏州高技 MTN003A | AAA | 2.24%  |
| 2.96Y         | 102483732.IB | 24 苏州高技 MTN003A | AAA | 2.24%  |
| 2.96Y         | 102281928.IB | 22 中煤集团 MTN001B | AAA | 2.16%  |
| 2.96Y(休 2)    | 102483843.IB | 24 滨建投 MTN012   | AAA | 2.57%  |
| 2.96Y(休 2)    | 102483858.IB | 24 电网 MTN005    | AAA | 2.08%  |
| 2.96Y(休 2)    | 102483858.IB | 24 电网 MTN005    | AAA | 2.08%  |
| 2.96Y(休 2)    | 102483843.IB | 24 滨建投 MTN012   | AAA | 2.57%  |
| 2.96Y(休 2)    | 102483858.IB | 24 电网 MTN005    | AAA | 2.08%  |
| 2.96Y(休 1)    | 102483890.IB | 24 金华金投 MTN002  | AA+ | 2.36%  |
| 2.96Y+2Y      | 102483882.IB | 24 青岛黄岛 MTN004A | AA+ | 2.39%  |
| 3Y            | 102480933.IB | 24 津城建 MTN012   | AAA | 2.55%  |
| 3Y            | 102480933.IB | 24 津城建 MTN012   | AAA | 2.55%  |
| 3Y            | 102480933.IB | 24 津城建 MTN012   | AAA | 2.55%  |
| 3.95Y         | 102382207.IB | 23 粤交投 MTN003   | AAA | 2.17%  |
| 4.45Y         | 102480513.IB | 24 连云港 MTN001   | AA+ | 2.68%  |
| 4.52Y         | 102400688.IB | 24 潍坊投资 MTN001  | AA+ | 2.77%  |
| 4.55Y         | 102481294.IB | 24 汇金 MTN001    | AAA | 2.165% |

|            |              |                     |     |        |
|------------|--------------|---------------------|-----|--------|
| 4.59Y      | 102481504.IB | 24 历下控股 MTN001B     | AA+ | 2.56%  |
| 4.59Y      | 102481504.IB | 24 历下控股 MTN001B     | AA+ | 2.56%  |
| 4.84Y(休 1) | 102483007.IB | 24 新兴际华 MTN003      | AAA | 2.23%  |
| 4.85Y      | 102483053.IB | 24 长春轨交 MTN002      | AA+ | 2.66%  |
| 4.88Y      | 102483261.IB | 24 汇金 MTN005        | AAA | 2.17%  |
| 4.88Y      | 102483261.IB | 24 汇金 MTN005        | AAA | 2.17%  |
| 4.88Y      | 102483261.IB | 24 汇金 MTN005        | AAA | 2.185% |
| 4.95Y      | 102483662.IB | 24 天津港 MTN002(科创票据) | AAA | 2.53%  |
| 4.96Y(休 1) | 102483760.IB | 24 上饶城投 MTN002      | AA+ | 2.73%  |
| 4.96Y(休 1) | 102483760.IB | 24 上饶城投 MTN002      | AA+ | 2.72%  |
| 8.92Y(休 1) | 102382044.IB | 23 诚通控股 MTN003      | AAA | 2.43%  |
| 9.36Y      | 102480215.IB | 24 陕煤化 MTN001       | AAA | 2.53%  |
| 9.7Y       | 102482011.IB | 24 诚通控股 MTN013A     | AAA | 2.44%  |
| 9.7Y       | 102482011.IB | 24 诚通控股 MTN013A     | AAA | 2.44%  |
| 9.73Y(休 2) | 102482116.IB | 24 川投资 MTN002       | AAA | 2.52%  |
| 9.9Y       | 102483392.IB | 24 中铝集 MTN004       | AAA | 2.46%  |
| 9.9Y       | 102483392.IB | 24 中铝集 MTN004       | AAA | 2.46%  |
| 9.9Y       | 102483392.IB | 24 中铝集 MTN004       | AAA | 2.46%  |
| 9.91Y      | 102400885.IB | 24 晋能煤业 MTN011      | AAA | 2.91%  |
| 9.91Y      | 102400885.IB | 24 晋能煤业 MTN011      | AAA | 2.91%  |
| 9.91Y      | 102483397.IB | 24 福州城投 MTN002      | AAA | 2.52%  |
| 9.95Y+NY   | 102483686.IB | 24 川能投 MTN005       | AAA | 100    |
| 9.95Y+NY   | 102483686.IB | 24 川能投 MTN005       | AAA | 100    |

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    |
|--------------|------------|---------------|---------|--------|
| 8D+5Y        | 1928026.IB | 19 兴业银行二级 02  | AAA     | 1.99%  |
| 9D+NY        | 1928025.IB | 19 交通银行永续债    | AAA     | 1.98%  |
| 16D+NY       | 1928031.IB | 19 广发银行永续债    | AAA     | 2.00%  |
| 16D+5Y       | 1920059.IB | 19 江苏银行二级     | AAA     | 2.00%  |
| 66D(休 2)     | 2128041.IB | 21 广发银行小微债    | AAA     | 1.95%  |
| 66D(休 2)     | 2128041.IB | 21 广发银行小微债    | AAA     | 1.95%  |
| 66D(休 2)     | 2128041.IB | 21 广发银行小微债    | AAA     | 1.95%  |
| 66D(休 2)     | 2128041.IB | 21 广发银行小微债    | AAA     | 1.95%  |
| 72D+5Y       | 1928033.IB | 19 中国银行二级 03  | AAA     | 1.99%  |
| 72D+5Y       | 1928033.IB | 19 中国银行二级 03  | AAA     | 1.99%  |
| 86D          | 2128046.IB | 21 浦发银行 02    | AAA     | 1.87%  |
| 86D          | 2128046.IB | 21 浦发银行 02    | AAA     | 1.87%  |
| 86D          | 2128046.IB | 21 浦发银行 02    | AAA     | 1.87%  |
| 110D+5Y(休 1) | 1920091.IB | 19 南京银行二级     | AAA     | 2.02%  |
| 171D(休 2)    | 2228016.IB | 22 华夏银行 01    | AAA     | 2.00%  |
| 188D+NY      | 2028006.IB | 20 邮储银行永续债    | AAA     | 2.05%  |
| 207D(休 1)    | 2228022.IB | 22 兴业银行 03    | AAA     | 1.96%  |
| 211D+NY      | 2021012.IB | 20 深圳农商永续债    | AAA/AA+ | 2.11%  |
| 223D         | 2228026.IB | 22 华夏银行 02    | AAA     | 1.95%  |
| 243D+NY      | 2028017.IB | 20 农业银行永续债 01 | AAA     | 2.055% |
| 252D+5Y      | 2028018.IB | 20 交通银行二级     | AAA     | 2.045% |

|               |              |               |     |        |
|---------------|--------------|---------------|-----|--------|
| 261D          | 2228033.IB   | 22 广发银行 01    | AAA | 1.95%  |
| 283D(休 2)     | 2228043.IB   | 22 中国银行小微债 01 | AAA | 1.95%  |
| 328D          | 2228046.IB   | 22 中信银行 02    | AAA | 1.96%  |
| 1.02Y+5Y      | 2028034.IB   | 20 浦发银行二级 03  | AAA | 2.055% |
| 1.02Y+5Y      | 2028034.IB   | 20 浦发银行二级 03  | AAA | 2.055% |
| 1.03Y+5Y(休 2) | 2028038.IB   | 20 中国银行二级 01  | AAA | 2.04%  |
| 1.03Y+NY      | 2028037.IB   | 20 光大银行永续债    | AAA | 2.055% |
| 1.03Y+NY      | 2028037.IB   | 20 光大银行永续债    | AAA | 2.055% |
| 1.03Y+NY      | 2028037.IB   | 20 光大银行永续债    | AAA | 2.06%  |
| 1.03Y+NY      | 2028037.IB   | 20 光大银行永续债    | AAA | 2.06%  |
| 1.03Y+NY      | 2028037.IB   | 20 光大银行永续债    | AAA | 2.06%  |
| 1.04Y+5Y      | 2028041.IB   | 20 工商银行二级 01  | AAA | 2.03%  |
| 1.04Y+5Y      | 2028041.IB   | 20 工商银行二级 01  | AAA | 2.05%  |
| 1.04Y+5Y      | 2028041.IB   | 20 工商银行二级 01  | AAA | 2.05%  |
| 1.04Y+5Y      | 2028041.IB   | 20 工商银行二级 01  | AAA | 2.05%  |
| 1.04Y+NY      | 2028040.IB   | 20 交通银行永续债    | AAA | 2.06%  |
| 1.04Y+NY      | 2028040.IB   | 20 交通银行永续债    | AAA | 2.06%  |
| 1.11Y         | 2228050.IB   | 22 光大银行       | AAA | 1.97%  |
| 1.11Y         | 2228050.IB   | 22 光大银行       | AAA | 1.97%  |
| 1.18Y         | 2220078.IB   | 22 杭州银行债 02   | AAA | 1.98%  |
| 1.18Y+NY      | 2028048.IB   | 20 中国银行永续债 02 | AAA | 2.06%  |
| 1.18Y+NY      | 2028048.IB   | 20 中国银行永续债 02 | AAA | 2.05%  |
| 1.18Y+NY      | 2028048.IB   | 20 中国银行永续债 02 | AAA | 2.055% |
| 1.2Y+NY(休 1)  | 2028051.IB   | 20 浦发银行永续债    | AAA | 2.06%  |
| 1.2Y+NY(休 1)  | 2028051.IB   | 20 浦发银行永续债    | AAA | 2.06%  |
| 1.36Y+5Y      | 2128002.IB   | 21 工商银行二级 01  | AAA | 2.06%  |
| 1.52Y(休 2)    | 2326004.IB   | 23 星展银行       | AAA | 2.10%  |
| 1.53Y+NY      | 2128011.IB   | 21 邮储银行永续债 01 | AAA | 2.06%  |
| 1.59Y         | 2328009.IB   | 23 中信银行 01    | AAA | 1.99%  |
| 1.6Y          | 2320015.IB   | 23 宁波银行 01    | AAA | 2.00%  |
| 1.62Y+NY(休 1) | 2128017.IB   | 21 中信银行永续债    | AAA | 2.075% |
| 1.62Y+NY(休 1) | 2128017.IB   | 21 中信银行永续债    | AAA | 2.08%  |
| 1.72Y(休 2)    | 212380006.IB | 23 华夏银行债 02   | AAA | 1.995% |
| 1.74Y+5Y(休 2) | 2120047.IB   | 21 宁波银行二级 01  | AAA | 2.08%  |
| 1.75Y+NY      | 2128022.IB   | 21 交通银行永续债    | AAA | 2.07%  |
| 1.75Y+NY      | 2128022.IB   | 21 交通银行永续债    | AAA | 2.07%  |
| 1.84Y         | 292380005.IB | 23 法农银行债 01   | AAA | 2.18%  |
| 1.85Y         | 212380008.IB | 23 交行债 01     | AAA | 1.97%  |
| 1.85Y         | 212380008.IB | 23 交行债 01     | AAA | 1.97%  |
| 1.85Y         | 212380008.IB | 23 交行债 01     | AAA | 1.97%  |
| 1.91Y+5Y(休 1) | 2128025.IB   | 21 建设银行二级 01  | AAA | 2.07%  |
| 1.91Y+5Y(休 1) | 2128025.IB   | 21 建设银行二级 01  | AAA | 2.07%  |
| 1.91Y+5Y(休 1) | 2128025.IB   | 21 建设银行二级 01  | AAA | 2.07%  |
| 1.91Y+5Y(休 1) | 2128025.IB   | 21 建设银行二级 01  | AAA | 2.07%  |
| 1.91Y+5Y(休 1) | 2128025.IB   | 21 建设银行二级 01  | AAA | 2.09%  |
| 1.92Y         | 2320036.IB   | 23 海峡银行小微债 02 | AA+ | 2.15%  |
| 1.95Y         | 2328021.IB   | 23 兴业银行小微债 01 | AAA | 1.99%  |

|               |              |                            |         |        |
|---------------|--------------|----------------------------|---------|--------|
| 2.18Y+NY      | 2120100.IB   | 21 郑州银行永续债                 | AAA/AA+ | 2.345% |
| 2.19Y         | 2320057.IB   | 23 长沙银行小微债                 | AAA     | 2.05%  |
| 2.19Y(休 2)    | 2328024.IB   | 23 中国银行三农债 01              | AAA     | 1.995% |
| 2.2Y          | 2321034.IB   | 23 长沙农商 01                 | AA+     | 2.15%  |
| 2.21Y+5Y      | 2128042.IB   | 21 兴业银行二级 02               | AAA     | 2.09%  |
| 2.21Y+5Y      | 2128042.IB   | 21 兴业银行二级 02               | AAA     | 2.10%  |
| 2.21Y+NY      | 2120107.IB   | 21 浙商银行永续债                 | AAA     | 2.155% |
| 2.34Y+5Y      | 2228003.IB   | 22 兴业银行二级 01               | AAA     | 2.10%  |
| 2.35Y+NY      | 2228001.IB   | 22 邮储银行永续债 01              | AAA     | 2.11%  |
| 2.35Y+NY      | 2228001.IB   | 22 邮储银行永续债 01              | AAA     | 2.125% |
| 2.41Y(休 5)    | 2428001.IB   | 24 平安银行小微债 01              | AAA     | 2.01%  |
| 2.47Y         | 212480001.IB | 24 建行债 01A                 | AAA     | 2.00%  |
| 2.52Y(休 1)    | 2420013.IB   | 24 北京银行 01                 | AAA     | 2.02%  |
| 2.59Y+5Y      | 2228024.IB   | 22 工商银行二级 03               | AAA     | 2.09%  |
| 2.59Y+5Y      | 2228024.IB   | 22 工商银行二级 03               | AAA     | 2.09%  |
| 2.59Y+5Y      | 2228024.IB   | 22 工商银行二级 03               | AAA     | 2.09%  |
| 2.69Y+1Y(休 2) | 312410001.IB | 24 中行 TLAC 非资本债 01A        | AAA     | 2.09%  |
| 2.71Y         | 212480013.IB | 24 交行债 01                  | AAA     | 2.01%  |
| 2.75Y         | 2420025.IB   | 24 厦门银行小微债 01              | AAA     | 2.08%  |
| 2.77Y         | 212400005.IB | 24 成都农商行三农债 01             | AAA     | 2.08%  |
| 2.77Y         | 212400005.IB | 24 成都农商行三农债 01             | AAA     | 2.085% |
| 2.78Y         | 212480016.IB | 24 杭州联合农商小微债 01            | AAA     | 2.085% |
| 2.83Y         | 212400007.IB | 24 中信银行债 01                | AAA     | 2.02%  |
| 2.83Y         | 212400007.IB | 24 中信银行债 01                | AAA     | 2.03%  |
| 2.83Y         | 212400007.IB | 24 中信银行债 01                | AAA     | 2.03%  |
| 2.95Y         | 212480051.IB | 24 光大银行三农专项债 01            | AAA     | 2.02%  |
| 2.97Y+1Y      | 312410005.IB | 24 农行 TLAC 非资本债<br>01A(BC) | AAA     | 2.09%  |
| 2.97Y+NY      | 092280083.IB | 22 建行永续债 01                | AAA     | 2.14%  |
| 3.12Y+NY(休 1) | 092280105.IB | 22 南京银行永续债 01              | AAA     | 2.19%  |
| 3.16Y+5Y      | 092280134.IB | 22 工行二级资本债 04A             | AAA     | 2.12%  |
| 3.53Y+5Y      | 232380006.IB | 23 中行二级资本债 01A             | AAA     | 2.145% |
| 3.58Y+5Y      | 232380017.IB | 23 光大二级资本债 01A             | AAA     | 2.185% |
| 3.58Y+5Y      | 232380017.IB | 23 光大二级资本债 01A             | AAA     | 2.185% |
| 3.71Y+5Y(休 1) | 232380021.IB | 23 浙商银行二级资本债 01            | AAA     | 2.22%  |
| 3.97Y+5Y      | 232380036.IB | 23 工行二级资本债 02A             | AAA     | 2.155% |
| 3.97Y+5Y      | 232380036.IB | 23 工行二级资本债 02A             | AAA     | 2.155% |
| 4.03Y+5Y      | 232380057.IB | 23 中行二级资本债 02A             | AAA     | 2.17%  |
| 4.1Y+NY       | 242380019.IB | 23 邮储永续债 01                | AAA     | 2.205% |
| 4.1Y+NY       | 242380019.IB | 23 邮储永续债 01                | AAA     | 2.205% |
| 4.1Y+NY       | 242380019.IB | 23 邮储永续债 01                | AAA     | 2.205% |
| 4.4Y+5Y(休 1)  | 232480003.IB | 24 恒丰银行二级资本债 01            | AAA     | 2.35%  |
| 4.4Y+5Y(休 1)  | 232480003.IB | 24 恒丰银行二级资本债 01            | AAA     | 2.36%  |
| 4.4Y+5Y(休 1)  | 232480003.IB | 24 恒丰银行二级资本债 01            | AAA     | 2.36%  |
| 4.4Y+5Y(休 1)  | 232480003.IB | 24 恒丰银行二级资本债 01            | AAA     | 2.36%  |
| 4.57Y+5Y(休 2) | 232480008.IB | 24 中行二级资本债 02A             | AAA     | 2.18%  |
| 4.57Y+5Y(休 2) | 232480008.IB | 24 中行二级资本债 02A             | AAA     | 2.20%  |
| 4.57Y+5Y(休 2) | 232480008.IB | 24 中行二级资本债 02A             | AAA     | 2.20%  |

|               |              |                    |         |         |
|---------------|--------------|--------------------|---------|---------|
| 4.62Y+NY      | 242480002.IB | 24 兴业银行永续债 01      | AAA     | 2.25%   |
| 4.62Y+5Y      | 232480011.IB | 24 农行二级资本债 02A     | AAA     | 2.185%  |
| 4.62Y+5Y      | 232480011.IB | 24 农行二级资本债 02A     | AAA     | 2.185%  |
| 4.62Y+5Y      | 232480011.IB | 24 农行二级资本债 02A     | AAA     | 2.185%  |
| 4.62Y+5Y      | 232480011.IB | 24 农行二级资本债 02A     | AAA     | 2.19%   |
| 4.62Y+NY      | 242400007.IB | 24 中信银行永续债 01      | AAA     | 2.25%   |
| 4.62Y+NY      | 242400007.IB | 24 中信银行永续债 01      | AAA     | 2.25%   |
| 4.62Y+5Y      | 1928012.IB   | 19 工商银行二级 04       | AAA     | 2.18%   |
| 4.62Y+NY      | 242400007.IB | 24 中信银行永续债 01      | AAA     | 2.26%   |
| 4.62Y+NY      | 242400007.IB | 24 中信银行永续债 01      | AAA     | 2.27%   |
| 4.63Y+5Y(休 2) | 232400014.IB | 24 民生银行二级资本债 01    | AAA     | 2.39%   |
| 4.73Y+NY      | 242400009.IB | 24 农行永续债 02        | AAA     | 2.235%  |
| 4.82Y+5Y(休 2) | 232480033.IB | 24 建行二级资本债 02A     | AAA     | 2.20%   |
| 4.82Y+5Y(休 2) | 232480033.IB | 24 建行二级资本债 02A     | AAA     | 2.20%   |
| 4.82Y+5Y(休 2) | 232480033.IB | 24 建行二级资本债 02A     | AAA     | 2.20%   |
| 4.82Y+5Y(休 2) | 232480033.IB | 24 建行二级资本债 02A     | AAA     | 2.20%   |
| 4.82Y+5Y(休 2) | 232480033.IB | 24 建行二级资本债 02A     | AAA     | 2.20%   |
| 4.82Y+5Y(休 2) | 232480033.IB | 24 建行二级资本债 02A     | AAA     | 2.20%   |
| 4.83Y+5Y      | 232480032.IB | 24 兴业银行二级资本债 02    | AAA     | 2.24%   |
| 4.83Y+5Y      | 232480032.IB | 24 兴业银行二级资本债 02    | AAA     | 2.24%   |
| 4.88Y+NY      | 242480008.IB | 24 中行永续债 01        | AAA     | 2.24%   |
| 4.88Y+NY      | 242480008.IB | 24 中行永续债 01        | AAA     | 2.24%   |
| 4.9Y+5Y(休 2)  | 232480039.IB | 24 广发银行二级资本债 01A   | AAA     | 2.25%   |
| 4.9Y+5Y(休 2)  | 232400032.IB | 24 成都银行二级资本债 02    | AAA     | 2.35%   |
| 4.92Y+5Y(休 2) | 232400034.IB | 24 杭州银行二级资本债 01    | AAA     | 2.27%   |
| 4.92Y+5Y(休 2) | 232400034.IB | 24 杭州银行二级资本债 01    | AAA     | 2.27%   |
| 4.92Y+5Y(休 2) | 232400034.IB | 24 杭州银行二级资本债 01    | AAA     | 2.27%   |
| 4.93Y+5Y      | 1928020.IB   | 19 交通银行二级 02       | AAA     | 2.21%   |
| 4.94Y+NY      | 242400018.IB | 24 北京农商行永续债 01     | AAA     | 2.35%   |
| 4.95Y+5Y      | 232400035.IB | 24 南京银行二级资本债 01    | AAA     | 2.26%   |
| 4.96Y+NY(休 1) | 242400019.IB | 24 江苏银行永续债 02      | AAA     | 2.285%  |
| 4.96Y+NY      | 242400020.IB | 24 交行永续债 01BC      | AAA     | 2.2475% |
| 4.96Y+NY      | 242400020.IB | 24 交行永续债 01BC      | AAA     | 2.25%   |
| 4.96Y+5Y      | 232480061.IB | 24 工行二级资本债 01A(BC) | AAA     | 2.195%  |
| 4.96Y+5Y      | 232480061.IB | 24 工行二级资本债 01A(BC) | AAA     | 2.205%  |
| 4.96Y+5Y      | 232480061.IB | 24 工行二级资本债 01A(BC) | AAA     | 2.205%  |
| 4.96Y+5Y      | 232480061.IB | 24 工行二级资本债 01A(BC) | AAA     | 2.215%  |
| 4.96Y+5Y      | 232480061.IB | 24 工行二级资本债 01A(BC) | AAA     | 2.215%  |
| 4.96Y+5Y      | 232480061.IB | 24 工行二级资本债 01A(BC) | AAA     | 2.215%  |
| 4.96Y+5Y      | 232480061.IB | 24 工行二级资本债 01A(BC) | AAA     | 2.215%  |
| 4.98Y+5Y(休 2) | 232480063.IB | 24 东莞银行二级资本债 02    | AAA/AA+ | 2.36%   |
| 7.18Y+5Y(休 1) | 2128040.IB   | 21 中国银行二级 04       | AAA     | 2.30%   |
| 7.18Y+5Y(休 1) | 2128040.IB   | 21 中国银行二级 04       | AAA     | 2.30%   |
| 9.96Y+5Y      | 232480062.IB | 24 工行二级资本债 01B(BC) | AAA     | 2.36%   |
| 8D            | 1980291.IB   | 19 铁道 11           | AAA     | 1.80%   |
| 9D            | 112974.SZ    | 19 华菱 04           | AAA     | 2.07%   |
| 9D            | 112974.SZ    | 19 华菱 04           | AAA     | 2.07%   |

|               |            |          |        |       |
|---------------|------------|----------|--------|-------|
| 9D            | 112974.SZ  | 19 华菱 04 | AAA    | 2.07% |
| 11D(休 1)      | 188790.SH  | 21 电建 05 | AAA    | 1.95% |
| 13D           | 149641.SZ  | 21 长城 07 | AAA    | 1.93% |
| 13D           | 149641.SZ  | 21 长城 07 | AAA    | 1.93% |
| 16D           | 188812.SH  | 21 盛泽 G1 | AA     | 2.07% |
| 67D(休 1)      | 149705.SZ  | 21 福投 04 | AAA    | 2.06% |
| 79D+2Y(休 1)   | 149719.SZ  | 21 桂交 02 | AAA    | 2.08% |
| 102D(休 1)     | 138737.SH  | 22 华泰 12 | AAA    | 1.91% |
| 105D          | 185285.SH  | 22 海通 01 | AAA    | 1.90% |
| 107D+3Y       | 114414.SH  | 22 饶创 01 | AA+    | 2.55% |
| 124D          | 114721.SH  | 23 贵溪 01 | AA     | 2.52% |
| 128D+2Y(休 1)  | 196220.SH  | 22 嘉善 01 | AA+    | 2.10% |
| 166D+2Y       | 196461.SH  | 22 临开 01 | AA+    | 2.20% |
| 171D(休 2)     | 114999.SH  | 23 瀚控 02 | AA+    | 2.35% |
| 174D          | 149821.SZ  | 22 招租 G1 | AAA    | 2.05% |
| 178D(休 2)     | 185481.SH  | 22 中财 G1 | AAA    | 2.00% |
| 180D+15Y(休 2) | 152406.SH  | 20 鄂科 01 | AAA    | 2.05% |
| 184D          | 148206.SZ  | 23 长城 01 | AAA    | 2.00% |
| 186D(休 1)     | 166226.SH  | 20 漳九 01 | AAA    | 2.12% |
| 186D(休 1)     | 166226.SH  | 20 漳九 01 | AAA    | 2.12% |
| 191D          | 149850.SZ  | 22 中材 G1 | AAA    | 2.09% |
| 215D          | 163341.SH  | 20 中证 G7 | AAA    | 2.00% |
| 221D(休 1)     | 185651.SH  | 22 沪电 03 | AAA    | 2.07% |
| 227D(休 2)     | 250855.SH  | 23 瀚控 04 | AA+    | 2.30% |
| 227D(休 2)     | 250855.SH  | 23 瀚控 04 | AA+    | 2.30% |
| 228D+NY(休 1)  | 149905.SZ  | 22 鄂交 Y4 | AAA    | 2.10% |
| 239D          | 254714.SH  | 24 渝合 D1 | AA+    | 2.25% |
| 252D          | 166820.SH  | 20 昌兴 01 | AA     | 2.58% |
| 263D(休 2)     | 251225.SH  | 23 蚌投 02 | AA/AA+ | 2.25% |
| 267D          | 143562.SH  | 18 川发 01 | AAA    | 2.08% |
| 278D+2Y       | 149946.SZ  | 22 电建 03 | AAA    | 2.20% |
| 278D+2Y       | 149946.SZ  | 22 电建 03 | AAA    | 2.20% |
| 279D          | 149949.SZ  | 22 西部 06 | AAA    | 2.02% |
| 280D          | 188273.SH  | 21 恒信 G2 | AAA    | 2.11% |
| 282D+NY       | 194761.SH  | 22 余创 Y2 | AAA    | 2.18% |
| 302D+NY       | 115612.SH  | 建材 YK03  | AAA    | 2.11% |
| 313D+3Y       | 251829.SH  | 23 赣金 02 | AA+    | 2.42% |
| 347D(休 1)     | 185593.SH  | 22 中证 05 | AAA    | 2.00% |
| 348D          | 2080199.IB | 20 宜昌高投债 | AA+    | 2.18% |
| 348D          | 2080199.IB | 20 宜昌高投债 | AA+    | 2.18% |
| 353D(休 2)     | 182562.SH  | 22 阜城 02 | AA     | 2.30% |
| 355D+2Y       | 182590.SH  | 22 福新 01 | AAA    | 2.10% |
| 360D(休 2)     | 182490.SH  | 22 潍坊 05 | AAA    | 2.30% |
| 363D          | 137795.SH  | 22 中色 01 | AAA    | 2.10% |
| 1.01Y+2Y      | 182671.SH  | 22 政通 01 | AA/AA+ | 2.30% |
| 1.01Y+2Y      | 182671.SH  | 22 政通 01 | AA/AA+ | 2.30% |
| 1.1Y          | 137932.SH  | 22 衢资 02 | AA+    | 2.14% |

|               |              |               |        |       |
|---------------|--------------|---------------|--------|-------|
| 1.1Y          | 137932.SH    | 22 衢资 02      | AA+    | 2.14% |
| 1.13Y         | 138503.SH    | 22 国投 K3      | AAA    | 2.05% |
| 1.14Y(休 2)    | 137982.SH    | 22 义乌 03      | AAA    | 2.12% |
| 1.14Y(休 1)    | 137988.SH    | 22 河西 05      | AAA    | 2.10% |
| 1.17Y+NY      | 240240.SH    | 23 中化 Y8      | AAA    | 2.10% |
| 1.21Y         | 175445.SH    | 20 亦庄 03      | AAA    | 2.11% |
| 1.24Y         | 163028.SH    | 19 漳九 03      | AAA    | 2.17% |
| 1.35Y         | 240468.SH    | 24 方正 G1      | AAA    | 2.13% |
| 1.41Y+5Y(休 1) | 152753.SH    | 21 赣铁 01      | AAA    | 2.10% |
| 1.49Y         | 250205.SH    | 23 通城 02      | AAA    | 2.16% |
| 1.58Y         | 1980115.IB   | 19 汉江国投停车场债   | AAA    | 2.15% |
| 1.61Y         | 188035.SH    | 21 中财 G3      | AAA    | 2.05% |
| 1.65Y+5Y      | 152864.SH    | 21 穗交 02      | AAA    | 2.09% |
| 1.75Y         | 149507.SZ    | 21 广新 03      | AAA    | 2.13% |
| 1.75Y         | 149507.SZ    | 21 广新 03      | AAA    | 2.13% |
| 1.76Y         | 178768.SH    | 21 海陵 03      | AA+    | 2.29% |
| 1.88Y         | 188447.SH    | 21 恒健 V1      | AAA    | 2.10% |
| 1.89Y(休 1)    | 196699.SH    | 21 新昌 01      | AA+    | 2.26% |
| 1.93Y         | 252065.SH    | 23 安投 01      | AA     | 2.32% |
| 2.14Y+2Y      | 240170.SH    | 23 新师 01      | AA+    | 2.35% |
| 2.18Y(休 2)    | 240252.SH    | 23 平证 15      | AAA    | 2.13% |
| 2.24Y         | 2322019.IB   | 23 招银金租债 02   | AAA    | 2.06% |
| 2.36Y         | 148580.SZ    | 24 国证 01      | AAA    | 2.07% |
| 2.39Y         | 240511.SH    | 24 能投 01      | AAA    | 2.40% |
| 2.47Y(休 1)    | 2422005.IB   | 24 农银金租债 01   | AAA    | 2.07% |
| 2.47Y+2Y      | 240578.SH    | 24 陆债 01      | AAA    | 2.25% |
| 2.51Y+8Y(休 2) | 2080048.IB   | 20 陕煤债 01     | AAA    | 2.15% |
| 2.52Y+2Y      | 240759.SH    | 24 保利 02      | AAA    | 2.37% |
| 2.55Y         | 254290.SH    | 24 华远 05      | AA/AAA | 2.80% |
| 2.74Y         | 254929.SH    | 24 津保 05      | AAA    | 2.60% |
| 2.76Y         | 2422033.IB   | 24 奔驰汽车债 01   | AAA    | 2.16% |
| 2.78Y         | 241166.SH    | GK 国能 02      | AAA    | 2.02% |
| 2.79Y+NY(休 1) | 148794.SZ    | 24 河钢 Y1      | AAA    | 2.44% |
| 2.82Y         | 252480010.IB | 24 杭银消费债 03   | AAA    | 2.16% |
| 2.89Y         | 182374.SH    | 22 鄞城 01      | AA+    | 2.21% |
| 2.89Y         | 182374.SH    | 22 鄞城 01      | AA+    | 2.21% |
| 2.91Y         | 241420.SH    | 24 融和 04      | AAA    | 2.21% |
| 2.91Y         | 241420.SH    | 24 融和 04      | AAA    | 2.22% |
| 3.11Y+NY      | 137971.SH    | 22 葛洲 Y5      | AAA    | 2.19% |
| 3.5Y+5Y(休 1)  | 272380002.IB | 23 太平洋财险债 01  | AAA    | 2.22% |
| 4.16Y         | 2180444.IB   | 21 孝感长兴债      | AA/AA+ | 2.70% |
| 4.16Y+NY      | 282380001.IB | 23 泰康人寿永续债 01 | AAA    | 2.33% |
| 4.23Y+NY      | 282380002.IB | 23 太保寿险永续债 01 | AAA    | 2.33% |
| 4.37Y         | 240522.SH    | 24 舟城 02      | AA+    | 2.38% |
| 4.52Y+NY      | 240778.SH    | 24 豫通 Y4      | AAA    | 2.32% |
| 4.53Y         | 133799.SZ    | 24 吉控 04      | AA+    | 2.64% |
| 4.56Y         | 254268.SH    | 24 无锡 01      | AA+    | 2.29% |

|               |              |                  |     |       |
|---------------|--------------|------------------|-----|-------|
| 4.61Y         | 240889.SH    | 24 八局 K1         | AAA | 2.26% |
| 4.62Y         | 091900007.IB | 19 长城债 02BC(品种二) | AAA | 2.60% |
| 4.83Y         | 254930.SH    | 24 西财 K1         | AAA | 2.40% |
| 4.83Y+5Y      | 272400005.IB | 24 平安产险资本补充债 01  | AAA | 2.33% |
| 4.9Y+NY       | 255495.SH    | 24 云港 Y1         | AA+ | 2.80% |
| 4.9Y+NY       | 255495.SH    | 24 云港 Y1         | AA+ | 2.80% |
| 4.96Y+NY      | 241548.SH    | 八局 YK01          | AAA | 2.43% |
| 9.74Y         | 241105.SH    | 24 陕煤 K2         | AAA | 2.52% |
| 9.86Y(休 1)    | 148826.SZ    | 24 风电 GVK2       | AAA | 2.42% |
| 9.91Y         | 241378.SH    | 24 节能 K2         | AAA | 2.56% |
| 61D           | 032191222.IB | 21 柯桥建投 PPN001   | AA  | 2.14% |
| 82D+2Y        | 032381114.IB | 23 湖北资产 PPN001   | AA+ | 2.33% |
| 82D+2Y        | 032381114.IB | 23 湖北资产 PPN001   | AA+ | 2.33% |
| 82D+2Y        | 032381114.IB | 23 湖北资产 PPN001   | AA+ | 2.33% |
| 88D(休 1)      | 032191405.IB | 21 龙城发展 PPN003A  | AAA | 2.12% |
| 88D(休 1)      | 032191405.IB | 21 龙城发展 PPN003A  | AAA | 2.12% |
| 88D(休 1)      | 032191405.IB | 21 龙城发展 PPN003A  | AAA | 2.15% |
| 229D          | 032000415.IB | 20 宜宾国资 PPN001   | AAA | 2.10% |
| 239D          | 032380448.IB | 23 金水投资 PPN001   | AA+ | 2.23% |
| 335D+2Y       | 032280711.IB | 22 镇江城建 PPN006   | AA+ | 2.22% |
| 1.51Y+2Y      | 032300342.IB | 23 济南城建 PPN001   | AAA | 2.15% |
| 1.85Y(休 1)    | 032380668.IB | 23 连云港 PPN003B   | AA+ | 2.34% |
| 2.33Y+2Y      | 032480031.IB | 24 浏阳城建 PPN001   | AA+ | 2.24% |
| 2.33Y+2Y      | 032480031.IB | 24 浏阳城建 PPN001   | AA+ | 2.24% |
| 2.48Y(休 2)    | 032480215.IB | 24 太湖科技 PPN001   | AA  | 2.37% |
| 2.74Y         | 032400762.IB | 24 溧水经开 PPN003   | AA+ | 2.35% |
| 2.74Y         | 032400762.IB | 24 溧水经开 PPN003   | AA+ | 2.35% |
| 2.74Y         | 032400762.IB | 24 溧水经开 PPN003   | AA+ | 2.35% |
| 2.74Y         | 032400762.IB | 24 溧水经开 PPN003   | AA+ | 2.35% |
| 2.87Y+2Y      | 032480804.IB | 24 青岛黄岛 PPN001   | AA+ | 2.42% |
| 2.96Y+2Y      | 032400880.IB | 24 新郑投资 PPN003   | AA+ | 2.42% |
| 2.98Y+2Y(休 1) | 032480956.IB | 24 赣州城投 PPN001   | AA+ | 2.36% |

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