

沪市债券收益率

| 代码     | 名称       | 净价      | 涨跌幅    | 全价      | 收益率   | 剩余年限   | 期限利率     |
|--------|----------|---------|--------|---------|-------|--------|----------|
| 010502 | 05国债(2)  | 99.07   | -0.13% | 99.07   | 0.592 | -      | -        |
| 000696 | 96国债(6)  | 109.4   | -0.03% | 111.312 | 0.55% | 0.841  | 11.83%   |
| 010506 | 05国债(6)  | 98.82   | -0.08% | 98.82   | 1.42% | 0.844  | -        |
| 010405 | 04国债(5)  | 98.9    | -0.01% | 98.9    | 1.32% | 0.844  | -        |
| 010411 | 04国债(11) | 101.93  | -0.04% | 103.889 | 1.51% | 1.345  | 2.98%    |
| 010507 | 05国债(7)  | 99.63   | 0.05%  | 99.751  | 1.77% | 1.926  | 1.58%    |
| 009905 | 99国债(5)  | 102.8   | -0.05% | 106.008 | 1.85% | 2.025  | 3.28%    |
| 100706 | 07国债(6)  | 116.76  | -0.06% | 125.897 | 1.48% | 2.068  | 9.78%    |
| 010214 | 02国债(14) | 100.84  | -0.06% | 102.96  | 2.25% | 2.203  | 2.65%    |
| 010110 | 01国债(10) | 100.66  | -0.04% | 102.613 | 2.32% | 2.26   | R=0.300% |
| 010103 | 21国债(3)  | 102.32  | -0.09% | 103.305 | 2.37% | 2.701  | 3.27%    |
| 010115 | 21国债(15) | 101.12  | -0.15% | 103.068 | 2.64% | 3.353  | 3.00%    |
| 010403 | 04国债(3)  | 102.75  | -0.07% | 108.63  | 2.34% | 3.69   | 4.42%    |
| 010210 | 02国债(10) | 98.06   | -0.37% | 100.424 | 2.91% | 4.04   | 2.39%    |
| 009908 | 99国债(8)  | 101.48  | -0.30% | 104.4   | 2.91% | 4.118  | 3.30%    |
| 010408 | 04国债(8)  | 106.69  | -0.18% | 110.177 | 2.59% | 4.192  | 4.30%    |
| 010215 | 02国债(15) | 101.54  | -0.02% | 103.539 | 2.55% | 4.21   | 2.93%    |
| 010301 | 03国债(1)  | 100.15  | -0.01% | 101.418 | 2.62% | 4.526  | 2.66%    |
| 010503 | 05国债(3)  | 102.73  | -0.02% | 103.706 | 2.67% | 4.707  | 3.30%    |
| 010004 | 20国债(4)  | 99.96   | -0.11% | 100.597 | 2.88% | 4.781  | R=0.250% |
| 010307 | 03国债(7)  | 99.71   | -0.21% | 102.312 | 2.72% | 5.025  | 2.66%    |
| 010311 | 03国债(11) | 103.9   | -      | 106.451 | 2.69% | 5.274  | 3.00%    |
| 010404 | 04国债(4)  | 111.1   | -0.09% | 112.158 | 2.78% | 5.786  | 4.89%    |
| 010407 | 04国债(7)  | 110.38  | 0.06%  | 114.802 | 2.83% | 6.038  | 4.70%    |
| 010110 | 21国债(10) | 97.82   | -0.46% | 100.414 | 3.35% | 6.123  | 2.95%    |
| 010112 | 21国债(12) | 98.67   | -0.43% | 101.06  | 3.29% | 6.219  | 3.05%    |
| 010410 | 04国债(10) | 111.01  | -0.28% | 114.472 | 2.91% | 6.29   | 4.86%    |
| 010203 | 02国债(3)  | 94.71   | -0.86% | 95.517  | 3.44% | 6.685  | 2.54%    |
| 010505 | 05国债(5)  | 101.9   | -0.30% | 102.629 | 3.05% | 6.786  | 3.37%    |
| 010308 | 03国债(8)  | 96.38   | -0.86% | 99.102  | 3.54% | 8.101  | 3.02%    |
| 010501 | 05国债(1)  | 108.65  | -1.10% | 110.657 | 3.40% | 9.551  | 4.44%    |
| 010311 | 03国债(11) | 101.28  | -1.35% | 104.203 | 3.75% | 12.11  | 4.51%    |
| 010107 | 21国债(7)  | 105.75  | -1.54% | 106.89  | 3.73% | 15.97  | 4.26%    |
| 010303 | 03国债(3)  | 96.16   | -1.28% | 97.25   | 3.73% | 17.682 | 3.40%    |
| 010504 | 05国债(4)  | 105.46  | -0.75% | 106.462 | 3.75% | 19.759 | 4.11%    |
| 120206 | 02国债(6)  | 100.215 | 0.16%  | 100.9   | 2.34% | 0.236  | 3.50%    |
| 129904 | 98中债(4)  | 102.504 | -0.01% | 103.36  | 2.43% | 0.847  | 5.48%    |
| 129805 | 98二债(8)  | 104.881 | -0.02% | 108.38  | 2.67% | 1.438  | 6.20%    |
| 129905 | 98国债(5)  | 103.213 | 0.04%  | 107.38  | 2.88% | 2.077  | 4.59%    |
| 120202 | 02中债(2)  | 101.248 | -      | 104.01  | 2.90% | 2.214  | 3.50%    |
| 129902 | 98中债(2)  | 102.934 | -0.60% | 106.67  | 3.72% | 4.173  | 4.50%    |
| 120207 | 02国债(7)  | 101.156 | -0.09% | 104.24  | 3.71% | 4.236  | 4.02%    |
| 129903 | 99二债(3)  | 101.223 | -0.03% | 104.42  | 3.72% | 4.953  | R+1.750% |
| 120101 | 01中移(1)  | 100.637 | -0.27% | 101.24  | 3.87% | 5.852  | R+1.750% |
| 120288 | 02金债(8)  | 100.574 | -0.50% | 101.8   | 4.12% | 6.712  | 4.22%    |
| 120205 | 02国债(5)  | 101.588 | -0.70% | 104.5   | 4.06% | 7.329  | 4.32%    |
| 120307 | 03国债(7)  | 100.92  | -0.80% | 103.4   | 4.19% | 7.425  | 4.29%    |
| 120302 | 03国债(2)  | 101.545 | -0.75% | 104.203 | 4.25% | 7.932  | 4.61%    |
| 120304 | 03国债(4)  | 102.671 | -0.30% | 105.5   | 4.22% | 8.386  | 4.61%    |
| 120305 | 03国债(5)  | 99.745  | -0.41% | 102.2   | 4.03% | 8.386  | R+1.750% |
| 120483 | 04中石化    | 102.866 | -0.99% | 105     | 4.20% | 8.537  | 4.61%    |
| 120503 | 05金水多    | 105.786 | 0.11%  | 107.28  | 4.30% | 9.707  | 5.05%    |
| 120502 | 05京国建    | 105.934 | -0.19% | 107.11  | 4.29% | 9.77   | 5.05%    |
| 120102 | 01二地债    | 107.956 | -0.05% | 111.91  | 4.30% | 11.244 | 5.21%    |
| 120203 | 02中债(15) | 101.749 | 0.17%  | 105.3   | 4.31% | 12.214 | 4.50%    |
| 120204 | 02中债(4)  | 101.545 | -0.75% | 104.203 | 4.25% | 12.932 | 4.61%    |
| 120301 | 03国债(1)  | 101.65  | -0.40% | 103.8   | 4.33% | 12.933 | 4.51%    |
| 120306 | 03中电信    | 106.703 | -0.21% | 110.1   | 4.34% | 13.323 | 5.02%    |
| 120201 | 02二地债    | 103.949 | 0.08%  | 108.5   | 4.42% | 17.11  | 4.76%    |
| 120303 | 03二地债    | 102.904 | -0.78% | 103.05  | 4.67% | 27.97  | 4.86%    |

数据来源:北方之星(a)债券分析系统

交易所转债每日行情

| 代码     | 名称   | 收盘价    | 涨跌幅   | 应计利息   | 全价     | 收益率      | 剩余年限 |
|--------|------|--------|-------|--------|--------|----------|------|
| 100016 | 民生转债 | 122.18 | 0.12  | 0.6822 | 122.86 | 1.9227   | 2.55 |
| 100087 | 水电转债 | 100.01 | -0.16 | 0.8975 | 99.81  | -0.2581  | 2.55 |
| 100096 | 云化转债 | 150.25 | 0.33  | 1.749  | 152.0  | 2.9947   | 1.08 |
| 100117 | 江西转债 | 98.06  | 0.32  | 0.0049 | 98.06  | 4.0764   | 3    |
| 100177 | 维多转债 | 116.62 | 0.14  | 1.6868 | 118.31 | -17.9488 | 0.64 |
| 100196 | 复星转债 | 111.57 | 0.21  | 1.4203 | 112.99 | -0.3116  | 3.21 |
| 100236 | 桂东转债 | 103.6  | 0.13  | 0.2003 | 103.8  | 3.6402   | 2.88 |
| 100567 | 山鹰转债 | 105.96 | 0.25  | 0.3545 | 106.31 | 1.2717   | 2.54 |
| 100726 | 华电转债 | 114.05 | 0.23  | 0.2877 | 114.34 | 3.3489   | 2.81 |
| 100795 | 国电转债 | 102.99 | -0.7  | 0.1233 | 103.11 | 0.9988   | 2.93 |
| 100900 | 创业转债 | -      | -     | -      | -      | -        | -    |
| 110001 | 钢钒转债 | 105.58 | 0.2   | 0.9225 | 106.5  | 2.3694   | 3.29 |
| 110010 | 包钢转债 | 109.06 | -0.87 | 0.9795 | 110.04 | 0.6478   | 4.25 |
| 110036 | 招行转债 | 113.11 | 2     | 0.7534 | 113.86 | 0.1889   | 4.25 |
| 110037 | 浦发转债 | 105.75 | 0.05  | 0.4033 | 106.15 | 1.4061   | 3.75 |
| 110219 | 南山转债 | 99.57  | 0.29  | 1.2205 | 100.79 | 2.9974   | 3.17 |
| 110317 | 晋源转债 | 128.7  | 0.63  | 0.4833 | 129.18 | 1.7216   | 3.37 |
| 110418 | 江证转债 | 109.5  | -2.2  | 0.489  | 129.99 | -0.0634  | 3.67 |
| 110584 | 创业转债 | 104.65 | -0.01 | 0.29   | 104.9  | 3.4849   | 3.88 |
| 125488 | 晨鸣转债 | 104.65 | 0.27  | 1.5416 | 106.19 | 2.0665   | 4.00 |
| 125630 | 铜都转债 | 116.17 | 2.16  | 0.2729 | 116.44 | -1.5693  | 2.77 |
| 125729 | 高派转债 | 109.17 | 1.83  | 0.9863 | 110.16 | -2.8229  | 2.18 |
| 125822 | 海化转债 | 105.04 | 0.38  | 1.3932 | 106.43 | 1.6589   | 4.07 |
| 125930 | 非银转债 | 113.07 | -0.03 | 0.663  | 113.73 | -0.3777  | 2.7  |
| 125932 | 华泰转债 | 103.48 | 0.13  | 0.111  | 103.59 | 1.8395   | 3.93 |
| 125936 | 华新转债 | 109.88 | 0.15  | 1.7014 | 110.18 | 3.4804   | 3.05 |
| 125937 | 金牛转债 | -      | -     | 0.0049 | 102.4  | 1.4992   | 4    |
| 125959 | 晋钢转债 | 98.32  | 0.15  | 0.9822 | 99.3   | 3.6172   | 3.35 |
| 126002 | 万科转债 | 114.01 | 0.39  | 0.8822 | 114.89 | -0.3591  | 4.12 |
| 126301 | 蓝田转债 | 2.9633 | 0.11  | 1.6619 | 98.59  | 3.5349   | 2.08 |

日期:2005年8月11日 制表:王栋琳

全国银行间债券市场债券交易结算行情

| 债券品种      | 最高成交价(元) | 最低成交价(元) | 涨跌幅(%) | 成交量(万元)   |
|-----------|----------|----------|--------|-----------|
| 国债        | -        | -        | -      | 2,685,300 |
| 央行票据小计    | -        | -        | -      | 1,327,000 |
| 05央行票据07  | 99.87    | 99.86    | 0.002  | 20,000    |
| 05央行票据09  | 99.86    | 99.84    | 0.004  | 60,000    |
| 04央行票据77  | 99.81    | 99.81    | -      | 4,000     |
| 04央行票据79  | 99.66    | 99.66    | -      | 10,000    |
| 04央行票据81  | 99.61    | 99.61    | -      | 2,000     |
| 04央行票据87  | 99.62    | 99.61    | 0.003  | 20,000    |
| 04央行票据96  | 99.58    | 99.47    | 0.098  | 160,000   |
| 05央行票据01  | 99.5     | 99.61    | -      | 150,000   |
| 05央行票据10  | 99.18    | 99.67    | -      | 240,000   |
| 04央行票据109 | 99.32    | 98.89    | 0.288  | 150,000   |
| 05央行票据02  | 99.9     | 98.9     | -      | 150,000   |
| 05央行票据07  | 99.28    | 99.28    | 0.615  | 30,000    |
| 05央行票据11  | 99.3     | 99.29    | 0.002  | 20,000    |
| 05央行票据26  | 99.29    | 99.28    | 0.009  | 50,000    |
| 05央行票据29  | 98.81    | 98.81    | 0.01   | 10,000    |
| 05央行票据39  | 99.23    | 99.23    | -      | 10,000    |
| 05央行票据45  | 98.51    | 98.51    | 0.502  | 6,000     |
| 05央行票据48  | 99.11    | 99.1     | 0.012  | 50,000    |
| 05央行票据51  | 98.97    | 98.96    | -0.101 | 5,000     |
| 05央行票据57  | 98.7     | 98.17    | -0.489 | 125,000   |
| 05央行票据66  | 98.82    | 98.82    | -      | 11,000    |
| 05央行票据15  | 103.7    | 103.7    | -      | 12,000    |
| 05央行票据43  | 100.99   | 100.99   | 0.094  | 12,000    |
| 国债小计      | -        | -        | -      | 602,100   |
| 05国债02    | 99.25    | 99.25    | -      | 2,000     |
| 04国债05    | 98.89    | 98.89    | -      | 7,000     |
| 02国债02    | 101.93   | 101.94   | -      | 70,000    |
| 05国债07    | 99.85    | 99.85    | -      | 20,000    |
| 03国债04    | 101      | 101      | -      | 44,000    |
| 03国债06    | 101.22   | 101.18   | 0.006  | 39,000    |
| 04国债03    | 107.43   | 105.8    | -0.262 | 89,000    |
| 04国债08    | 107.6    | 107.6    | -      | 10,000    |
| 02国债15    | 101.63   | 101.4    | -0.156 | 141,000   |
| 03国债01    | 100.25   | 100.17   | 0.373  | 40,000    |
| 05国债03    | 102.86   | 102.8    | 0.096  | 22,000    |
| 03国债07    | 99.97    | 99.92    | 0.167  | 36,500    |
| 03国债08    | 103.97   | 103.96   | 0.002  | 42,000    |
| 04国债04    | 110.79   | 107.76   | -      | 56,000    |
| 04国债07    | 110.42   | 110.4    | -      | 2,000     |
| 11国债18    | 111.38   | 111.38   | -      | 10,000    |
| 05国债05    | 102.7    | 102.22   | -      | 3,600     |
| 05国债08    | 108.172  | 105.172  | -      | 5,000     |
| 02国债05    | 85.503   | 85.485   | -      | 2,000     |
| 国开行小计     | -        | -        | -      | 487,200   |
| 99国开债2    | 100.59   | 100.59   | -      | 20,000    |
| 04国开20    | 100.777  | 100.777  | 0.75   | 2,000     |
| 05国开01    | 101.847  | 101.778  | -0.308 | 65,000    |
| 02国开11    | 100.01   | 99.85    | -0.01  | 25,000    |
| 02国开12    | 100.44   | 100.15   | -      | 10,000    |
| 03国开03    | 98.76    | 98.76    | -      | 8,000     |
| 04国开03    | 100.9    | 100.9    | -      | 30,000    |
| 04国开06    | 100.64   | 100.6    | 0.021  | 20,000    |
| 04国开15    | 100.64   | 100.64   | -      | 8,000     |
| 04国开09    | 100.79   | 100.69   | -      | 2,000     |
| 04国开09    | 101.27   | 100.6    | -      | 3,000     |
| 04国开12    | 102.25   | 102.23   | -0.039 | 8,000     |
| 05国开01    | 102.7    | 102.7    | -      | 45,000    |
| 05国开02    | 102.7    | 102.7    | 1.493  | 30,000    |
| 04国开15    | 104.84   | 102.7    | -      | 36,000    |
| 04国开11    | 105.18   | 105.12   | -      | 26,000    |
| 05国开08    | 103.27   | 103.17   | -0.009 | 53,000    |
| 01国开15    | 102.6    | 102.6    | -      | 6,000     |
| 02国开05    | 102.36   | 102.36   | -      | 3,000     |
| 02国开18    | 102.4    | 102.4    | -      | 5,000     |
| 03国开02    | 100.76   | 100.63   | -0.018 | 69,000    |
| 03国开13    | 100.32   | 100      | -0.071 | 6,000     |
| 05国开14    | 99.93    | 99.87    | -0.06  | 9,000     |
| 05国开03    | 109.6    | 103.93   | -      | 20,000    |
| 05国开10    | 100.75   | 100.75   | -      | 200       |
| 01国开14    | 112.926  | 104.296  | -      | 6,000     |
| 01国开16    | 114.901  | 104.641  | -      | 6,000     |
| 退出行权小计    | -        | -        |        |           |