

# 债市与经济面差异困扰市场

代码	名称	净价	涨跌幅	全价	收益率	剩余年限	票面利率
010502	05国债(2)	98.73	0.00%	98.73	1.63%	0.789	-
000696	96国债(6)	112.14	0.09%	123.549	0.10%	1.038	11.83%
010405	04国债(5)	98.2	-0.10%	98.2	1.76%	1.041	-
010411	04国债(11)	101.32	0.00%	102.692	2.09%	1.542	2.98%
000685	96国债(5)	101.54	0.00%	104.104	3.55%	2.222	3.26%
00704	07国债(4)	118.1	-0.22%	125.308	1.57%	2.266	9.78%
010214	02国债(14)	99.44	0.01%	101.037	2.89%	2.4	2.65%
010010	00国债(10)	97.77	-0.01%	101.204	2.72%	2.458	R=0.380%
010033	21国债(3)	100.82	0.05%	101.16	2.97%	2.899	3.37%
010115	01国债(15)	99.18	0.10%	100.536	3.24%	3.551	3.00%
010403	04国债(3)	104.45	0.00%	104.959	3.18%	3.888	4.42%
010210	02国债(10)	95.88	-0.02%	97.772	3.49%	3.221	2.29%
000908	99国债(8)	99.48	0.00%	101.749	3.43%	4.315	3.30%
010408	04国债(8)	104.05	0.14%	106.689	3.29%	4.389	4.30%
010215	02国债(15)	98.11	0.11%	99.531	3.38%	4.518	2.93%
010301	03国债(1)	96.48	-0.02%	97.223	3.48%	3.723	2.66%
010503	05国债(3)	99.59	-0.10%	99.915	3.39%	4.904	3.30%
010004	20国债(4)	98.33	0.01%	98.401	3.24%	4.978	R=0.020%
010307	03国债(7)	95.86	0.01%	97.937	3.54%	5.222	2.66%
010311	03国债(11)	99.90	0.07%	101.85	3.50%	5.471	3.51%
010404	04国债(4)	107.39	-0.05%	107.844	3.50%	5.984	4.89%
010407	04国债(7)	106.8	0.07%	110.413	3.47%	6.236	4.71%
010110	21国债(10)	95.89	-0.02%	97.902	3.69%	3.231	2.95%
010112	21国债(12)	96.5	0.00%	98.288	3.67%	6.416	3.00%
010410	04国债(10)	107.22	-0.07%	109.723	3.59%	6.488	4.86%
010203	02国债(3)	93.04	0.02%	93.346	3.70%	6.882	2.54%
010308	03国债(8)	94.3	-0.10%	96.246	3.83%	8.299	3.02%
010501	05国债(1)	100.85	0.24%	105.981	3.87%	9.748	4.44%
010213	02国债(13)	86.7	0.14%	87.32	4.00%	12.307	2.60%
010107	21国债(7)	101.1	0.05%	103.112	4.16%	16.167	4.26%
010303	03国债(3)	90.89	0.12%	91.309	4.17%	17.879	3.40%
010504	05国债(4)	101.24	0.21%	103.531	4.05%	19.956	4.11%
120101	99零债(1)	100.37	0.25%	101.58	2.61%	0.185	4.00%
120004	00零债(4)	102.45	0.05%	107.6	3.16%	1.044	4.00%
120005	00零债(5)	104.94	-0.02%	106.37	3.55%	1.636	4.20%
120005	98零债(5)	101.281	0.00%	104.56	3.89%	2.274	4.50%
120002	02中移(5)	99.159	0.00%	101.23	3.86%	2.411	3.50%
120002	98国债(3)	100.382	-0.04%	103.23	4.39%	4.37	4.50%
120007	02零债(7)	98.319	-0.01%	100.61	4.44%	4.433	4.02%
120003	99二邮债	98.422	-0.11%	101.6	4.34%	5.151	R+1.750%
120101	01中移(3)	98.124	-0.23%	101.68	4.35%	6.049	R+1.750%
120288	02金债(8)	98.097	0.16%	98.49	4.54%	6.91	4.22%
120205	02油城债	98.461	0.87%	100.52	4.56%	7.526	4.32%
120302	03东园债	96.454	-0.12%	100.2	4.84%	8.129	4.30%
120483	04中石化	98.775	-0.04%	100	4.78%	8.734	4.61%
120482	04通用债	96.881	-0.09%	97.56	4.43%	8.83	R+1.750%
120102	01三峡债	101.984	-0.08%	104.91	4.97%	11.441	5.21%
120203	02中移(15)	95.637	-0.01%	98.3	4.98%	12.411	4.50%
120204	02东交债	95.687	0.30%	97.8	4.98%	12.534	4.51%
120301	03沪轨债	95.43	0.07%	96.69	5.00%	12.721	5.02%
120206	03中电投	99.583	0.13%	101.99	5.06%	13.521	5.00%
120201	02三峡债	95.048	-0.16%	98.36	5.20%	17.307	4.76%
120303	03三峡债	91.762	0.41%	95.81	5.44%	26.167	4.60%

数据来源:北方之星(x)债券分析系统

代码	名称	收盘	涨跌幅	应计利息	全价	收益率	剩余年限
100016	民生转债	108.61	0.11	0.3863	108.8	-1.484	2.74
100087	天运转债	99.6	0.02	0.72	100.2	-0.862	2.2
100096	云化转债	123.67	-3.86	1.3742	125.04	-13.506	1.28
100117	西钢转债	96.59	0.04	1.2082	97.8	-4.418	3.19
100177	厦发转债	112.94	0.89	0.7597	114	-0.738	0.84
100196	复星转债	109.61	0.62	1.0652	110.68	-0.325	3.41
100236	桂冠转债	101.8	0	1.1967	103	-3.929	3.08
100567	山推转债	103.77	0.1	1.9658	105.74	-2.085	3.04
100726	华电转债	103.08	0.18	1.4918	104.57	-2.997	3.01
100795	国电转债			0.9584	106.7	-3.2121	3.13
110001	鄂钢转债	100.15	0.22	0.666	100.82	-3.8924	3.49
110010	铜冠转债	100.43	0.15	0.723	101.15	-2.6701	4.44
110036	招行转债	102.63	0.38	0.5562	103.19	-2.4884	4.44
110037	歌华转债	101.71	0.22	0.8877	101.8	-2.4224	3.95
110219	南山转债	98.01	-0.02	0.9247	98.93	-3.311	4.38
110317	晋港转债	107.93	0.94	0.669	108	-0.3835	3.97
110418	江证转债	120.01	0.39	0.1932	120.2	-2.8158	3.87
110874	创业转债			2.1477	102.5	-2.6593	4.08
125488	晨鸣转债	106.9	-0.22	1.2063	108.11	-1.5218	4.29
125630	锦都转债			0.0362	108	-1.0917	2.97
125729	燕京转债			0.4796	100.8	-2.1775	2.38
125822	北化转债	107.1	-1	1.0973	108.12	-1.1711	3.21
125930	丰华转债	103.64	0.07	0.229	103.87	-2.8884	2.9
125932	华菱转债			0.8767	100.89	-2.7709	4.12
125936	华菱转债	97.15	0.03	1.3463	98.5	-4.1457	3.25
125937	金牛转债	111.66	-0.179	1.2888	112.95	-0.6518	4.19
125939	首钢转债	97.36	0.07	0.6863	98.05	-3.787	2.54
126002	万科转2	103.79	-0.52	0.6849	104.47	-1.9444	4.32
126031	炎黄转2	95.13	-0.01	1.3068	96.44	-4.0811	2.27

日期:2005年5月31日 制表:王栋琳

债券简称	最高成交价(元)	最低成交价(元)	涨跌幅(%)	成交量(手)	成交金额(万元)
国债					1,156,300
总计(Total)					3,294,326
央行票据小计					1,156,300
05央行票据06	99.87	99.86	0.002	70,000	
04央行票据60	99.75	99.74	-0.011	30,000	
04央行票据64	99.45	99.45	-	10,000	
04央行票据70	99.49	99.48	-	10,000	
04央行票据78	99.34	99.32	-0.045	30,000	
04央行票据81	99.3	99.11	-	41,000	
04央行票据85	99.25	99.24	0.025	20,000	
04央行票据87	99.19	99.19	0.013	1,000	
04央行票据89	99.15	99.14	-0.254	10,000	
04央行票据93	98.78	98.79	-0.254	10,000	
04央行票据96	98.89	98.89	-0.038	40,000	
04央票100	99.34	99.32	-	20,000	
04央票102	98.94	98.94	0.061	500	
05央行票据05	98.77	98.77	-	14,800	
04央行票据103	97.85	97.84	-	100,000	
05央行票据18	98.31	98.31	-0.152	10,000	
05央行票据22	98.4	98.4	-	17,000	
05央行票据29	98.34	98.33	-	33,000	
05央行票据42	98.32	98.23	-0.053	380,000	
05央行票据48	98.3	98.3	-	20,000	
05央行票据54	98.15	98.15	-0.027	20,000	
05央行票据57	98.06	94.93	-0.083	100,000	
05央行票据31	100.77	100.77	0.387	6,000	
05央行票据43	100	100	0.361	60,000	
05央行票据58	100.91	100.91	0.021	13,000	
国债小计					342,526
01国债09	94.13	94.13	-4.106	35,000	
99国债01	103.6	103.58	-	10,000	
95国债02	98.79	98.79	0.066	10,000	
96国债06	110.03	110.03	-	20,000	
04国债05	98.24	97.9	-0.14	10,293	
03国债05	100.73	100.72	-	20,000	
01国债13	100.92	100.92	-	3,400	
04国债11	101.31	101.28	0.223	6,033	
02国债15	100.81	100.84	-0.01	12,000	
00国债06	102.09	102.09	-	19,000	
97国债4	92.819	92.819	-	19,200	
01国债14	102.61	102.61	-	5,000	
04国债03	104.63	99.604	-2.81	38,800	
04国债08	102.68	102.68	-1.447	10,000	
03国债03	99.66	99.65	-	6,000	
03国债01	99.79	99.79	-1.493	19,000	
03国债07	96.4	95.4	-	11,300	
03国债11	100	98.21	-0.926	40,000	
02国债01	92.66	94.36	-	2,000	
05国债01	100.99	100.99	-	11,000	
央行票据小计					472,500
03国债18	101.115	101.075	-0.035	40,000	
04国债17	101.23	100.8	-0.179	8,000	
99国债08	101.63	101.63	-	4,000	
04国债09	100.555	100.495	-0.004	24,000	
05国债03	97	96.63	-	25,000	
05国债04	99.73	99.73	0.129	2,000	
04国债22	99.84	99.83	-	10,000	
04国债10	100.21	100.24	-	52,500	
04国债23	99.66	99.68	-	7,000	
02国债16	99.22	99.22	-	10,000	
03国债05	100.33	100.31	0.041	45,000	
04国债09	101.75	101.75	-0.029	10,000	
01国债19	101.07	101.07	-	2,000	
04国债21	102.13	102.13	-	11,000	
02国债19	100.11	100.04	-	32,000	
04国债15	103.85	103.74	0.05	51,000	
04国债22	101.93	100.93	-0.198	6,000	
03国债28	101.1	101.1	-	5,000	
04国债11	101.95	101.94	-	30,000	
04国债16	102.96	102.51	-0.39	86,000	
进出口行小计					20,000
03进出口03	100.57	100.57	1.586	5,000	
03进出口02	100.66	100.66	-	8,000	
04进出口02	103.39	103.39	6.456	7,000	
安发行小计					120,000
04安发01	100.22	100.22	-	30,000	
04安发02	100.59	100.27	-0.007	40,000	
05安发02	99.95	99.95	0.07	50,000	
04安发03	102.045	102.005	1.5	33,000	
05中行01	101	100.99	-0.607	40,000	
05中行02	105.7	105.61	-	10,000	
其他小计					130,000
05央行票据07	99.84	99.			