2019.11.4 2019.11.8

1 MLF 5 3.25% 1 LPR

MLF 35

122 [1]

1456.93

1

6 32

13 111.50

1

	5	87.00	7	46.00
	44	314.50	70	748.40
	33	413.00	45	385.90
	18	209.10	21	317.90
	8	71.70	8	67.00
	6	160.00	3	37.00
	8	201.63	3	19.83
	122	**1456.93**	**157**	**1622.03**

COS

[1]

ABS

ABN

2019 11 8 2019 6015

8.46

2

42.88% 31.06%

23.81% 19.05%

21.65%

2019 11 8 307

2238.77 594 3645.26

2

	2019 1 1 2019 11 8						2018 1 1 2018 11 8			
		%	%		%	%		%		%
	402	8.94	6.68	3821.30	-8.51	4.52	369	7.76	4176.70	6.28
	2579	24.65	42.88	26280.70	17.91	31.06	2069	43.51	22289.20	33.50
	1432	25.17	23.81	16119.90	16.82	19.05	1144	24.06	13799.15	20.74
	745	18.63	12.39	9201.82	18.89	10.87	628	13.21	7739.90	11.63
	300	71.43	4.99	2681.89	73.25	3.17	175	3.68	1547.98	2.33
	335	52.97	5.57	18324.00	83.74	21.65	219	4.61	9972.70	14.99
	214	43.62	3.56	8063.44	15.57	9.53	149	3.13	6977.29	10.49
	8	300.00	0.13	125.00	261.27	0.15	2	0.04	34.60	0.05
	6015	**26.50**	**100.00**	**84618.05**	**27.17**	**100.00**	**4755**	**100.00**	**66537.52**	**100.00**

COS

3

					%				
	19 CP001	2019/11/5	30	366	3.30		AAA	A-1	
	19 CP003	2019/11/7	30	30	2.00		AAA	A-1	
	[redacted]	2019/11/6							

19	SCP006	2019/11/8	12	270	2.50		AAA	-		
19	SCP016	2019/11/4	10	67	2.37		AAA	-		
19	SCP017	2019/11/8	10	70	2.38		AAA	-		
19	SCP010	2019/11/5	3	270	3.00		AAA	-		
19	SCP007	2019/11/6	5	204	3.70		AAA	-		
19	SCP008	2019/11/5	10	45	2.30		AAA	-		
19	SCP008	2019/11/7	5	180	3.23		AAA	-		
19	SCP010	2019/11/8	20	90	2.00		AAA	-		
19	SCP017	2019/11/5	5	56	2.55		AAA	-		
19	SCP001	2019/11/6	5	180	2.49		AAA	-		
19	SCP003	2019/11/5	5	240	2.28		AAA	-		
19	SCP011	2019/11/6	5	198	2.35		AAA	-		
19	SCP013	2019/11/6	5	184	2.40		AAA	-		
19	SCP005	2019/11/8	20	28	2.60		AAA	-		
19	SCP004	2019/11/6	30	240	2.80		AAA	-		
19	SCP010	2019/11/5	5	269	3.15		AAA	-		
19	SCP003	2019/11/8	5	180	2.48		AAA	-		
19	SCP016	2019/11/8	10	270	4.25		AAA	-		
19	SCP002	2019/11/4	10	135	2.24		AAA	-		
19	SCP003	2019/11/4	10	170	2.30		AAA	-		
19	SCP006	2019/11/5	5	49	2.70		AAA	-		
19	SCP008	2019/11/5	15	180	4.80		AAA	-		
19	SCP003	2019/11/8	10	270	2.60		AAA	-		
19	SCP006	2019/11/8	10	231	2.25		AAA	-		
19	SCP002	2019/11/5	5	269	3.30		AAA	-		
19	SCP006	2019/11/5	4	180	3.28		AAA/ AAA/ AA+*	-		/ /
19	SCP003	2019/11/8	5	180	3.30		AA+	-		

	19 SCP006	2019/11/5	2	120	4.00		AA	-		
	19 SCP001	2019/11/5	5	270	4.58		AA	-		
	19 SCP002	2019/11/5	1	270	6.10		AA	-		
	19 SCP001	2019/11/7	4	270	5.00		AA	-		
	19 MTN002	2019/11/5	15	3+2	3.95		AAA	AAA		
	19 MTN001	2019/11/6	16	3+N	4.15		AAA	AAA		
	19 MTN006	2019/11/6	10	5	4.39		AAA	AAA		
	19 MTN004A	2019/11/5	25	3+N	4.15		AAA	AAA		
	19 MTN004B	2019/11/5	15	5+N	4.53		AAA	AAA		
	19 MTN004	2019/11/6	15	3+N	4.14		AAA	AAA		
	19 MTN008	2019/11/8	35	3+N	3.90		AAA	AAA		
	19 MTN001	2019/11/7	14	3	3.68		AAA	AAA		
	19 MTN002	2019/11/7	30	3	3.49		AAA	AAA		
	19 MTN003	2019/11/8	15	3+N	4.47		AAA	AAA		
	19 MTN010A	2019/11/6	12	3	4.10		AAA	AAA		
	19 MTN010B	2019/11/6	3	5	4.50		AAA	AAA		
	19 MTN004	2019/11/7	10	3	3.79		AAA	AAA		
	19 MTN001	2019/11/5	25	5	4.28		AAA	AAA		
	19 MTN002	2019/11/5	9	3+N	5.35		AAA	AAA		
	19 MTN003	2019/11/6	10	3+N	5.40		AAA	AAA		
	19 MTN001	2019/11/8	10	5	4.17		AAA	AAA		
	19 MTN002	2019/11/6	15	3+N	4.19		AAA	AAA		
	19 MTN002	2019/11/6	10	5	4.20		AAA	AAA		
	19 MTN001	2019/11/6	10	3+N	5.50		AAA	AAA		
	19 MTN001	2019/11/4	9	3+N	4.70		AAA	AAA		
	19 MTN005	2019/11/6	30	3+N	4.50		AAA/ AAA*	AAA/ AAA*		/
	19 MTN001	2019/11/6	10	5+N	6.50		AA	AAA		
	19 MTN002	2019/11/6	4	2	4.65		AA^+	AA^+		
	19 MTN001	2019/11/7	9	3	5.35		AA^+	AA^+		
	19 MTN003	2019/11/8	10	5	4.77		AA^+	AA^+		
	19 MTN001	2019/11/7	7	3+2	4.35		AA^+	AA^+		
	19 MTN003	2019/11/4	5	3+N	5.13		AA^+	AA^+		
	19 MTN002	2019/11/6	10	3+N	5.99		AA^+	AA^+		
	19 MTN004	2019/11/6	3	2+1	6.40		AA^+	AA^+		
	19 MTN003	2019/11/6	7	3+N	8.50		AA^+	AA		

	19 02	2019/11/8	15	5+2	4.47		AAA	AAA		
	19 01	2019/11/5	5.7	7	8.50		AA-	AAA		
	19	2019/11/4	7	7	5.87		AA+	AA+		
	19 01	2019/11/5	15	7	5.95		AA+	AA+		
	19 02	2019/11/4	8	7	5.18		AA	AA+		
	19	2019/11/4	6	7	7.51		AA	AA		
	19CHNG0Y	2019/11/7	5	10+N	4.69		AAA	AAA		
	19CHNG9Y	2019/11/7	15	5+N	4.29		AAA	AAA		
	19 01	2019/11/5	7.6	3+2	4.24		AAA	AAA		
	19 02	2019/11/5	10	3+2	3.49		AAA	AAA		
	19 05	2019/11/7	5	7	4.40		AAA	AAA		
	19 06	2019/11/7	20	10	4.75		AAA	AAA		
	19 01	2019/11/7	10	3	3.77		AAA	AAA		
	19 02	2019/11/7	10	5	4.26		AAA	AAA		
	19 03	2019/11/6	10	3	3.65		AAA	AAA		
	19 Y1	2019/11/8	30	3+N	4.20		AAA	AAA		
	19 Y1	2019/11/8	25	3+N	4.10		AAA	AAA		
	19 08	2019/11/6	6	1+1+1	3.99		AAA	AAA		
	19 09	2019/11/6	4	2+1	4.50		AAA	AAA		
	19 01	2019/11/6	15	3+2	4.00		AAA	AAA		
	19 08	2019/11/5	10	20	4.65		AAA	AAA		
	19 02	2019/11/4	3	3+2	4.94		AA+	AA+		
	19 03	2019/11/4	15.5	2+2+1	5.55		AA+	AA+		
	19 02	2019/11/5	8	3+2	7.50		AA+	AA+		
	19	2019/11/5	20	5+5	4.68		AAA	AA+		
	19 CP005	2019/11/7	20	90	3.10		AAA	A-1		
	19 CP007BC	2019/11/7	20	76	3.06		AAA	A-1		
	19 CP007	2019/11/8	30	90	3.00		AAA	A-1		
	19 03BC	2019/11/5	60	5	3.25		AAA	AAA		
	19 02	2019/11/8	10	3	5.60		AA+	AA+		

*

	ABN001			0.50					
	ABN001			17.50	3.80	AAA_{sf}	2019/11/5	2039/10/28	
	ABN001			0.20					
	1A1			20.00	3.20	AAA_{sf}	2019/11/4	2037/1/26	
	1A2			33.10	3.98	AAA_{sf}			
	1C			7.62					
	ABN001			1.59	6.00	AAA_{sf}	2019/11/4	2020/10/30	
	ABN001			0.01					
	3A			34.00	4.38	AAA_{sf} / AAA_{sf} *	2019/11/4	2024/7/26	/
	3B			2.40	5.00	AA^{+}_{sf} / AA^{+}_{sf} *			
	3C			3.60					
	3A1_bc			24.00	3.00	AAA_{sf} / AAA_{sf} *	2019/11/5	2025/5/26	/
	3A2_bc			32.22	3.20	AAA_{sf} / AAA_{sf} *			
	3B_bc			2.28	3.68	AA^{+}_{sf} / AA^{+}_{sf} *			
	3C_bc			5.25					
	ABN002 A			3.60	6.00	AAA_{sf}	2019/11/4	2024/6/1	
	ABN002 B			0.90	6.80	AA^{+}_{sf}			
	ABN002			0.50					
	ABN008	**		2.87	3.95	AAA_{sf}	2019/11/8	2023/10/14	

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