



2019.9.16 2019.9.20

2019.9.16 2019.9.20

3200 MLF 2300 650 900 250  
 9 16 0.5  
 8000  
 159<sup>1</sup> 2916.64

1  
 8 57.00  
 1 5.00  
 1

	8	85.50	4	85.00
	66	863.00	42	379.50
	36	340.90	13	163.60
	25	310.20	23	276.40
	8	92.30	8	69.40
	11	1040.00	13	295.00
	5	184.74	6	250.96
	<b>159</b>	<b>2916.64</b>	<b>141</b>	<b>1949.10</b>

COS

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ABN

ABS



19 CP010 2019/9/16 10

19	SCP009	2019/9/18	7	268	3.14		AAA	-		
19	SCP004	2019/9/18	25	270	2.72		AAA	-		
19	SCP022	2019/9/16	20	90	2.30		AAA	-		
19	SCP006	2019/9/17	4.5	180	3.14		AAA	-		
19	SCP006	2019/9/16	5	270	3.08		AAA	-		
19	SCP003	2019/9/18	2.5	270	6.20		AA+	-		
19	SCP004	2019/9/20	5	90	5.60		AA+	-		
19	SCP008	2019/9/19	5	180	5.20		AA+	-		
19	SCP011	2019/9/20	10	250	4.50		AA+	-		
19	SCP010	2019/9/18	8	270	4.60		AA+	-		
19	SCP003	2019/9/20	6	270	3.35		AA+	-		
19	SCP011	2019/9/19	5	270	6.20		AA+	-		
19	SCP005	2019/9/20	5	270	3.38		AA+	-		
19	SCP004	2019/9/20	3	270	4.80		AA+	-		
19	SCP001	2019/9/18	10	270	3.40		AA+	-		
19	SCP001	2019/9/19	5	270	3.20		AA+	-		
19	SCP002	2019/9/18	1	90	3.64		AA+	-		
19	SCP001	2019/9/18	10	180	3.20		AA+	-		
19	SCP002	2019/9/18	5	268	3.45		AA+	-		
19	SCP004	2019/9/18	6.5	270	4.18		AA+	-		
19	SCP003	2019/9/18	3	270	3.24		AA+	-		
19	SCP001	2019/9/18	10	270	5.50		AA+	-		
19	SCP003	2019/9/16	5	270	6.00		AA+	-		
19	SCP001	2019/9/20	2.5	270	3.84		AA	-		

19	GN001	2019/9/20	20	20	4.09		AAA	AAA		
19	MTN003	2019/9/20	20	20	4.39		AAA	AAA		
19	MTN006	2019/9/20	10	10	3.70		AAA	AAA		
19	MTN002	2019/9/20	5	3+2	3.62		AAA	AAA		
19	MTN005	2019/9/19	12.9	3+N	6.69		AAA	AAA		
19	MTN002	2019/9/19	5	3+N	4.63		AAA	AAA		
19	MTN002	2019/9/19	16	3+N	3.98		AAA	AAA		
19	MTN001A	2019/9/19	25	25	3.63		AAA	AAA		
19	MTN001B	2019/9/19	10	10	3.98		AAA	AAA		
19	MTN002	2019/9/19	15	15	3.55		AAA	AAA		
19	MTN002	2019/9/19	10	10	3.89		AAA	AAA		
19	MTN002	2019/9/19	10	10	4.48		AAA	AAA		
19	MTN007	2019/9/18	10	3+N	4.18		AAA	AAA		
19	MTN003	2019/9/17	10	10	3.85		AAA	AAA		
19	MTN001	2019/9/16	20	20	3.92		AAA	AAA		
19	MTN001A	2019/9/20	5	5	4.19		AA+	AA+		
19	MTN001B	2019/9/20	10	10	4.83		AA+	AA+		
19	MTN003	2019/9/19	5	5	5.20					

19 04	2019/9/20	10	10	4.28		AAA	AAA		
19 03	2019/9/20	33.2	2+2+1	5.92		AAA	AAA		
19 02	2019/9/18	11	2+2	7.16		AAA	AAA		
19 01	2019/9/19	10	3+2	4.30		AAA	AAA		
19 07	2019/9/18	2	2+1	4.50		AAA	AAA		
19 06	2019/9/18	8	1+1+1	4.00		AAA	AAA		
19 05	2019/9/19	15	15	3.55		AAA	AAA		
19 06	2019/9/19	5	5	3.95		AAA	AAA		
19 01	2019/9/19	30	30	3.42		AAA	AAA		
19 01	2019/9/19	10	10	4.42		AAA	AAA		
19CHNE03	2019/9/18	50	50	3.50		AAA	AAA		
19 01	2019/9/18	10	2+1	6.20		AAA	AAA		
19 12	2019/9/16	8	8	3.42		AAA	AAA		
19 14	2019/9/16	7	7	4.38		AAA	AAA		
19 07	2019/9/16	16	3+2	3.84		AAA	AAA		
19 07	2019/9/16	16	16	3.58		AAA	AAA		
19 08	2019/9/16	10	10	3.96		AAA	AAA		
19	2019/9/16	15	5+2	3.88		AAA	AAA		
G19	2019/9/16	9	9	3.97		AA+	AAA		
19 05	2019/9/18	1.5	1+1+1+ 1+1	8.00		AA+	AA+		
19	2019/9/18	6	3+2	3.80		AA+	AA+		
19 01	2019/9/18	3.5	2+2+1	5.37		AA+	AA+		
19 01	2019/9/20	6	2+1+1+ 1	7.50		AA	AA		
19	2019/9/20	30	30	3.59		AAA	AAA		
19	2019/9/18	50	50	3.42		AAA	AAA		
19 01	2019/9/20	5	5	3.55		AA+	AA+		

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		/	/		%				
19	4A			44.70	-1.00	AAA <sub>sf</sub> /AAA <sub>sf</sub> * <sup>*</sup>	2019/9/19	2023/6/17	/
19	4B			3.90	-0.50	AA <sup>+</sup> <sub>sf</sub> /AA <sup>+</sup> <sub>sf</sub> * <sup>*</sup>			
19	4C			6.58					
19	ABN002			19.98	3.52	AAA <sub>sf</sub>	2019-09-19	2030/9/23	
19	ABN002			0.02					
19	M9A1			4.93	-1.80	AAA <sub>sf</sub> /AAA <sub>sf</sub> * <sup>*</sup>	2019-09-18	2037/10/26	/
19	M9A2			5.30	-1.55	AAA <sub>sf</sub> /AAA <sub>sf</sub> * <sup>*</sup>			
19	M9A3			40.71	-0.90	AAA <sub>sf</sub> /AAA <sub>sf</sub> * <sup>*</sup>			
19	M9C			8.92					
19	2			16.30	4.30	AAA <sub>sf</sub> /AAA <sub>sf</sub> * <sup>*</sup>			