



g 2019.8.19 2019.8.23 h



2019.8.19 2019.8.23

2700  
 3000 300  
 8 20 LPR 4.25%  
 6BP 5 LPR 4.85% LPR

200<sup>1</sup>

3372.15

1

7

51.90

1 5.00

1

			(	
	23	301.00	7	52.00
	71	616.60	58	520.00
	52	488.20	36	338.10
	27	333.70	27	319.00
	6	71.10	9	79.90
	15	1231.00	9	591.00
	6	330.55	1	30.00

1

ABN

ABS

	200	3372.15	147	1930.00
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COS

2019 8 23 2019

4433

6.26

2

42.79% 31.30%

23.91% 19.38%

21.29%

2019 8 23

238

1734.30

461 2908.12

2

	2019 1 1		2019 8 23			2018 1 1		2018 8 23		
		%	%		%	%		%		%
	306	10.87	6.90	2838.80	-9.38	4.53	276	7.98	3132.60	6.71
	1897	21.45	42.79	19593.80	14.87	31.30	1562	45.17	17056.80	36.55
	1060	32.17	23.91	12133.40	21.89	19.38	802	23.19	9954.05	21.33
	548	20.70	12.36	6800.03	25.76	10.86	454	13.13	5407.28	11.59
	229	97.41	5.17	1929.69	77.14	3.08	116	3.35	1085.70	2.33
	232	54.67	5.23	13329.50	151.32	21.29	150	4.34	5303.70	11.37
	157	63.54	3.54	5857.89	24.94	9.36	96	2.78	4688.59	10.05
	8	300.00	0.18	125.00	261.27	0.20	2	0.06	34.60	0.07
	4433	28.20	100.00	62608.11	34.17	100.00	3458	100.00	46663.32	100.00

COS

3

					亿					
					%					
19	CP001	2019/8/23	100	366	2.70			AAA	A-1	
19	CP003	2019/8/19	13	366	3.54			AAA	A-1	

19	CP004	2019/8/23	13	366	3.50		AAA	A-1		
19	CP002	2019/8/23	15	366	3.30		AAA	A-1		
19	CP001	2019/8/23	4	365	3.25		AAA	A-1		
19	CP004	2019/8/23	15	366	3.68		AAA	A-1		
19	CP002	2019/8/23	25	366	2.70		AAA	A-1		
19	CP005	2019/8/21	15	330	2.64		AAA	A-1		
19	CP001	2019/8/22	10	366	3.37		AAA	A-1		
19	CP001	2019/8/21	10	366	3.49		AAA	A-1		
19	CP003	2019/8/19	10	366	3.20		AAA	A-1		
19	CP002	2019/8/19	3	366	3.10		AAA	A-1		
19	CP001	2019/8/19	10	366	3.37		AAA	A-1		
19	CP001	2019/8/23	9	366	3.30		AA+	A-1		
19	CP002	2019/8/22	10	366	4.99		AA+	A-1		
19	CP002	2019/8/23	6	366	4.95		AA+	A-1		
19	CP001	2019/8/23	6	366	5.50		AA+	A-1		
19	CP003	2019/8/22	5	366	6.01		AA+	A-1		
19	CP001	2019/8/21	2	366	3.47		AA+	A-1		
19	CP002	2019/8/21	5	366	3.87		AA+	A-1		
19	CP001	2019/8/20	6	366	4.25		AA+	A-1		
19	CP001	2019/8/23	5	366	6.69		AA	A-1		
19	CP003	2019/8/20	4	366	4.20		AA	A-1		
19	SCP015	2019/8/23	10	66	2.30		AAA	-		
19	SCP016	2019/8/23	10	90	2.50		AAA	-		
19	SCP002	2019/8/23	10	180	2.96		AAA	-		
19	SCP011	2019/8/23	5	180	3.08		AAA	-		
19	SCP003	2019/8/23	20	270	2.40		AAA	-		
19	SCP003	2019/8/23	5	90	2.30		AAA	-		

19	SCP011	2019/8/21	10	37	2.85		AAA	-	
19	SCP003	2019/8/21	30	90	2.45				

19	SCP003	2019/8/20	5	180	3.36		AA+	-		
19	SCP004	2019/8/20	5	270	4.90		AA+	-		
19	SCP001	2019/8/20	8	270	3.53		AA+	-		
19	SCP004	2019/8/19	4	270	3.20		AA+	-		
19	SCP003	2019/8/19	5	270	5.50		AA+	-		
19	SCP002	2019/8/19	5	270	3.43		AA+	-		
19	SCP003	2019/8/19	5	270	3.97		AA+	-		
19	SCP002	2019/8/22	4	90	5.40		AA	-		
19	SCP004	2019/8/23	2	90	3.40		AA	-		
19	SCP002	2019/8/20	3	132	4.10		AA	-		
19	SCP004	2019/8/22	2	180	7.00		AA	-		
19	SCP001	2019/8/22	5	270	4.95		AA	-		
19	SCP002	2019/8/20	5.5	270	3.90		AA	-		
19	SCP001	2019/8/19	2	270	3.47		AA	-		
19	MTN004	2019/8/23	10	3+N	4.37		AAA	AAA		
19	MTN005	2019/8/23	15	3+N	4.75		AAA	AAA		
19	MTN004	2019/8/23	10	3	3.78		AAA	AAA		
19	MTN001	2019/8/23	15	3+2	3.64		AAA	AAA		
19	MTN001	2019/8/22	15	3+2	3.99		AAA	AAA		
19	MTN015A	2019/8/22	10	3	3.37		AAA	AAA		
19	MTN015B	2019/8/22	14	5	3.67		AAA	AAA		
19	MTN003A	2019/8/22	5	3	3.55		AAA	AAA		
19	MTN003B	2019/8/22	5	5	3.92		AAA	AAA		
19	MTN004A	2019/8/21	10	3+N	3.77		AAA	AAA		
19	MTN004B	2019/8/21	10	5+N	4.10		AAA	AAA		
19	MTN004	2019/8/21	10	3	3.45		AAA	AAA		
19	MTN002A	2019/8/21	20	3	3.37		AAA	AAA		
19	MTN002B	2019/8/21	10	5	3.67		AAA	AAA		
19	MTN001	2019/8/21	8	5	3.92		AAA	AAA		
19	MTN002	2019/8/20	15	3+N	4.70		AAA	AAA		
19	MTN003	2019/8/20	10	3	3.53		AAA	AAA		
19	MTN003	2019/8/20	30	5	3.97		AAA	AAA		
19	MTN001	2019/8/20	15	5	4.43	( )	AAA	AAA		
19	MTN002	2019/8/19	10	3	3.98		AAA	AAA		
19	MTN003	2019/8/19	10	3	3.55		AAA	AAA		
19	MTN001	2019/8/19	30	3	3.45		AAA	AAA		
19	MTN002	2019/8/19	15	3	3.56		AAA	AAA		
19	MTN005	2019/8/19	10	10	4.45		AAA	AAA		
19	MTN002	2019/8/20	5	2+1	5.40		AA	AAA		

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19	MTN004	2019/8/23	7	3	4.67			AA+	AA+	
19	MTN001	2019/8/23								

19	Y5	2019/8/22	20	3+N	3.73		AAA	AAA		
19	Y6	2019/8/22	30	5+N	4.07		AAA	AAA		
19		2019/8/22	16.8	3+2	6.38		AAA	AAA		
19	G1	2019/8/21	12	3	4.09		AAA	AAA		
19	G2	2019/8/21	8	5	4.66		AAA	AAA		
19	02	2019/8/21	3	3+2	3.98		AAA	AAA		
19	05	2019/8/21	7.1	3+2	3.70		AAA	AAA		
19	06	2019/8/21	9.4	5+2	4.30		AAA	AAA		
19	01	2019/8/20	10	5	3.74		AAA	AAA		
19	01	2019/8/20	30	5	3.60		AAA	AAA		
19	02	2019/8/20	10	3	3.38		AAA	AAA		
19	11	2019/8/19	8	5	3.69		AAA	AAA		
19	03	2019/8/19	15	5	3.83		AAA	AAA		
19	04	2019/8/19	15	7	4.22		AAA	AAA		
19	Y2	2019/8/19	11.3	3+N	4.99		AAA	AAA		
19	02	2019/8/22	12	3+2	3.55		AA+	AAA		
19	01	2019/8/23	8.1	3+2	4.27		AA+	AA+		
19	01	2019/8/23	11.5	3	3.95		AA+	AA+		
19	01	2019/8/23	20	3+2	4.59		AA+	AA+		
19	01	2019/8/22	8	3+2	4.50		AA	AA		
19	04	2019/8/20	8.5	1+1+1+ 1+1	7.80		AA	AA		
19	01	2019/8/20	850	5+N	4.39		AAA	AAA		
19		2019/8/22	105	5+5	4.55		AAA	AA+		
19		2019/8/22	8	5+5	4.65		AA+	AA		
19	01	2019/8/22	10	5+5	5.40		AA	AA-		
19	02BC	2019/8/23	50	3	3.40		AAA	AAA		
19	02BC	2019/8/23	50	10	4.33		AAA	AAA		
19	01BC	2019/8/20	40	5	3.40		AAA	AAA		
19	02	2019/8/22	20	3	3.45		AAA	AAA		
19	01	2019/8/19	20	3	3.77		AAA	AAA		
19	CP003	2019/8/23	15	91	2.88		AAA	A-1		
19	CP001	2019/8/22	25	91	2.88		AAA	A-1		
19	CP006	2019/8/21	15	91	2.91		AAA	A-1		
19	CP004	2019/8/21	10	91	2.90		AAA	A-1		
19	CP003	2019/8/20	10	91	2.97		AAA	A-1		
19	CP001	2019/8/20	3	91	3.25		AA+	A-1		

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COS

Wind



				4					
		/	/		亿				
				7.00	%				
19	1A1				-1.73	AAA <sub>sf</sub> /AAA <sub>sf</sub> *			
							2019/8/19	2030/12/26	/

2019

19 ABN001

COS