

固定票息债券

债券代码	发行机构	票息率 (年化)	到期日	穆迪 评级	标普 评级	申购价格	提前赎回价 格	更新日期(月/日/ 年)
109RE	LANDWIRTSCH. RENTENBANK	4.875	11/16/2015	Aaa	AAA	Chk Stk	113.36	02/22/12
110GE	GENERAL ELEC CAP CORP	5.000	1/8/2016	Aa2	AA+	112.39	109.49	02/22/12
139GE	GENERAL ELEC CAP CORP	5.400	2/15/2017	Aa2	AA+	114.89	111.89	02/22/12
160C	CITIGROUP INC	5.125	5/5/2014	A3	A	Chk Stk	104.95	02/22/12
163C	CITIGROUP INC	6.375	8/12/2014	A3	A	110.57	107.35	02/22/12
1HU65	HUTCHISON WHAM INT 09/16	4.625	9/11/2015	A3	A-	107.23	105.02	02/22/12
1KD01	KOREA DEVELOPMENT BANK	8.000	1/23/2014	A1	A	Chk Stk	109.44	02/22/12
1PO56	POSCO	8.750	3/26/2014	A2 /*-	A	Chk Stk	111.86	02/22/12
223C	CITIGROUP INC	3.950	10/10/2013	A3	A	103.46	100.59	02/22/12
225GS	GOLDMAN SACHS GROUP INC	5.125	4/24/2013	A1	A	105.01	101.89	02/22/12
226HU	HUTCHISON WHAM FIN 03/13	5.875	7/8/2013	A3	A-	106.32	103.9	02/22/12
230RB	ROYAL BK OF SCOTLAND NV	4.750	1/4/2014	A2	A+	104.66	102.03	02/22/12
2C24	CITIGROUP INC	7.375	6/16/2014	A3	A	Chk Stk	108.15	02/22/12
2C27	CITIGROUP INC	3.500	8/5/2015	A3	A	Chk Stk	99.21	02/22/12
2MS28	MORGAN STANLEY	6.500	12/28/2018	A2	A	105.99	101.62	02/22/12
2MS29	MORGAN STANLEY	3.375	07/20/12	A2	A	Chk Stk	99.42	02/22/12
307AS	ASIAN DEVELOPMENT BANK	5.500	2/15/2016	Aaa	AAA	104.79	102.05	02/22/12
311GE	GE CAP AUSTRALIA FUNDING	8.000	2/13/2012	Aa2	AA+	Chk Stk	99	02/22/12
312TO	TOYOTA FINANCE AUSTRALIA	7.500	3/19/2012	Aa2	AA	Chk Stk	99.84	02/22/12
315EI	EUROPEAN INVESTMENT BANK	6.000	8/14/2013	Aaa	AAA	102.52	100.48	02/22/12
318TL	TOTAL CAPITAL SA	7.500	1/24/2013	Aa1	AA-	Chk Stk	102.05	02/22/12
319NA	NATIONAL AUSTRALIA BANK	8.250	5/20/2013	Aa1 /*-	AA	104.99	102.95	02/22/12
320RE	LANDWIRTSCH. RENTENBANK	5.750	1/21/2015	Aaa	AAA	104.03	100.68	02/22/12
324RA	RABOBANK NEDERLAND(AUST)	4.500	2/17/2012	Aaa	AAA	Chk Stk	99.65	02/22/12
325NA	NATIONAL AUSTRALIA BANK	5.750	12/19/2013	Aaa	AAA	103.12	101.13	02/22/12
327KF	KFW	4.500	3/26/2013	Aaa	AAA	Chk Stk	98.82	02/22/12
328CE	COUNCIL OF EUROPE	5.750	9/16/2014	Aaa	AAA	102.99	99.21	02/22/12
330UB	UBS AG AUSTRALIA	6.250	8/26/2013	Aa3	A+	101.43	99.3	02/22/12
331RB	ROYAL BK OF SCOTLAND/AU	7.250	8/27/2013	Aa3	A+	101.72	99.61	02/22/12
C003U	CITIGROUP INC	5.000	9/15/2014	Baa1	A-	105.32	102.7	02/22/12
C004U	CITIGROUP INC	4.875	5/7/2015	Baa1	A-	Chk Stk	103.03	02/22/12
C005U	CITIGROUP INC	5.500	2/15/2017	Baa1	A-	107.37	103.39	02/22/12
167WB	WOORI BANK	4.500	10/07/15	A1	A-	Chk Stk	103.35	02/22/12
1CR68	CHINA RESOURCES LAND LTD	4.625	05/19/16	Baa2	BBB	100.9	97.39	02/22/12
169MG	MACQUARIE GROUP LTD	7.300	08/01/14	A2	A-	106.93	104.55	02/22/12
170MS	MORGAN STANLEY	3.450	11/02/15	A2	A	100.51	96.71	02/22/12
171KR	KOREA RESOURCES CORP	4.125	05/19/15	A1	A	104.46	101.82	02/22/12
231GS	GOLDMAN SACHS GROUP INC	4.000	02/02/15	A1	A	102.82	99.99	02/22/12
332RA	RABOBANK NEDERLAND AU	6.750	07/03/14	Aaa	AAA	Chk Stk	101.45	02/22/12
333TC	TELSTRA CORP LTD.	7.000	08/02/16	A2	A	105.86	103.07	02/22/12
334BA	BANK OF AMERICA CORP	6.750	09/09/13	A2	A	101.25	98.44	02/22/12
335WF	WELLS FARGO & COMPANY	6.000	05/15/13	#N/A	#N/A	#N/A	#N/A	02/22/12

浮动票息债券

债券代码	发行机构	浮动票息率(年 化)	到期日	穆迪 评级	标普 评级	申购价格	提前赎回价 格	更新日期(月/日/ 年)
FWF31	WACHOVIA CORP	4.56	5/25/2012	A1	AA-	chk stk	chk stk	02/22/12
FMS32	MORGAN STANLEY	0	3/1/2013	A2	A	chk stk	chk stk	02/22/12
FCS33	CREDIT SUISSE SYDNEY	5.625	3/18/2014	Aa1	A+	100.05	97.7	02/22/12
FWF34	WELLS FARGO & COMPANY	4.5583	5/10/2012	A1	AA-	Chk Stk	99.5	02/22/12
FGE32*	GE CAP AUSTRALIA FUNDING	4.6317	9/20/2014	NA	AA+	Chk Stk	96.03	02/22/12

说明:

CHK BID / NO OFA: 今日无价

信息来源: 花旗银行

数据下载日期: 当日上午10点

* 该债券已经下价, 但提供赎回服务

免责声明:

本信息仅供投资者参考。投资者须注意, 该价格仅为指示性价格, 并每日更新, 并不代表最终交易价格。

花旗银行(中国)有限公司在制作本信息时已尽合理审慎之职责; 但是花旗银行(中国)有限公司不保证本信息的完整性或准确性。