



# 信用评级报告

2019.7.22 2019.7.26



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|      |      |      |              |      |         | 500 |      |
|------|------|------|--------------|------|---------|-----|------|
| 4600 |      | 5020 |              | 4100 |         | MLF | TMLF |
| 4977 | MLF  |      | MLF          | TMLF |         | 43  |      |
|      |      |      | 1000         |      |         |     |      |
|      | 3143 |      |              |      |         |     |      |
|      |      | 157  | <sup>1</sup> |      | 2100.92 |     |      |
|      |      | 1    |              |      |         |     |      |
|      | 3    |      |              |      | 12.00   |     |      |
|      |      | 8    | 42.70        |      |         |     |      |

表 1 本周新发债券情况统计表



<sup>1</sup>

ABN

ABS

|      |         |    |      |  |  |  |  |  |  |         |
|------|---------|----|------|--|--|--|--|--|--|---------|
| COS  |         |    |      |  |  |  |  |  |  |         |
| 2019 | 7       | 26 | 2019 |  |  |  |  |  |  | 3855    |
|      | 5.40    |    |      |  |  |  |  |  |  |         |
|      |         |    |      |  |  |  |  |  |  | 2       |
|      |         |    |      |  |  |  |  |  |  |         |
|      |         |    |      |  |  |  |  |  |  | 43.14%  |
|      |         |    |      |  |  |  |  |  |  | 32.56%  |
|      |         |    |      |  |  |  |  |  |  | 23.94%  |
|      |         |    |      |  |  |  |  |  |  | 19.96%  |
|      |         |    |      |  |  |  |  |  |  |         |
|      | 2019    | 7  | 26   |  |  |  |  |  |  | 224     |
|      | 1670.10 |    |      |  |  |  |  |  |  | 408     |
|      |         |    |      |  |  |  |  |  |  | 2544.12 |

表 2 本年新发债券累计发行情况统计表

|  | 2019 1 1 |       | 2019 7 26 |          | 2018 1 1 |       | 2018 7 26 |       |          |       |
|--|----------|-------|-----------|----------|----------|-------|-----------|-------|----------|-------|
|  |          | %     | %         |          | %        | %     |           | %     |          |       |
|  | 261      | 10.13 | 6.77      | 2352.30  | -1.95    | 4.36  | 237       | 8.10  | 2399.10  | 6.11  |
|  | 1663     | 25.60 | 43.14     | 17574.00 | 20.33    | 32.56 | 1324      | 45.23 | 14604.30 | 37.17 |
|  | 923      |       |           |          |          |       |           |       |          |       |

|    |        |           |    |     |      |  |     |   |  |
|----|--------|-----------|----|-----|------|--|-----|---|--|
| 19 | SCP007 | 2019/7/23 | 5  | 90  | 2.70 |  | AAA | - |  |
| 19 | SCP009 | 2019/7/23 | 40 | 59  | 1.79 |  | AAA | - |  |
| 19 | SCP008 | 2019/7/26 | 45 | 119 | 2.60 |  | AAA | - |  |
| 19 | SCP007 | 2019/7/26 | 15 | 90  | 2.20 |  | AAA | - |  |

|    |         |           |      |     |      |  |                 |     |  |  |
|----|---------|-----------|------|-----|------|--|-----------------|-----|--|--|
| 19 | SCP002  | 2019/7/22 | 20   | 60  | 2.60 |  | AAA             | -   |  |  |
| 19 | SCP006  | 2019/7/26 | 40   | 270 | 2.47 |  | AAA             | -   |  |  |
| 19 | SCP005  | 2019/7/23 | 35   | 180 | 2.50 |  | AAA             | -   |  |  |
| 19 | SCP009  | 2019/7/26 | 20   | 270 | 3.84 |  | AAA             | -   |  |  |
| 19 | SCP001  | 2019/7/23 | 5    | 270 | 3.68 |  | AA <sup>+</sup> | -   |  |  |
| 19 | SCP003  | 2019/7/25 | 3.5  | 270 | 3.41 |  | AA <sup>+</sup> | -   |  |  |
| 19 | SCP001  | 2019/7/25 | 2    | 270 | 3.58 |  | AA <sup>+</sup> | -   |  |  |
| 19 | SCP002  | 2019/7/22 | 5    | 240 | 5.00 |  | AA <sup>+</sup> | -   |  |  |
| 19 | SCP002  | 2019/7/26 | 10.1 | 270 | 7.80 |  | AA <sup>+</sup> | -   |  |  |
| 19 | SCP003  | 2019/7/26 | 4    | 90  | 4.50 |  | AA <sup>+</sup> | -   |  |  |
| 19 | SCP002  | 2019/7/26 | 5    | 270 | 3.76 |  | AA <sup>+</sup> | -   |  |  |
| 19 | SCP002  | 2019/7/26 | 3.5  | 270 | 6.20 |  | AA <sup>+</sup> | -   |  |  |
| 19 | SCP003  | 2019/7/23 | 9    | 270 | 3.65 |  | AA <sup>+</sup> | -   |  |  |
| 19 | SCP002  | 2019/7/24 | 5    | 268 | 3.40 |  | AA <sup>+</sup> | -   |  |  |
| 19 | SCP002  | 2019/7/26 | 7.5  | 270 | 7.00 |  | AA <sup>+</sup> | -   |  |  |
| 19 | SCP002  | 2019/7/24 | 4.5  | 270 | 3.47 |  | AA <sup>+</sup> | -   |  |  |
| 19 | SCP001  | 2019/7/22 | 3    | 270 | 4.62 |  | AA <sup>+</sup> | -   |  |  |
| 19 | SCP001  | 2019/7/25 | 10   | 270 | 6.50 |  | AA <sup>+</sup> | -   |  |  |
| 19 | SCP001  | 2019/7/26 | 4    | 270 | 3.77 |  | AA <sup>+</sup> | -   |  |  |
| 19 | SCP001  | 2019/7/25 | 5    | 270 | 5.70 |  | AA              | -   |  |  |
| 19 | SCP001  | 2019/7/22 | 1    | 180 | 6.00 |  | AA              | -   |  |  |
| 19 | SCP001  | 2019/7/26 | 2    | 270 | 7.00 |  | AA              | -   |  |  |
| 19 | SCP001  | 2019/7/26 | 4    | 240 | 4.30 |  | AA              | -   |  |  |
| 19 | MTN003  | 2019/7/26 | 20   | 3   | 3.70 |  | AAA             | AAA |  |  |
| 19 | MTN001  | 2019/7/23 | 50   | 5+2 | 4.19 |  | AAA             | AAA |  |  |
| 19 | MTN002  | 2019/7/22 | 15   | 3   | 3.60 |  | AAA             | AAA |  |  |
| 19 | MTN007B | 2019/7/26 | 10   | 5+N | 4.28 |  | AAA             | AAA |  |  |
| 19 | MTN007A | 2019/7/26 | 25   | 3+N | 3.95 |  | AAA             | AAA |  |  |
| 19 | MTN001  | 2019/7/22 | 8    | 3+N | 6.00 |  | AAA             | AAA |  |  |
| 19 | MTN002  | 2019/7/26 | 10   | 3   | 3.61 |  | AAA             | AAA |  |  |
| 19 | MTN003  | 2019/7/25 | 8    | 3+2 | 3.76 |  | AAA             | AAA |  |  |
| 19 | MTN002  | 2019/7/22 | 10   | 3   | 3.83 |  | AAA             | AAA |  |  |
| 19 | MTN002  | 2019/7/26 | 10   | 3   | 3.78 |  | AAA             | AAA |  |  |
| 19 | MTN001  | 2019/7/26 | 15   | 3   | 3.70 |  | AAA             | AAA |  |  |
| 19 | MTN004  | 2019/7/22 | 17   | 5   | 3.97 |  | AAA             | AAA |  |  |
| 19 | MTN002B | 2019/7/22 | 14   | 5   | 4.15 |  | AAA             | AAA |  |  |
| 19 | MTN002A | 2019/7/22 | 6    | 3   | 3.72 |  | AAA             | AAA |  |  |
| 19 | MTN003  | 2019/7/23 | 10   | 5   | 4.37 |  | AAA             | AAA |  |  |
| 19 | MTN002  | 2019/7/22 | 7    | 3   | 3.68 |  | AAA             | AAA |  |  |
| 19 | MTN001  | 2019/7/23 | 10   | 3   | 3.94 |  | AAA             | AAA |  |  |
| 19 | MTN001  | 2019/7/24 | 5    | 3   | 3.79 |  | AAA             | AAA |  |  |
| 19 | MTN004  | 2019/7/22 | 10   | 5   | 4.05 |  | AAA             | AAA |  |  |
| 19 | MTN001  | 2019/7/25 | 10   | 3   | 3.67 |  | AAA             | AAA |  |  |
| 19 | GN001   | 2019/7/22 | 5    | 3   | 3.75 |  | AAA             | AAA |  |  |
| 19 | MTN001  | 2019/7/24 | 10   | 3   | 3.69 |  | AAA             | AAA |  |  |
| 19 | MTN002  | 2019/7/23 | 10   | 3   | 3.63 |  | AAA             | AAA |  |  |
| 19 | MTN005  | 2019/7/24 | 15   | 3+N | 4.64 |  | AAA             | AAA |  |  |

|    |         |           |    |     |      |  |                 |                 |  |  |
|----|---------|-----------|----|-----|------|--|-----------------|-----------------|--|--|
| 19 | MTN004  | 2019/7/25 | 10 | 3   | 5.20 |  | AAA             | AAA             |  |  |
| 19 | MTN003  | 2019/7/25 | 15 | 5   | 3.99 |  | AAA             | AAA             |  |  |
| 19 | MTN002  | 2019/7/24 | 15 | 3   | 3.55 |  | AAA             | AAA             |  |  |
| 19 | MTN001  | 2019/7/26 | 5  | 3+2 | 3.70 |  | AAA             | AAA             |  |  |
| 19 | MTN002  | 2019/7/23 | 5  | 3+2 | 3.69 |  | AAA             | AAA             |  |  |
| 19 | MTN001B | 2019/7/26 | 8  | 5+N | 4.29 |  | AAA             | AAA             |  |  |
| 19 | MTN001A | 2019/7/26 | 12 | 3+N | 3.98 |  | AAA             | AAA             |  |  |
| 19 | MTN001  | 2019/7/26 | 9  | 5   | 4.80 |  | AA              | AAA             |  |  |
| 19 | MTN001  | 2019/7/26 | 5  | 3   | 3.80 |  | AA              | AAA             |  |  |
| 19 | MTN002  | 2019/7/25 | 5  | 5   | 4.55 |  | AA <sup>+</sup> | AA <sup>+</sup> |  |  |
| 19 | MTN003  | 2019/7/22 | 10 | 3+2 | 4.02 |  | AA <sup>+</sup> | AA <sup>+</sup> |  |  |
| 19 | MTN001  | 2019/7/24 | 3  | 3   | 4.50 |  | AA <sup>+</sup> | AA <sup>+</sup> |  |  |
| 19 | MTN003  | 2019/7/24 | 20 | 3   | 4.38 |  | AA <sup>+</sup> | AA <sup>+</sup> |  |  |
| 19 | MTN001  | 2019/7/23 | 10 | 3   | 4.58 |  | AA <sup>+</sup> | AA <sup>+</sup> |  |  |

|            |           |     |     |      |     |                                   |                                   |  |   |
|------------|-----------|-----|-----|------|-----|-----------------------------------|-----------------------------------|--|---|
| 19 04      | 2019/7/26 | 7.5 | 5+2 | 4.40 |     | AAA                               | AAA                               |  |   |
| 19TCL02    | 2019/7/23 | 10  | 3+2 | 4.30 | TCL | AAA                               | AAA                               |  |   |
| 19 02      | 2019/7/23 | 10  | 3+2 | 3.82 |     | AA <sup>+</sup>                   | AAA                               |  |   |
| 19         | 2019/7/26 | 3   | 3+2 | 4.85 |     | AA                                | AAA                               |  |   |
| 19 02      | 2019/7/23 | 11  | 2+1 | 7.50 |     | AA <sup>+</sup> /A <sup>+</sup> * | AA <sup>+</sup> /A <sup>+</sup> * |  | / |
| 19 01      | 2019/7/25 | 8.6 | 3+2 | 4.27 |     | AA <sup>+</sup>                   | AA <sup>+</sup>                   |  |   |
| 19 CP008BC | 2019/7/22 | 40  | 88  | 2.72 |     | AAA                               | A-1                               |  |   |
| 19 01      | 2019/7/25 | 20  | 3   | 3.62 |     | AAA                               | AAA                               |  |   |

\*

COS

Wind

表 4 本周新发资产支持证券信息

|        |  | / | /    |       | %  |  |           |            |   |
|--------|--|---|------|-------|--|--|-----------|------------|---|
| 19 4 A |  |   |      | 81.10 | 3.24   | AAA <sub>sf</sub> /AAA <sub>sf</sub> * | 2019/7/25 | 2024/12/19 | / |
| 19 4 B |  |   | 4.50 | 3.65  | AA <sup>+</sup> <sub>sf</sub> /AA <sup>+</sup> <sub>sf</sub> * | 2019/7/25                              |           |            |   |
| 19 4 C |  |   | 3.90 | 5.20  | A <sup>+</sup> <sub>sf</sub> /A <sup>+</sup> <sub>sf</sub> *   | 2019/7/25                              |           |            |   |
| 19 4   |  |   | 9.94 |       |  | 2019/7/25                              |           |            |   |
| 19 2A1 |  |   |      | 2.00  | 3.24   | AAA <sub>sf</sub> /AAA <sub>sf</sub> * | 2019/7/24 | 2038/1/19  | / |
| 19 2A2 |  |   |      | 2.77  |  |  |           |            |   |

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