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◆ 2021.12.27-2022.01.02

	2bp	5bp	7bp	11%	15%
61%					

◆



◆

					10Y-
5Y	5Y-3Y	6bp	1Y-0.5Y	3Y-1Y	4bp

◆ 2021.12.27-2022.01.02

		1.9bp	3.8bp	4.1bp
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◆ 2021.12.27-2022.01.02

	88bp			217bp
342bp			120bp	
			222bp	
		62bp		

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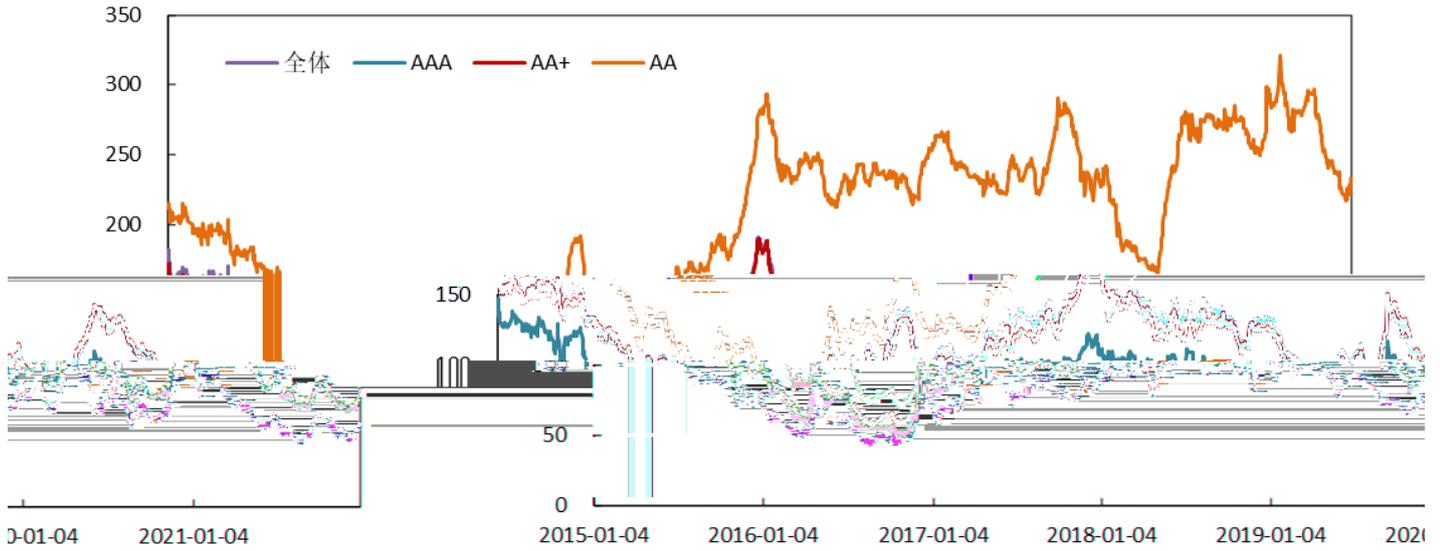
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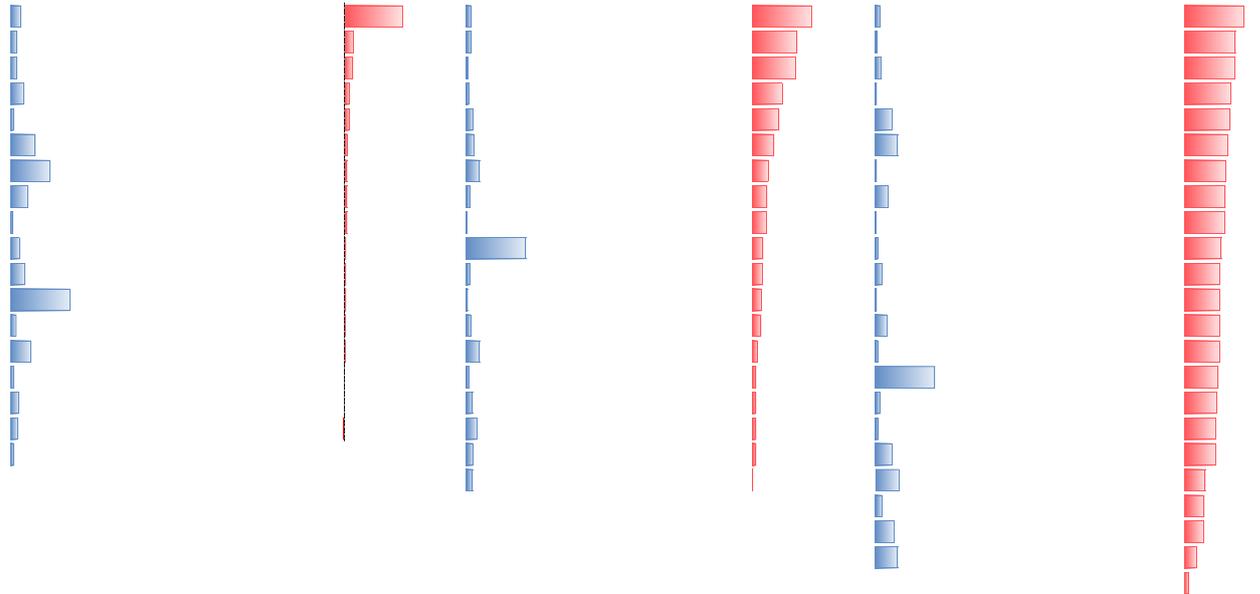
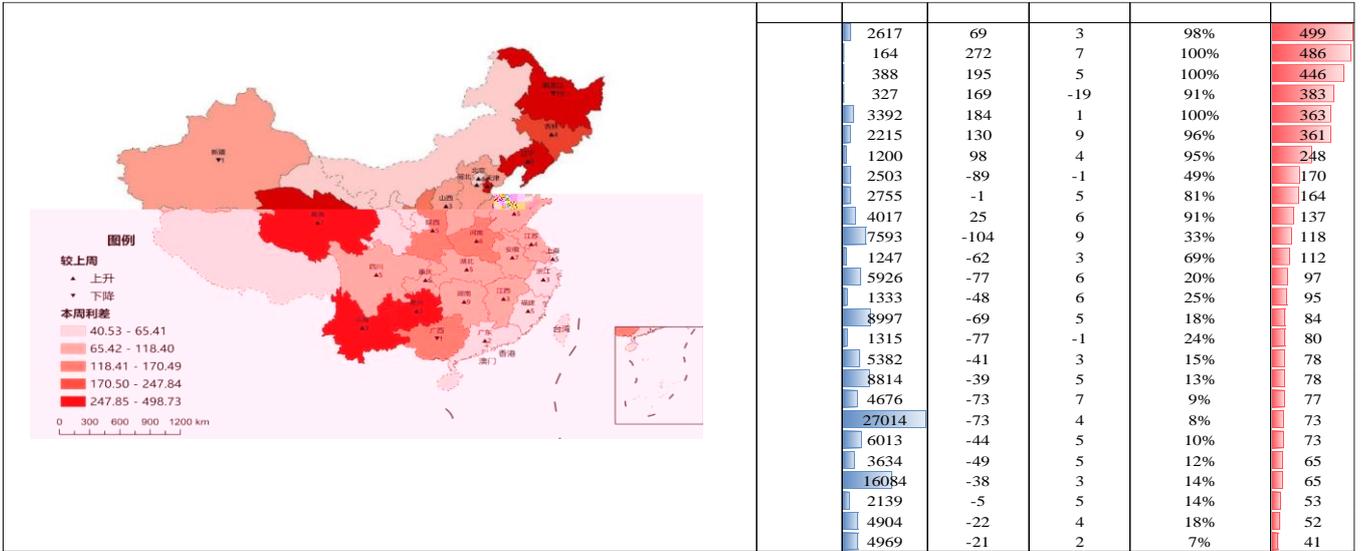
2021.12.27-2022.01.02

2bp 5bp

7bp 11% 15% 61%

各评级城投债利差走势





4bp

6bp

	-58	6	42%	119
	-86	4	17%	80
	-28	6	15%	78
	-80	4	13%	71

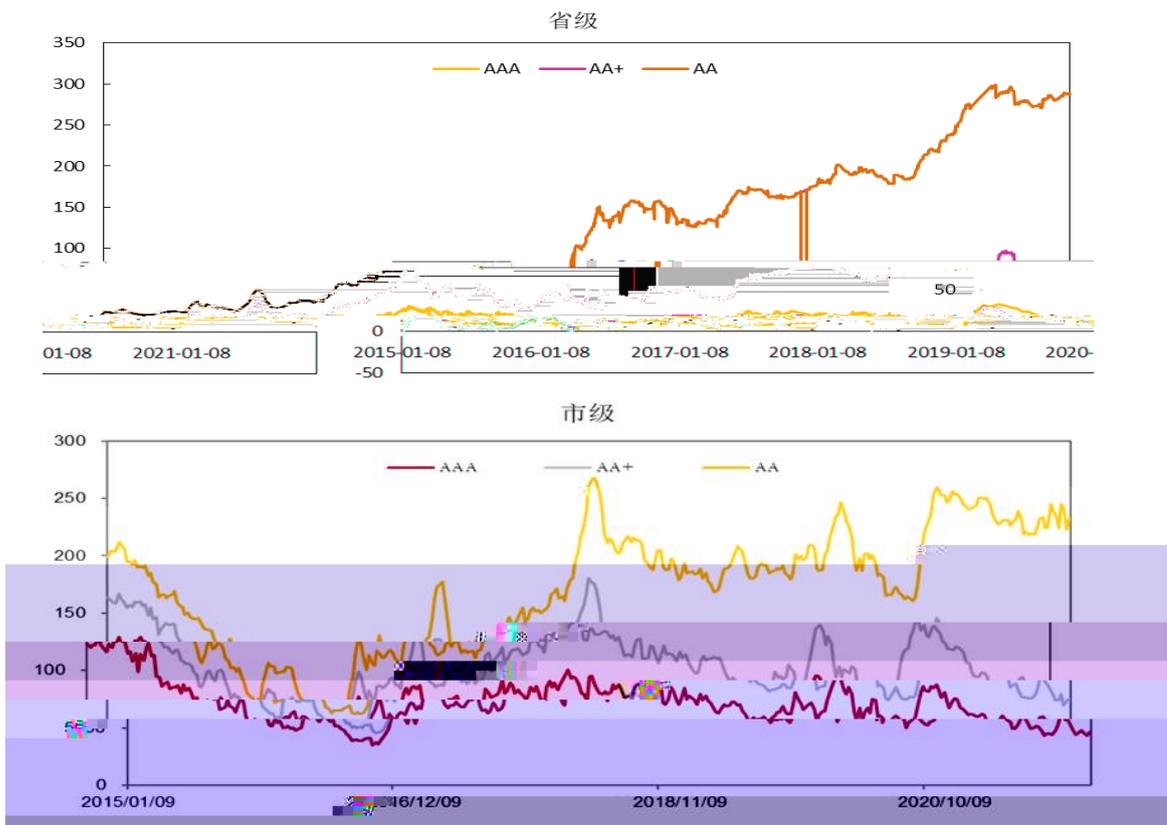
3.1bp

8.4bp

3.32bp

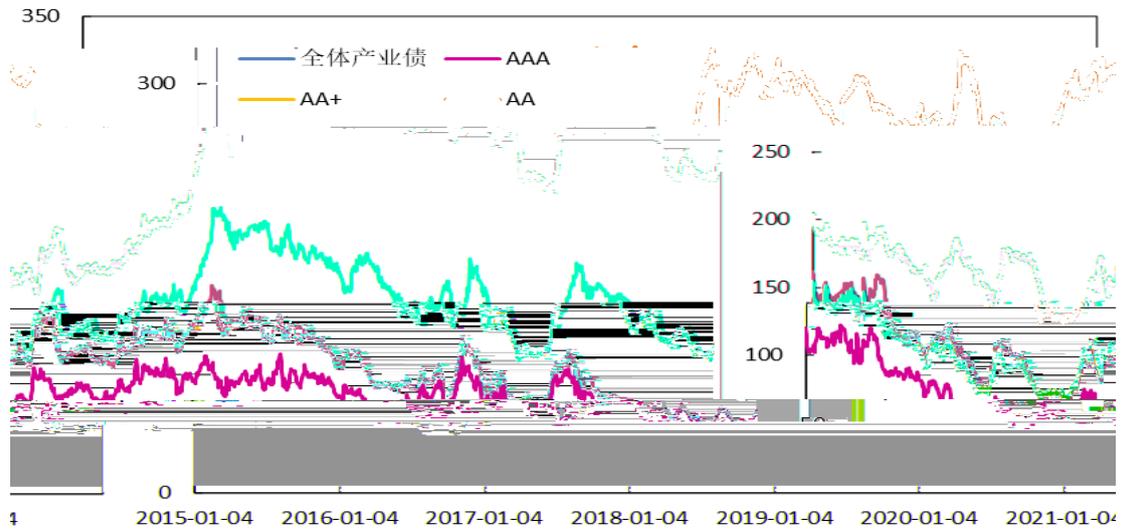
0.3bp

3.32bp



2021.12.27-2022.01.02

1.9bp 3.8bp bp 12% 22% 56%



wind

8bp

2bp

		261	3	91%	370
		135	4	92%	323
		0	2	94%	232
		36	2	89%	187
		-73	4	48%	150
		-74	1	26%	139
		-4	3	52%	118
		-120	8	1%	98
		-90	1	23%	97
		-117	-1	2%	96
		-110	7	8%	95
		-69	2	6%	94
		-59	4	4%	86
		-113	-2	2%	78
		-47	8	6%	77
		-65	3	4%	70
		-55	1	3%	65
		-56	2	5%	64
		-54	2	6%	64
		-24	1	12%	60
		-50	2	4%	57
		-55	2	4%	57
		-28	2	14%	54
		-60	3	6%	53
		-91	1	8%	51
		-28	2	20%	50
		-98	2	4%	49
		-29	2	7%	48

2021.12.27-2022.01.02

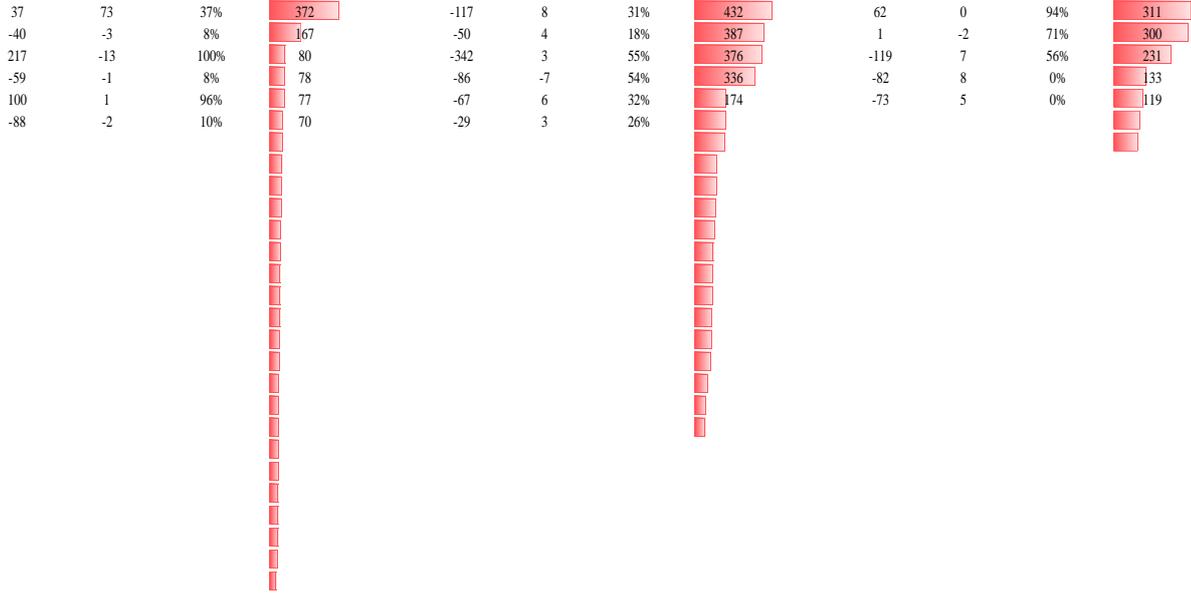
88bp

17bp

342bp

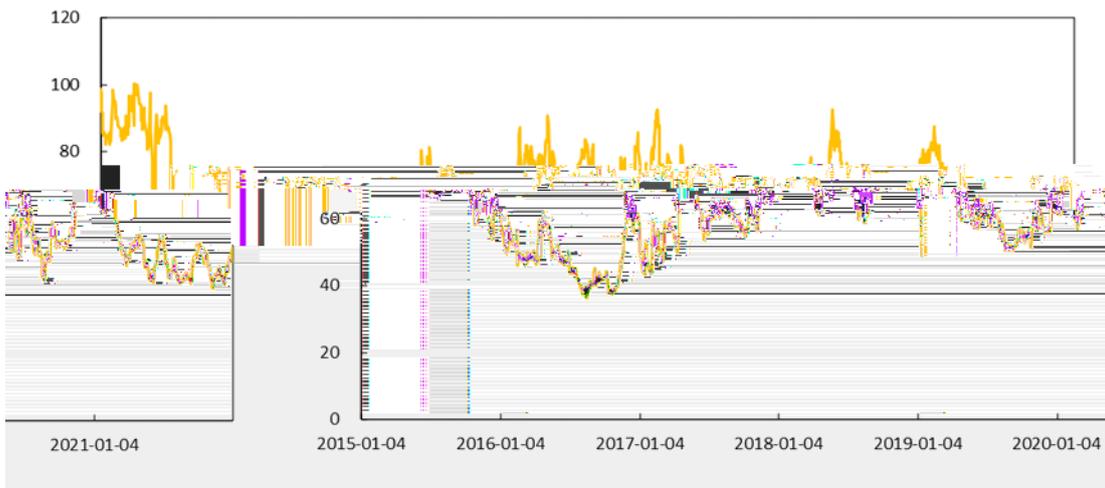
120bp

62bp

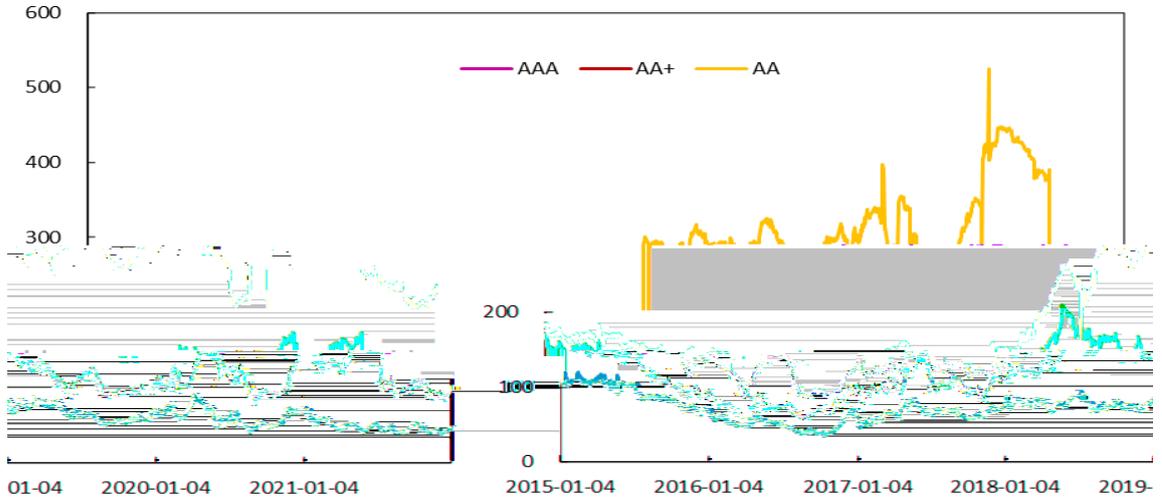


2.2bp 2.0bp 1.6bp

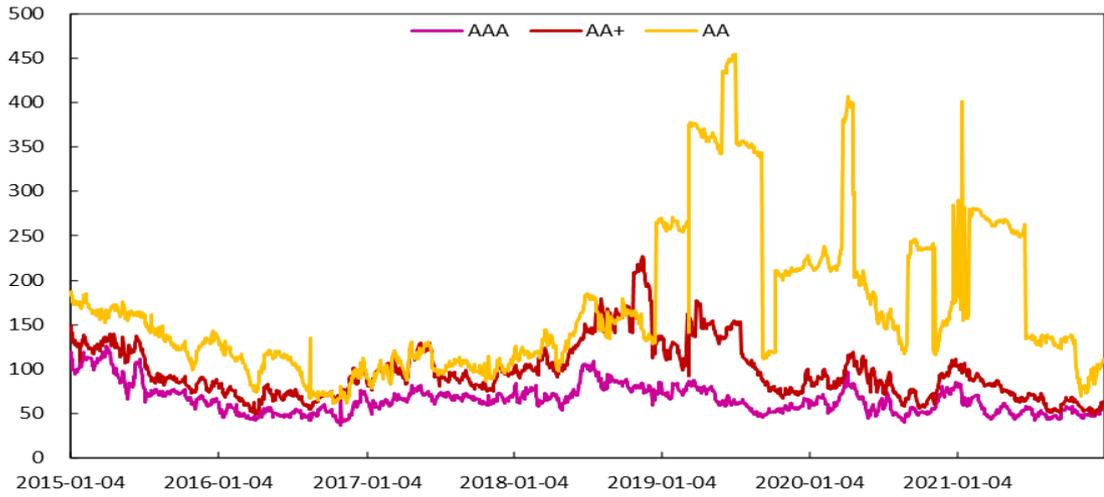
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