

惠誉博华信用评级有限公司
申请注册文件 R-6



目录

R-6	评级表现	1
R-6-1	公司的各级别违约率	2
R-6-2	实际违约率和级别迁徙率.....	3
R-6-2-1	实际违约率	3
R-6-2-2	金融机构迁徙率.....	4
R-6-2-3	结构化融资迁徙率.....	6
R-6-3	历史评级结果	8

R-6 评级表现

迁移率和违约率计算方法

为了计算迁移率和违约率，以每年为一组。每组（或静态池）以年度为维度，将年初存续的评级进行汇总。比如，2014年样本组由2014年初存续的评级组成，其他年度样本组同理。惠誉评级每年新完成的评级都会包括在后续的年度样本组中。比如，2014年中期所完成的首次评级的表现，将会在2015年以及后续的样本组中继续观察。不计年度内的多次评级变动，只考虑该年最后一次的评级变动。评级撤销或者年度内完成清偿的由于不再有效存续，将不再记录在后续的年度样本组中，但是，这些相应被各自记录在清偿/撤销栏中的情况也会被观察。

每个追踪的样本组记录了其所包含评级的评级表现，但不随时间而变化。只要评级在年初和年末或者多个观察年度都有效存续，那么评级就会存在于多个样本组中。比如，2009年完成首次评级、2010年初有效存续并在2014年撤销评级的评级年度表现，将会包含在2010年、2011年、2012年和2013年的样本组中。这些样本组跨年度的评级表现将相应被记录在两年、三年和四年的迁移率中，并在五年迁移率中记录为撤销。

为了计算多年度的平均评级迁移率，每年对应的迁移率将以每个评级类别在年初存续的评级数量为权重进行加权计算。此处理是为了实现评级表现的公平评估，因为惠誉所评级的数量随时间而变化。

迁移率表左侧竖栏列示了某时期期初存续的评级类别，横栏列示了期间末对应评级的转移情况。迁移率表从左上角以AAA评级开始，并以对角线向右下方读取，来衡量每个连续评级类别的稳定性。

惠誉持续的数据强化和方法论变动会导致同之前发布研究略有统计差异。因此最新的转移和违约数据将替代所有之前的版本。

需要注意的是，惠誉评级的违约率是以每个评级发行人或者证券为单位，而不是所评金额。违约率反映了非结构融资部门评级降至D和RD（有限违约）的情况。对全球的结构融资和资产担保债券而言，考虑的是降至CC、C和D的情况，详见后续结构融资部分内容。

首先，违约是按照不同年度和不同评级类别考量的。比如，如果2002年有25个发行人违约，该年度样本组由2000个发行人评级组成，那么2002年所有评级的年度违约率结果就是1.3%。如果违约发行人中有10个在年初的评级为BB，并且年初BB级样本组共有500个样本，那么2002年BB级的违约率就是2%（10/500）。

从这些年度违约率中，惠誉评级通过以每个样本组有效存续评级个数为权重，加权计算得到平均年度违约率。接着上述例子，2002年BB级年度违约率为2%，2003年BB级年度违约率可能是1%，两个违约率的直接平均可能会忽略两个样本组样本大小的差异。转而以2002年和2003年BB级样本各自的数量为权重加权计算违约率结果，就可以更好地反映BB级样本组违约率结果。

使用同样的道理来计算多年度平均违约率。

R-6-1 公司的各级别违约率

图 5 全球公司各级别累计平均违约率 1990-2019

Fitch Global Corporate Finance Average Cumulative Default Rates: 1990-2019

Modifier Level	Year One	Year Two	Year Three	Year Four	Year Five	Year Six	Year Seven	Year Eight	Year Nine	Year Ten
(%)										
AAA	0.12	0.24	0.37	0.51	0.65	0.79	0.94	1.10	1.27	1.45
AA+	-	-	-	-	-	-	-	-	-	-
AA	-	-	-	-	-	-	-	-	-	-
AA-	0.08	0.09	0.09	0.09	0.10	0.10	0.10	0.11	0.11	0.15
A+	-	0.06	0.11	0.16	0.22	0.28	0.34	0.39	0.44	0.47
A	0.07	0.22	0.39	0.56	0.75	0.95	1.21	1.44	1.76	1.99
A-	0.06	0.16	0.22	0.27	0.33	0.41	0.66	0.91	1.20	1.51
BBB+	0.09	0.16	0.30	0.50	0.66	1.03	1.21	1.37	1.50	1.71
BBB	0.06	0.31	0.61	0.93	1.34	1.67	1.98	2.38	2.79	3.15
BBB-	0.26	0.65	1.13	1.58	2.14	2.58	3.03	3.58	4.11	4.63
BB+	0.30	1.44	2.61	3.63	4.52	5.27	6.11	6.74	7.65	8.72
BB	0.57	1.65	2.57	3.91	5.00	5.61	6.35	7.16	7.89	8.66
BB-	1.07	2.16	3.65	4.81	5.45	6.13	6.38	6.77	6.98	7.49
B+	1.19	3.46	5.77	7.62	8.74	9.08	9.45	9.84	10.99	11.72
B	2.07	4.68	7.17	9.42	11.25	12.67	13.85	14.31	15.00	15.65
B-	2.95	6.55	8.19	9.62	10.73	10.71	10.01	10.46	9.84	10.44
CCC to C	22.12	28.43	32.28	34.62	36.19	38.15	39.42	39.76	39.07	39.31
Investment Grade	0.09	0.23	0.41	0.58	0.77	0.97	1.16	1.36	1.57	1.77
Speculative Grade	2.49	4.62	6.43	8.00	9.12	9.84	10.50	11.07	11.58	12.33
All Global Corporate Finance	0.70	1.32	1.88	2.36	2.75	3.03	3.28	3.51	3.72	3.97

注：以上包括金融机构和非金融企业的数据，结构化融资数据在 R-6-2 中披露

R-6-2 实际违约率和级别迁徙率

因惠誉博华尚未开展业务，以下为惠誉评级的实际违约率和级别迁徙率。

R-6-2-1 实际违约率

图 6 全球金融机构各级别平均累计违约率 1990-2019

Fitch Global Financial Institutions³ Average Cumulative Default Rates: 1990-2019

(%)	Year One	Year Two	Year Three	Year Four	Year Five	Year Six	Year Seven	Year Eight	Year Nine	Year Ten
AAA	0.14	0.29	0.44	0.60	0.76	0.94	1.11	1.30	1.51	1.72
AA	0.06	0.07	0.07	0.07	0.07	0.07	0.08	0.08	0.08	0.11
A	0.07	0.19	0.30	0.41	0.52	0.65	0.91	1.15	1.41	1.66
BBB	0.13	0.47	0.88	1.28	1.81	2.37	2.82	3.34	3.86	4.22
BB	0.60	1.74	2.94	4.15	5.06	5.66	6.29	6.81	7.65	8.73
B	1.12	2.44	3.26	4.18	4.90	5.42	5.85	6.47	6.69	6.65
CCC to C	14.69	16.96	19.58	21.25	22.90	23.79	23.95	23.41	23.11	24.11
Investment Grade	0.09	0.26	0.44	0.62	0.82	1.04	1.28	1.51	1.75	1.94
Speculative Grade	1.65	2.97	4.15	5.31	6.18	6.74	7.32	7.86	8.42	9.11
All Financial Institutions ³	0.39	0.77	1.14	1.48	1.79	2.06	2.33	2.60	2.86	3.11

³Includes banks, finance and insurance companies.

图 7 全球结构化融资各级别平均累计损失率 1990-2019

Fitch Global Structured Finance³ Average Cumulative Impairment Rates: 1990-2019

(%)	Year One	Year Two	Year Three	Year Four	Year Five	Year Six	Year Seven	Year Eight	Year Nine	Year Ten
AAA	0.85	2.84	4.71	5.99	6.87	7.48	7.93	8.30	8.76	9.26
AA	1.36	4.92	8.06	10.60	12.54	14.24	15.70	17.02	18.24	19.40
A	2.47	7.29	11.75	15.95	19.52	22.51	24.94	27.10	28.92	30.55
BBB	4.97	12.46	18.91	24.10	28.33	31.50	34.08	36.39	38.31	39.79
BB	9.86	18.00	24.63	29.83	34.25	38.22	41.55	44.79	47.74	49.32
B	15.91	26.14	32.97	38.42	43.37	47.89	52.37	57.38	60.18	60.84
CCC	38.04	49.75	54.98	58.30	61.87	66.06	72.01	79.22	84.23	88.73
Investment Grade	1.71	5.03	8.01	10.32	12.07	13.37	14.36	15.20	16.02	16.79
Speculative Grade	18.62	28.48	34.98	39.90	44.24	48.32	52.30	56.49	59.18	59.82
All Structured Finance	4.57	8.94	12.44	15.07	17.09	18.64	19.83	20.81	21.57	21.98

³Includes asset-backed, commercial mortgage-backed, residential mortgage-backed and structured credit securities.

R-6-2-2 金融机构迁徙率

图 8 金融机构 1 年迁徙率

Fitch Global Financial Institutions³ One-Year Transition Matrix: 2019 Cohort

No.	(%)	AAA	AA+	AA	AA-	A+	A	A-	BBB+	BBB	BBB-	BB+	BB	BB-	B+	B	B-	CCC to C	D	WD
14	AAA	100.00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
5	AA+	20.00	80.00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
21	AA	-	-	90.48	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	9.52
96	AA-	-	-	-	86.46	10.42	-	-	-	-	-	-	-	-	-	-	-	-	-	3.13
126	A+	-	-	-	3.17	95.24	-	-	-	-	-	-	-	-	-	-	-	-	-	1.59
221	A	-	-	-	-	1.36	93.21	2.71	-	-	-	-	-	-	-	-	-	-	-	2.71
144	A-	-	-	-	-	0.69	6.25	84.72	3.47	-	-	-	-	-	1.39	-	-	-	-	3.47
193	BBB+	-	-	-	-	-	-	4.15	81.35	9.84	0.52	-	-	-	-	-	-	-	-	4.15
144	BBB	-	-	-	-	-	-	-	9.03	79.17	3.47	-	-	-	-	-	-	-	-	8.33
122	BBB-	-	-	-	-	-	-	-	0.82	27.87	63.93	4.10	-	-	-	-	-	-	-	3.28
75	BB+	-	-	-	-	-	-	-	-	1.33	24.00	60.00	6.67	5.33	-	-	-	-	-	2.67
73	BB	-	-	-	-	-	-	-	-	-	6.85	17.81	57.53	5.48	4.11	-	-	-	-	8.22
98	BB-	-	-	-	-	-	-	-	-	-	-	-	20.41	50.00	-	-	-	-	-	4.08
67	B+	-	-	-	-	-	-	-	-	-	-	-	-	17.91	70.15	4.48	-	-	-	7.46
55	B	-	-	-	-	-	-	-	-	-	-	-	-	1.82	12.73	58.18	3.64	16.36	-	7.27
32	B-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	21.88	68.75	-	6.25	3.13
12	CCC to C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	58.33	-	41.67

图 9 金融机构 3 年迁徙率

Fitch Global Financial Institutions³ Three-Year Transition Matrix: 2017 Cohort

No.	(%)	AAA	AA+	AA	AA-	A+	A	A-	BBB+	BBB	BBB-	BB+	BB	BB-	B+	B	B-	CCC to C	D	WD
14	AAA	92.86	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	7.14
5	AA+	20.00	80.00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
19	AA	-	-	68.42	26.32	-	-	-	-	-	-	-	-	-	-	-	-	-	-	5.26
93	AA-	-	-	3.23	66.67	13.98	-	-	5.38	-	-	-	-	-	-	-	-	-	-	10.75
126	A+	-	-	-	8.73	71.43	10.32	-	-	-	-	-	-	-	-	-	-	-	-	9.52
188	A	-	-	-	0.53	10.11	75.53	5.85	2.66	-	-	-	-	-	-	-	-	-	-	5.32
171	A-	-	-	-	-	1.17	18.13	55.56	9.94	2.92	0.58	-	-	-	-	-	-	-	-	11.70
156	BBB+	-	-	-	-	1.28	5.13	9.62	53.85	12.82	0.64	1.28	-	-	-	-	-	-	-	15.38
154	BBB	-	-	-	-	-	-	1.30	23.38	46.10	6.49	1.30	0.65	-	11.04	-	-	-	-	9.74
162	BBB-	-	-	-	-	-	-	-	1.85	27.16	34.57	8.64	4.32	3.09	6.17	-	-	-	-	14.20
72	BB+	-	-	-	-	-	-	-	1.39	6.94	20.83	29.17	6.94	5.56	13.89	-	-	-	-	15.28
66	BB	-	-	-	-	-	-	-	1.52	3.03	16.67	30.30	15.15	3.03	4.55	-	-	-	1.52	24.24
69	BB-	-	-	-	-	-	-	-	-	1.45	8.70	24.64	27.54	7.25	1.45	2.90	-	-	-	26.09
43	B+	-	-	-	-	-	-	2.33	-	-	-	6.98	39.53	25.58	6.98	-	-	-	-	18.60
38	B	-	-	-	-	-	-	-	-	-	-	-	7.89	28.95	15.79	10.53	13.16	2.63	21.05	
51	B-	-	-	-	-	-	-	-	-	-	-	-	-	3.92	37.25	19.61	1.96	5.88	31.37	
12	CCC to C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	16.67	8.33	16.67	-	58.33

图 10 金融机构 5 年迁徙率

Fitch Global Financial Institutions³ Five-Year Transition Matrix: 2015 Cohort

No.	(%)	AAA	AA+	AA	AA-	A+	A	A-	BBB+	BBB	BBB-	BB+	BB	BB-	B+	B	B-	CCC to C	D	WD
15	AAA	93.33	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	6.67
4	AA+	-	100.00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
5	AA	-	-	80.00	20.00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
96	AA-	-	-	8.33	60.42	16.67	3.13	-	-	-	-	-	-	-	-	-	-	-	-	11.46
127	A+	-	-	2.36	9.45	48.03	10.24	4.72	2.36	3.15	0.79	-	-	-	-	-	-	-	-	18.90
202	A	-	-	-	2.97	16.83	50.00	9.41	3.96	0.50	0.99	-	-	-	-	-	-	-	-	15.35
183	A-	-	-	-	0.55	1.64	24.59	38.25	14.75	1.64	0.55	1.64	-	-	-	-	-	-	-	16.39
142	BBB+	-	-	-	-	-	2.82	11.27	35.92	16.20	1.41	1.41	5.63	-	-	-	-	-	-	25.35
166	BBB	-	-	-	-	-	-	3.61	22.29	34.34	4.82	3.61	1.81	4.82	4.82	0.60	-	-	-	19.28
162	BBB-	-	-	-	-	-	-	0.62	3.09	16.67	29.01	5.56	1.23	3.70	12.96	-	-	-	-	27.16
81	BB+	-	-	-	-	-	-	-	1.23	12.35	17.28	19.75	6.17	6.17	4.94	3.70	-	-	-	1.23
45	BB	-	-	-	-	-	-	-	-	2.22	20.00	28.89	13.33	6.67	2.22	2.22	2.22	2.22	4.44	17.78
45	BB-	-	-	-	-	-	-	-	-	-	-	8.89	20.00	22.22	6.67	4.44	2.22	-	-	35.56
41	B+	-	-	-	-	-	-	-	-	2.44	4.88	19.51	19.51	14.63	4.88	4.88	-	-	4.88	24.39
52	B	-	-	-	-	-	-	1.92	-	-	-	-	-	3.85	15.38	15.38	13.46	-	5.77	44.23
29	B-	-	-	-	-	-	-	-	-	-	-	-	13.79	10.34	31.03	3.45	-	-	17.24	24.14
28	CCC to C	-	-	-	-	-	-	-	-	-	-	-	-	-	3.57	10.71	7.14	21.43	21.43	35.71

图 11 金融机构 10 年迁徙率

Fitch Global Financial Institutions³ Ten-Year Transition Matrix: 2010 Cohort

No.	(%)	AAA	AA+	AA	AA-	A+	A	A-	BBB+	BBB	BBB-	BB+	BB	BB-	B+	B	B-	CCC to C	D	WD
17	AAA	58.82	-	-	-	-	-	5.88	-	-	-	-	-	-	-	-	-	-	-	35.29
10	AA+	-	30.00	10.00	40.00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	20.00
29	AA	-	-	6.90	24.14	27.59	-	6.90	10.34	-	-	-	-	-	-	-	-	-	-	24.14
134	AA-	-	-	5.97	27.61	14.93	8.96	4.48	-	4.48	-	1.49	-	-	-	-	-	-	-	32.09
192	A+	-	-	0.52	8.33	24.48	13.54	5.21	4.69	0.52	1.04	-	0.52	-	-	-	-	-	-	41.15
139	A	-	-	-	-	7.91	30.94	15.11	5.04	3.60	2.88	2.16	2.16	0.72	-	0.72	-	0.72	-	28.06
176	A-	-	-	-	1.14	1.70	9.09	15.91	9.66	2.84	0.57	1.70	1.14	0.57	0.57	0.57	-	-	0.57	53.98
173	BBB+	-	-	-	1.16	-	5.20	8.67	12.72	7.51	2.31	1.73	0.58	0.58	-	-	-	-	3.47	56.07
155	BBB	-	-	-	-	-	1.94	7.10	11.61	13.55	3.87	3.23	1.94	0.65	-	-	0.65	-	1.94	53.55
101	BBB-	-	-	-	-	-	0.99	0.99	0.99	13.86	10.89	3.96	-	2.97	9.90	1.98	-	-	0.99	52.48
49	BB+	-	-	-	-	-	-	-	2.04	10.20	14.29	6.12	10.20	4.08	16.33	2.04	-	-	2.04	32.65
58	BB	-	-	-	-	-	-	-	-	10.34	13.79	13.79	5.17	8.62	1.72	-	-	-	-	46.55
57	BB-	-	-	-	-	-	-	-	1.75	-	7.02	7.02	3.51	5.26	3.51	1.75	-	-	-	70.18
41	B+	-	-	-	-	-	-	-	2.44	2.44	-	2.44	2.44	9.76	7.32	2.44	4.88	2.44	7.32	56.10
55	B	-	-	-	-	-	-	-	-	-	-	-	5.45	12.73	5.45	9.09	3.64	3.64	5.45	54.55
58	B-	-	-	-	-	-	-	-	-	1.72	-	-	6.90	1.72	1.72	8.62	3.45	-	12.07	63.79
29	CCC to C	-	-	-	-	-	-	-	-	20.69	6.90	-	-	-	6.90	-	-	-	-	17.24

R-6-2-3 结构化融资迁徙率

图 12 结构化融资 1 年迁徙率

Fitch Global Structured Finance³ One-Year Transition Matrix: 2019 Cohort

No.	(%)	AAA	AA+	AA	AA-	A+	A	A-	BBB+	BBB	BBB-	BB+	BB	BB-	B+	B	B-	CCC	CCand Below	WD	PIF
7631	AAA	85.32	0.01	0.20	-	-	0.04	-	-	-	-	-	-	-	-	-	-	-	-	0.13	14.30
200	AA+	28.50	55.00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	16.50
1524	AA	20.14	1.64	65.88	-	0.07	0.85	-	-	0.13	-	-	0.07	-	-	-	-	-	-	0.33	10.89
358	AA-	4.19	3.35	5.03	84.64	-	0.84	-	-	-	-	-	-	-	-	-	-	-	-	-	1.96
364	A+	3.30	3.02	4.40	2.47	70.05	0.27	0.55	0.55	0.55	-	-	-	-	0.27	0.27	-	-	-	0.55	13.74
2225	A	2.52	0.49	9.93	0.36	1.80	70.34	0.13	0.04	0.99	-	-	0.67	-	-	-	-	0.04	-	0.99	11.69
550	A-	-	-	2.73	0.73	3.09	6.73	78.55	0.73	0.91	-	-	-	-	-	-	-	-	-	0.36	6.18
241	BBB+	0.83	0.83	2.07	1.24	11.20	2.90	2.90	61.83	0.83	1.66	-	-	-	-	-	-	-	-	-	13.69
1669	BBB	0.48	0.06	0.90	0.24	0.84	14.98	0.24	1.56	67.47	0.12	0.06	4.31	-	-	0.84	-	0.12	-	1.50	6.29
704	BBB-	0.43	-	0.14	0.14	0.14	0.71	3.69	0.99	2.41	69.18	15.77	1.14	0.14	-	0.43	0.14	-	-	-	4.55
203	BB+	-	-	-	-	-	0.49	1.48	25.12	5.91	4.43	44.34	2.46	0.49	-	-	-	0.49	-	-	14.78
2140	BB	0.09	-	0.28	-	-	2.38	0.05	0.42	19.16	1.68	1.64	65.42	0.09	-	2.06	0.05	0.65	0.51	1.78	3.74
460	BB-	-	-	-	-	-	-	-	0.22	15.87	13.26	6.52	60.00	-	1.09	0.65	0.22	-	-	-	2.17
60	B+	-	-	-	-	-	3.33	-	-	1.67	-	43.33	8.33	35.00	-	-	-	-	-	-	8.33
1190	B	-	-	0.17	-	0.08	0.76	-	-	3.36	-	-	22.18	4.03	5.55	50.34	0.25	5.21	1.68	1.85	4.54
353	B-	-	-	-	-	-	-	-	-	-	-	0.28	0.57	0.28	0.28	4.25	88.95	1.98	0.28	-	3.12
616	CCC	0.16	-	-	-	-	-	-	-	1.14	0.32	0.16	6.66	0.16	0.49	17.37	0.32	53.25	16.07	1.46	2.44

图 13 结构化融资 3 年迁徙率

Fitch Global Structured Finance³ Three-Year Transition Matrix: 2017 Cohort

No.	(%)	AAA	AA+	AA	AA-	A+	A	A-	BBB+	BBB	BBB-	BB+	BB	BB-	B+	B	B-	CCC	CCand Below	WD	PIF
5995	AAA	49.11	0.02	0.43	0.02	0.13	0.17	0.02	-	0.03	-	-	0.08	-	-	0.48	-	0.07	-	0.13	49.31
300	AA+	17.00	5.00	12.33	-	1.67	0.33	-	0.33	0.33	-	-	-	-	-	0.67	-	-	-	0.33	62.00
1426	AA	17.53	0.70	23.28	-	0.77	2.88	0.07	-	3.02	-	-	0.28	-	-	0.07	-	-	-	1.40	50.00
293	AA-	8.53	2.39	7.51	56.31	0.68	1.71	0.68	-	-	-	-	-	-	-	0.68	-	-	-	-	21.50
335	A+	5.67	3.28	7.46	1.19	24.78	0.90	-	0.30	2.69	-	-	-	-	-	0.90	-	-	-	0.30	52.54
2844	A	8.65	0.35	5.56	0.28	1.69	32.31	0.11	0.07	4.47	-	-	1.30	-	0.04	0.46	-	0.07	0.25	1.83	42.58
539	A-	1.67	0.56	0.74	0.37	2.78	7.42	45.83	0.19	1.11	0.37	13.73	0.19	-	-	0.56	-	-	-	0.93	23.56
221	BBB+	1.36	0.45	0.45	1.81	8.60	3.62	2.26	31.22	9.05	0.91	-	-	-	-	0.45	-	-	-	0.45	39.37
1923	BBB	4.84	0.16	5.10	0.21	1.30	10.04	0.36	0.99	27.46	0.05	0.05	7.12	-	-	0.94	-	0.42	1.51	5.04	34.43
452	BBB-	5.09	3.32	0.66	0.44	3.32	1.11	1.33	1.11	2.21	51.55	0.89	2.88	0.66	-	1.77	0.22	0.44	-	0.66	22.35
148	BB+	2.03	-	3.38	2.03	12.16	2.70	6.08	4.05	1.35	6.08	25.00	2.03	-	-	1.35	-	2.03	-	0.68	29.05
2490	BB	1.53	0.16	1.81	0.08	0.44	7.03	0.24	0.88	13.33	0.32	0.32	37.55	0.12	0.08	2.09	0.04	0.96	3.21	5.58	24.22
163	BB-	0.61	-	0.61	-	0.61	-	1.84	1.23	3.07	0.61	2.45	1.84	58.90	-	2.45	3.07	1.84	-	0.61	20.25
53	B+	-	-	-	-	3.77	-	1.89	16.98	11.32	3.77	11.32	3.77	-	7.55	1.89	-	-	1.89	-	35.85
1575	B	0.76	-	0.95	0.13	0.44	5.14	0.38	0.25	9.78	0.76	0.51	21.84	0.19	0.51	21.21	0.19	5.21	8.95	4.32	18.48
216	B-	-	-	-	-	-	-	-	0.46	0.93	1.85	1.39	1.85	1.39	1.85	43.52	8.33	1.39	-	35.65	-
1090	CCC	0.46	-	0.28	-	0.18	1.56	-	0.09	1.83	0.18	0.18	5.96	0.55	0.37	12.02	0.28	24.13	36.06	3.85	12.02

图 14 结构化融资 5 年迁徙率

Fitch Global Structured Finance³ Five-Year Transition Matrix: 2015 Cohort

No.	(%)	AAA	AA+	AA	AA-	A+	A	A-	BBB+	BBB	BBB-	BB+	BB	BB-	B+	B	B-	CCC	CCandBelow	WD	PIF
6,097	AAA	24.55	0.02	0.59	0.02	0.15	0.25	0.02	-	0.21	-	-	0.08	-	-	0.84	0.02	0.08	-	0.87	72.31
358	AA+	12.57	1.96	7.26	-	1.68	0.28	-	0.28	0.84	-	-	-	-	0.84	-	-	-	-	1.40	72.91
1,623	AA	7.39	0.74	11.46	-	0.43	4.00	0.06	0.06	5.18	-	-	1.05	-	0.25	-	-	-	-	3.27	66.11
202	AA-	6.93	2.48	10.89	29.70	4.95	3.47	0.99	-	-	-	-	-	-	1.49	-	-	-	-	-	39.11
328	A+	5.49	3.66	10.37	-	13.41	1.52	-	0.30	2.74	-	-	-	-	-	1.22	-	-	-	4.27	57.01
2,907	A	3.96	0.17	4.51	0.31	1.38	21.16	0.21	0.14	4.13	0.03	0.03	1.96	-	0.03	0.76	0.03	0.17	0.76	2.65	57.62
330	A-	1.52	0.61	1.52	0.61	3.33	11.21	32.42	-	1.52	-	6.97	0.30	-	-	0.91	-	-	-	0.61	38.48
360	BBB+	0.28	0.56	0.28	-	4.44	2.50	0.83	12.22	2.50	0.28	0.28	0.56	-	-	-	-	-	0.28	35.00	40.00
2,188	BBB	2.29	0.14	2.70	0.09	1.33	4.89	0.32	0.55	18.28	0.05	0.09	5.44	0.18	0.05	1.05	-	0.27	2.24	7.82	52.24
353	BBB-	3.40	0.57	0.85	1.13	3.68	1.98	1.13	0.85	3.12	29.75	0.57	2.83	0.57	-	2.27	0.28	0.57	1.98	2.83	41.64
110	BB+	-	0.91	-	-	4.55	1.82	2.73	2.73	0.91	1.82	15.45	2.73	-	-	1.82	-	2.73	-	8.18	53.64
2,254	BB	2.57	0.04	1.91	0.09	0.49	10.03	0.27	0.84	8.61	0.40	0.31	27.24	0.09	0.18	1.46	-	0.93	3.68	4.35	36.51
79	BB-	-	-	-	-	2.53	-	1.27	-	2.53	2.53	2.53	-	20.25	-	-	2.53	3.80	-	16.46	45.57
34	B+	-	-	2.94	-	-	-	-	-	-	5.88	5.88	2.94	-	2.94	-	2.94	-	-	20.59	55.88
1,961	B	1.02	-	1.78	-	0.20	4.39	-	0.41	6.27	0.26	0.41	19.73	0.15	0.26	13.21	0.15	4.28	9.74	4.90	32.84
147	B-	-	-	-	-	-	-	-	-	0.68	-	0.68	0.68	0.68	0.68	2.72	7.48	8.84	8.84	23.81	45.58
2,276	CCC	0.97	-	0.75	0.09	0.13	5.01	0.09	0.09	8.17	0.22	0.13	12.35	0.18	0.26	7.03	0.13	11.38	30.62	2.11	20.30

图 25 结构化融资 10 年迁徙率

Fitch Global Structured Finance³ Ten-Year Transition Matrix: 2010 Cohort

No.	(%)	AAA	AA+	AA	AA-	A+	A	A-	BBB+	BBB	BBB-	BB+	BB	BB-	B+	B	B-	CCC	CCandBelow	WD	PIF
16,208	AAA	3.43	0.07	1.22	0.02	0.29	3.03	0.06	0.01	3.60	0.01	0.01	3.53	-	0.02	1.17	0.01	0.37	2.22	6.97	73.96
652	AA+	2.61	0.15	1.53	-	1.07	5.06	-	-	7.36	-	-	3.83	0.15	-	3.37	-	1.99	4.14	5.67	63.04
2,398	AA	2.38	0.29	1.96	0.08	0.58	2.54	0.21	0.21	5.38	0.13	-	9.59	-	2.34	-	2.04	10.72	5.42	56.13	
410	AA-	0.98	-	0.49	0.49	0.98	3.41	0.73	0.24	3.90	-	0.24	0.49	-	1.22	-	0.73	8.78	8.54	68.78	
541	A+	1.11	1.66	1.29	-	1.66	2.03	0.92	0.18	0.92	-	-	1.11	-	0.18	0.92	-	0.37	7.76	2.22	77.63
2,736	A	1.72	0.18	2.08	0.33	0.77	3.62	0.11	0.26	3.51	0.15	0.15	7.38	0.04	0.04	2.08	-	1.72	14.73	3.62	57.53
343	A-	1.17	0.58	1.17	0.58	1.75	1.75	0.87	0.58	1.46	0.87	0.29	1.75	0.29	-	1.17	-	1.17	15.45	3.79	65.31
634	BBB+	0.16	0.16	0.79	-	1.42	0.47	0.32	1.10	1.10	-	0.32	0.32	-	0.47	-	0.16	15.30	17.19	40.73	
3,245	BBB	0.40	0.09	0.77	0.03	0.59	2.47	0.25	0.25	3.05	0.09	0.18	6.32	0.06	0.09	2.22	-	2.56	33.65	4.38	42.56
583	BBB-	0.86	0.17	0.34	0.17	0.51	0.69	0.34	1.54	0.34	0.34	0.34	0.34	0.17	-	0.51	0.17	1.89	32.25	6.35	52.66
304	BB+	0.99	-	2.63	-	0.33	0.99	-	0.66	0.33	0.66	0.66	0.66	0.33	0.66	0.99	-	-	40.79	5.92	43.42
2,190	BB	0.64	0.05	0.05	0.14	0.18	1.69	0.05	0.55	2.10	-	-	2.28	0.09	-	1.28	0.05	2.10	53.93	4.43	30.41
252	BB-	0.40	-	0.40	-	-	-	-	0.79	0.40	-	-	-	-	0.40	0.40	-	1.59	58.33	2.78	34.52
197	B+	-	-	-	-	-	2.54	-	-	0.51	-	-	0.51	-	-	-	0.51	65.48	4.57	25.89	
2,520	B	0.40	-	0.52	-	0.08	1.71	-	0.28	0.87	0.08	0.16	1.94	0.08	0.04	1.19	-	0.79	69.92	4.09	17.86
804	B-	0.25	-	-	-	0.12	-	-	0.25	0.12	-	0.25	-	-	0.12	-	-	-	91.17	0.50	7.21
5,424	CCC	0.26	-	0.46	0.04	-	2.30	0.04	0.04	0.59	0.11	0.07	1.03	-	0.06	0.26	0.02	0.44	88.09	0.81	5.38

R-6-3 历史评级结果

惠誉博华信用评级有限公司于 2018 年 7 月 27 日在北京完成工商注册，截至目前尚未开展任何评级业务(包含主动评级业务及委托评级业务)。惠誉博华在开展类似业务后，会及时统计和更新评级，并公开进行披露。以下提供惠誉博华股东惠誉评级亚太地区的历史评级结果：

表格 1 金融机构主体及债项信用评级

公司名称	债券编码	发行日期	到期日	债券级别	主体级别	评级时间	评级展望
ANZ BANK VIETNAM LTD	-	-	-	-	BB	Dec-2019	Positive
NOMURA INTERNATIONAL FUNDING PTE LTD	XS2092626907	Dec-2019	Dec-2049	A-	n. a.	Dec-2019	Stable
DBS BANK (AUSTRALIA)	AU3FN0052445	Dec-2019	May-2021	AA-	AA-	Dec-2019	Stable
DBS Bank Ltd.	XS2095888975	Dec-2019	Dec-2020	AA-	AA-	Dec-2019	Stable
DBS Bank Ltd.	XS2095278045	Dec-2019	Dec-2020	AA-	AA-	Dec-2019	Stable
BOCOM LEASING MANAGEMENT HONG KONG CO LTD	XS2082777405	Dec-2019	Dec-2024	A	A	Dec-2019	Stable
China Everbright Bank/Hong Kong	XS2082903985	Dec-2019	Dec-2022	BBB		Dec-2019	Stable
BENDIGO & ADELAIDE BANK LTD	AU3FN0052221	Dec-2019	Sep-2022	A-	A-	Dec-2019	Stable
PT Bank Shinhan Indonesia	-	-	-	-	AAA(ind)	Dec-2019	Stable
National Australia Bank Limited	XS2090791604	Nov-2019	Dec-2039	AA-	AA-	Nov-2019	Negative
MANAPPURAM FINANCE LTD	-	-	-	-	BB-	Nov-2019	Stable
CHN CONST BK/NZ	HK0000545936	Nov-2019	Nov-2022	A	A	Nov-2019	Stable
OVERSEA-CHINESE BANKING CORP LTD (SYDNEY)	AU3FN0051934	Nov-2019	Dec-2022	AA-	AA-	Nov-2019	Stable
COMMONWEALTH BANK OF AUSTRALIA	CH0512502995	Nov-2019	Dec-2029	AA-	AA-	Nov-2019	Negative
COMMONWEALTH BANK OF AUSTRALIA	XS2084091821	Nov-2019	Nov-2049	AA-	AA-	Nov-2019	Negative
THAI REINSURANCE PUBLIC CO LTD	-	-	-	-	A-	Nov-2019	Stable
BOCOMMLIFE INSURANCE CO LTD	-	-	-	-	A	Nov-2019	Stable
KOREA DEVELOPMENT BANK - KDB	XS2082901344	Nov-2019	Nov-2022	AA-	AA-	Nov-2019	Stable
KOREA DEVELOPMENT BANK - KDB	XS2082901427	Nov-2019	Nov-2022	AA-	AA-	Nov-2019	Stable
Australia and New Zealand Banking Group Limited	XS2081819042	Nov-2019	Nov-2024	AA-	AA-	Nov-2019	Negative
WESTPAC BANKING SYDNEY	XS2084077838	Nov-2019	Nov-2020	AA-	AA-	Nov-2019	Negative
WESTPAC BANKING SYDNEY	XS2084084297	Nov-2019	Nov-2020	AA-	AA-	Nov-2019	Negative
CHINA CONSTRUCTION BANK (NEW ZEALAND) LTD	NZCCBDT012C3	Nov-2019	Nov-2024	A	A	Nov-2019	Stable
KOREA DEVELOPMENT BANK - KDB	XS2080558955	Nov-2019	Nov-2022	AA-	AA-	Nov-2019	Stable
Australia and New Zealand Banking Group Limited	XS2082818951	Nov-2019	Nov-2029	A+	AA-	Nov-2019	Negative
AUSTRALIA & NEW ZEALAND BANKING (NEW ZEALAND)	US05252ADE82	Nov-2019	Nov-2022	AA-	AA-	Nov-2019	Negative
AUSTRALIA & NEW ZEALAND BANKING (NEW ZEALAND)	US05253JAW18	Nov-2019	Nov-2022	AA-	AA-	Nov-2019	Negative

公司名称	债券编码	发行日期	到期日	债券级别	主体级别	评级时间	评级展望
ZEALAND)							
CDBL FUNDING 1	HK0000545662	Nov-2019	Nov-2024	A+	n. a.	Nov-2019	Stable
WESTPAC	US961214EH28	Nov-2019	Feb-2025	AA-	AA-	Nov-2019	Negative
WESTPAC	XS2081041365	Nov-2019	Nov-2020	AA-	AA-	Nov-2019	Negative
WESTPAC BANKING SYDNEY	XS2081476843	Nov-2019	Nov-2020	AA-	AA-	Nov-2019	Negative
ABC INTERNATIONAL HOLDINGS LTD	-	-	-	-	A	Nov-2019	Stable
NATIONAL AUSTRALIA BANK	AU3CB0268423	Nov-2019	Nov-2031	A+	AA-	Nov-2019	Negative
NATIONAL AUSTRALIA BANK	AU3FN0051587	Nov-2019	Nov-2031	A+	AA-	Nov-2019	Negative
COMMONWEALTH BANK OF AUSTRALIA	XS2080208460	Nov-2019	Nov-2034	AA-	AA-	Nov-2019	Negative
United Overseas Bank (China) Ltd.	BBG00QTXHBJ5	Nov-2019	Nov-2029	A-	A+	Nov-2019	Stable
MERCEDES-BENZ FINANCE CO	DE000A2R6UF7	Nov-2019	Aug-2022	A-	n. a.	Nov-2019	Stable
MERCEDES-BENZ FINANCE CO	DE000A2R99W6	Nov-2019	Aug-2022	A-	n. a.	Nov-2019	Stable
COMMONWEALTH BANK OF AUSTRALIA	XS2074687463	Oct-2019	Oct-2024	AA-	AA-	Oct-2019	Negative
COMMONWEALTH BANK OF AUSTRALIA	XS2075960430	Oct-2019	Nov-2020	AA-	AA-	Oct-2019	Negative
Bank Of Queensland Ltd	AU3CB0268027	Oct-2019	Oct-2024	A-	A-	Oct-2019	Stable
Bank Of Queensland Ltd	AU3FN0051272	Oct-2019	Oct-2024	A-	A-	Oct-2019	Stable
BOCOM LEASING MGMT	HK0000536448	Oct-2019	Oct-2022	A	A	Oct-2019	Stable
MUTHOOT FINANCE LTD	US62828L2A03	Oct-2019	Oct-2022	BB+	BB+	Oct-2019	Negative
INDUSTRIAL BANK OF KOREA	US45604GAF63	Oct-2019	Oct-2024	AA-	AA-	Oct-2019	Stable
INDUSTRIAL BANK OF KOREA	US45604GAG47	Oct-2019	Oct-2022	AA-	AA-	Oct-2019	Stable
COMMONWEALTH BANK OF AUSTRALIA	XS2066647038	Oct-2019	Oct-2049	AA-	AA-	Oct-2019	Negative
COMMONWEALTH BANK OF AUSTRALIA	XS2065951910	Oct-2019	Oct-2020	AA-	AA-	Oct-2019	Negative
MUTHOOT FINANCE LTD	-	-	-	-	BB+	Oct-2019	Stable
BANK OF CHINA (MACAU)	XS2057847050	Oct-2019	Oct-2022	A	A	Oct-2019	Stable
BANK OF CHINA (MACAU)	XS2060692873	Oct-2019	Oct-2021	A	A	Oct-2019	Stable
BANK OF CHINA (MACAU)	XS2061682188	Oct-2019	Oct-2021	A	A	Oct-2019	Stable
COMMONWEALTH BANK OF AUSTRALIA	US20271AAH05	Oct-2019	Oct-2022	AAA	AA-	Oct-2019	Negative
SHINHAN BANK	XS2058731717	Oct-2019	Oct-2024	A	A	Oct-2019	Stable
COMMONWEALTH BANK OF AUSTRALIA	XS2064756500	Oct-2019	Oct-2020	AA-	AA-	Oct-2019	Negative
WESTPAC	XS2063663384	Oct-2019	Oct-2020	AA-	AA-	Oct-2019	Negative
PT Bank QNB Indonesia Tbk	-	-	-	-	AAA(ind)	Oct-2019	Stable
WESTPAC	XS2063665082	Oct-2019	Oct-2020	AA-	AA-	Oct-2019	Negative

公司名称	债券编码	发行日期	到期日	债券级别	主体级别	评级时间	评级展望
BOC AVIATION LTD	US09681LAK61	Sep-2019	Sep-2029	A-	A-	Sep-2019	Stable
DBS Bank Ltd.	XS2059652896	Sep-2019	Oct-2020	AA-	AA-	Sep-2019	Stable
DBS Bank Ltd.	XS2059750716	Sep-2019	Oct-2020	AA-	AA-	Sep-2019	Stable
JOHN DEERE FINANCIAL LTD	AU3CB0267052	Sep-2019	Oct-2024	A	A	Sep-2019	Stable
MUFG	XS2057887353	Sep-2019	Oct-2024	A	A	Sep-2019	Stable
MUFG	XS2057888591	Sep-2019	Oct-2024	A	A	Sep-2019	Stable
KOREA DEVELOPMENT BANK - KDB	US500630CX48	Sep-2019	Oct-2022	AA-	AA-	Sep-2019	Stable
KOREA DEVELOPMENT BANK - KDB	US500630CY21	Sep-2019	Oct-2024	AA-	AA-	Sep-2019	Stable
Kasikornbank PCL/Hong Kong	XS2056558088	Sep-2019	Oct-2031	BBB	BBB+	Sep-2019	Stable
CSSC HONG KONG SHIPPING CO LTD	-	-	-	-	A	Sep-2019	Stable
CAPITAL SECURITIES CORP	-	-	-	-	BBB-	Sep-2019	Stable
BANGKOK BANK PCL (HONG KONG)	US059895AT92	Sep-2019	Sep-2034	BBB	BBB+	Sep-2019	Stable
ASB Finance Ltd	XS2055104785	Sep-2019	Sep-2029	AA-	n. a.	Sep-2019	Negative
KIWIBANK LTD	NZKIWD0924L1	Sep-2019	Sep-2024	AA	AA	Sep-2019	Stable
COMMONWEALTH BANK OF AUSTRALIA	XS2054025601	Sep-2019	Sep-2020	AA-	AA-	Sep-2019	Negative
DBS Bank Ltd.	XS2053458761	Sep-2019	Sep-2020	AA-	AA-	Sep-2019	Stable
DBS BANK (AUSTRALIA)	AU3FN0050167	Sep-2019	Sep-2022	AA-	AA-	Sep-2019	Stable
COMMONWEALTH BANK OF AUSTRALIA	US202712BK06	Sep-2019	Sep-2034	A+	AA-	Sep-2019	Negative
COMMONWEALTH BANK OF AUSTRALIA	US202712BL88	Sep-2019	Sep-2039	A+	AA-	Sep-2019	Negative
INDUSTRIAL & COMMERCIAL BANK OF CHINA (MACAU)	XS2049287548	Sep-2019	Sep-2029	A-	A	Sep-2019	Stable
CHINA CONSTRUCTION BANK (NEW ZEALAND) LTD	HK0000524840	Sep-2019	Aug-2022	A	A	Sep-2019	Stable
CCBL (CAYMAN) 1 CORP LTD	XS1992924552	Sep-2019	May-2024	A	n. a.	Sep-2019	Stable
BOC AVIATION LTD	US09681LAK61	Sep-2019	Sep-2029	A-	A-	Sep-2019	Stable
Australia and New Zealand Banking Group Limited	XS2051127079	Sep-2019	Sep-2020	AA-	AA-	Sep-2019	Negative
MACQUARIE BANK	AU3FN0048740	Aug-2019	Jun-2022	A	A	Aug-2019	Stable
BOCOM LEASING MANAGEMENT HONG KONG CO LTD	XS2044889595	Aug-2019	Sep-2024	A	A	Aug-2019	Stable
BOCOM LEASING MANAGEMENT HONG KONG CO LTD	XS2049472959	Aug-2019	Sep-2024	A	A	Aug-2019	Stable
BENDIGO & ADELAIDE BANK LTD	AU3CB0266377	Aug-2019	Sep-2024	A-	A-	Aug-2019	Stable
BENDIGO & ADELAIDE BANK LTD	AU3FN0050019	Aug-2019	Sep-2024	A-	A-	Aug-2019	Stable
WESTPAC	XS2050413116	Aug-2019	Sep-2020	AA-	AA-	Aug-2019	Negative

公司名称	债券编码	发行日期	到期日	债券级别	主体级别	评级时间	评级展望
Australia and New Zealand Banking Group Limited	XS2049629525	Aug-2019	Sep-2020	AA-	n. a.	Aug-2019	Negative
Australia and New Zealand Banking Group Limited	AU3CB0266179	Aug-2019	Aug-2024	AA-	AA-	Aug-2019	Negative
Australia and New Zealand Banking Group Limited	AU3FN0049722	Aug-2019	Aug-2022	AA-	AA-	Aug-2019	Negative
Australia and New Zealand Banking Group Limited	AU3FN0049730	Aug-2019	Aug-2024	AA-	AA-	Aug-2019	Negative
WESTPAC	AU3FN0049672	Aug-2019	Aug-2029	A+	AA-	Aug-2019	Negative
ASB Finance Limited	XS2042667191	Aug-2019	Aug-2029	AA-	n. a.	Aug-2019	Stable
WESTPAC	XS2043235774	Aug-2019	Aug-2020	AA-	AA-	Aug-2019	Negative
WESTPAC BANKING SYDNEY	XS2042435730	Aug-2019	Aug-2020	AA-	AA-	Aug-2019	Negative
WESTPAC	XS2041071817	Aug-2019	Aug-2020	AA-	AA-	Aug-2019	Negative
MACQUARIE BANK LTD SYDN	XS2040525813	Aug-2019	Aug-2021	A	A	Aug-2019	Stable
MACQUARIE GROUP	US55608PBB94	Aug-2019	Aug-2021	A	A	Aug-2019	Stable
Dongxing Securities Co., Ltd.	XS2037338873	Aug-2019	Aug-2024	BBB+	BBB+	Aug-2019	Stable
AIA NEW ZEALAND LTD	-	-	-	-	AA	Aug-2019	Stable
MACQUARIE BANK	AU3CB0265593	Jul-2019	Aug-2024	A	A	Jul-2019	Stable
MACQUARIE BANK	AU3FN0049367	Jul-2019	Aug-2024	A	A	Jul-2019	Stable
HERITAGE BANK LTD	AU3FN0049359	Jul-2019	Aug-2022	BBB+	BBB+	Jul-2019	Stable
NATIONAL AUSTRALIA BANK	US632525AS04	Jul-2019	Aug-2034	A+	AA-	Jul-2019	Negative
BANK OF COMMUNICATIONS HONG KONG LTD	-	-	-	-	A	Jul-2019	Stable
Bank Of Queensland Ltd	AU3FN0049094	Jul-2019	Jul-2024	A-	A-	Jul-2019	Stable
WESTPAC NEW ZEALAND LTD	NZWNZD0724L3	Jul-2019	Jul-2024	AA-	AA-	Jul-2019	Negative
SUNCORP-METWAY LTD	AU3CB0265403	Jul-2019	Jul-2024	A+	A+	Jul-2019	Stable
SUNCORP-METWAY LTD	AU3FN0049144	Jul-2019	Jul-2024	A+	A+	Jul-2019	Stable
Australia and New Zealand Banking Group Limited	AU3FN0049128	Jul-2019	Jul-2029	A+	AA-	Jul-2019	Negative
UNITED OVERSEAS BANK (SYDNEY)	AU3FN0049110	Jul-2019	Jul-2022	AA-	AA-	Jul-2019	Stable
WESTPAC	US961214EF61	Jul-2019	Jul-2034	A+	AA-	Jul-2019	Negative
WESTPAC	US961214EG45	Jul-2019	Jul-2039	A+	AA-	Jul-2019	Negative
MUFG	XS2028899727	Jul-2019	Jul-2024	A	A	Jul-2019	Stable
MUFG	XS2028900087	Jul-2019	Jul-2029	A	A	Jul-2019	Stable

公司名称	债券编码	发行日期	到期日	债券级别	主体级别	评级时间	评级展望
MACQUARIE BANK	XS2030521384	Jul-2019	Jul-2021	A	A	Jul-2019	Stable
MUFG	US606822BJ24	Jul-2019	Jul-2024	A	A	Jul-2019	Stable
MUFG	US606822BK96	Jul-2019	Jul-2039	A	A	Jul-2019	Stable
MUFG	US606822BL79	Jul-2019	Jul-2022	A	A	Jul-2019	Stable
MUFG	US606822BM52	Jul-2019	Jul-2029	A	A	Jul-2019	Stable
UOB	SGXF48097749	Jul-2019	Jan-3000	BBB	AA-	Jul-2019	Stable
DONGXING SECURITIES CO LTD	-	-	-	-	BBB+	Jul-2019	Stable
BOC AVIATION LTD	XS2025977427	Jul-2019	Jul-2029	A-	A-	Jul-2019	Stable
WESTPAC BANKING SYDNEY	XS2025982187	Jul-2019	Jul-2020	AA-	AA-	Jul-2019	Negative
DBS Bank Ltd.	XS2025466504	Jul-2019	Jul-2020	AA-	AA-	Jul-2019	Stable
RABOBANK NEDERLAND (AUSTRALIA)	AU3FN0034690	Jul-2019	Mar-2022	AA-	AA-	Jul-2019	Stable
KOREA DEVELOPMENT BANK - KDB	XS2022179159	Jul-2019	Jul-2024	AA-	AA-	Jul-2019	Stable
CHINA HUARONG FINANCIAL LEASING CO LTD	-	-	-	-	A-	Jul-2019	Stable
Mega Asset Management Co., Ltd.	-	-	-	-	AA+(tw)	Jul-2019	Stable
Yuanta Securities Finance Co., Ltd.	-	-	-	-	AA-(tw)	Jul-2019	Stable
Bank Of Queensland Ltd	AU3FN0048823	Jun-2019	Jul-2020	A-	A-	Jun-2019	Stable
Bank Of Queensland Ltd	AU3FN0040549	Jun-2019	Feb-2023	A-	A-	Jun-2019	Stable
DBS Bank Ltd.	XS1986686308	Jun-2019	Jun-2049	AA-	AA-	Jun-2019	Stable
TAISHAN PROPERTY AND CASUALTY INSURANCE CO LTD	-	-	-	-	BBB+	Jun-2019	Stable
MACQUARIE GROUP LTD	XS2019234090	Jun-2019	Jun-2039	A-	A-	Jun-2019	Stable
China Everbright Bank/Hong Kong	XS2013001693	Jun-2019	Jun-2022	BBB		Jun-2019	Stable
MACQUARIE BANK	AU3CB0264315	Jun-2019	Jun-2022	A	A	Jun-2019	Stable
MACQUARIE BANK	AU3FN0048740	Jun-2019	Jun-2022	A	A	Jun-2019	Stable
NATIONAL AUSTRALIA BANK	AU3CB0264265	Jun-2019	Jun-2024	AA-	AA-	Jun-2019	Negative
NATIONAL AUSTRALIA BANK	AU3FN0048724	Jun-2019	Jun-2024	AA-	AA-	Jun-2019	Negative
NATIONAL AUSTRALIA BANK	CH0482172357	Jun-2019	Jun-2027	AA-	AA-	Jun-2019	Negative
NATIONAL AUSTRALIA BANK	XS2008629961	Jun-2019	Jun-2026	AA-	AA-	Jun-2019	Negative
KEB HANA BANK	XS2007215606	May-2019	Jun-2024	A-	A-	May-2019	Stable
SOAR WISE LTD	XS1991047306	May-2019	May-2022	A-	n. a.	May-2019	Stable
OVERSEA-CHINESE BANKING CORP LTD (SYDNEY)	AU3FN0048310	May-2019	May-2022	AA-	AA-	May-2019	Stable
WESTPAC BANKING SYDNEY	XS1999705855	May-2019	May-2020	AA-	AA-	May-2019	Stable

公司名称	债券编码	发行日期	到期日	债券级别	主体级别	评级时间	评级展望
BOCOM INTERNATIONAL HOLDINGS CO LTD	-	-	-	-	A	May-2019	Stable
NATIONAL AUSTRALIA BANK	XS1998797663	May-2019	May-2024	AA-	AA-	May-2019	Negative
NATIONAL AUSTRALIA BANK	XS1998798042	May-2019	May-2024	AA-	AA-	May-2019	Negative
NATIONAL AUSTRALIA BANK	AU3FN0048195	May-2019	May-2029	A+	AA-	May-2019	Negative
WESTPAC	AU3CB0263275	May-2019	Aug-2024	AA-	AA-	May-2019	Stable
WESTPAC	AU3FN0048179	May-2019	May-2022	AA-	AA-	May-2019	Stable
WESTPAC	AU3FN0048187	May-2019	Aug-2024	AA-	AA-	May-2019	Stable
Asian Infrastructure Investment Bank Hong Kong	US04522KAA43	May-2019	May-2024	AAA	AAA	May-2019	Stable
US43858AAB61	US43858AAB61	May-2019	May-2024	AA+	AA+	May-2019	Stable
CCBL (CAYMAN) 1 CORP LTD	XS1992924552	May-2019	May-2024	A	n. a.	May-2019	Stable
CCBL (CAYMAN) 1 CORP LTD	XS1992925013	May-2019	May-2029	A	n. a.	May-2019	Stable
SUNCORP-METWAY LTD	AU3FN0047908	Apr-2019	Apr-2022	A+	A+	Apr-2019	Stable
DBS Bank Ltd.	XS1991190106	Apr-2019	May-2020	AA-	AA-	Apr-2019	Stable
CICC HONG KONG FINANCE 2016 MTN LTD	XS1987803753	Apr-2019	May-2022	BBB+	BBB+	Apr-2019	Stable
CICC HONG KONG FINANCE 2016 MTN LTD	XS1987804215	Apr-2019	May-2022	BBB+	BBB+	Apr-2019	Stable
YF LIFE INSURANCE INTERNATIONAL LTD	-	-	-	-	A-	Apr-2019	Stable
Australia and New Zealand Banking Group Limited	XS1984267093	Apr-2019	Apr-2022	AA-	AA-	Apr-2019	Stable
Bank Of Queensland Ltd	AU3FN0047825	Apr-2019	Apr-2022	A-	A-	Apr-2019	Stable
SHINHAN BANK	US82460CAN48	Apr-2019	Apr-2029	BBB+	A	Apr-2019	Stable
SHRIRAM TRANSPORT FINANCE CO LTD	US825547AA08	Apr-2019	Oct-2022	BB+	BB+	Apr-2019	Stable
DBS BANK LTD/HONG KONG	XS1984480522	Apr-2019	Apr-2020	AA-	AA-	Apr-2019	Stable
BANK OF CHINA (SYDNEY)	AU3FN0047759	Apr-2019	Oct-2022	A	A	Apr-2019	Stable
BANK OF CHINA (HONG KONG)	HK0000498771	Apr-2019	Apr-2021	A	A	Apr-2019	Stable
BANK OF CHINA (MACAU)	XS1978205513	Apr-2019	Apr-2020	A	A	Apr-2019	Stable
BANK OF CHINA (MACAU)	XS1978205604	Apr-2019	Apr-2022	A	A	Apr-2019	Stable
BANK OF CHINA (LUXEMBOURG) SA	XS1978205869	Apr-2019	Apr-2022	A	A	Apr-2019	Stable
BANK OF CHINA (HONG KONG)	XS1979516306	Apr-2019	Apr-2024	A	A	Apr-2019	Stable
BANK OF CHINA (HONG KONG)	XS1979516488	Apr-2019	Apr-2029	A	A	Apr-2019	Stable
DBS GROUP HOLDINGS LTD	US24023KAE82	Apr-2019	Apr-2022	AA-	AA-	Apr-2019	Stable
SUNCORP-METWAY LTD	US8672EMAL86	Apr-2019	Apr-2024	A+	A+	Apr-2019	Stable
UOB	US91127KAC62	Apr-2019	Apr-2029	A+	AA-	Apr-2019	Stable

公司名称	债券编码	发行日期	到期日	债券级别	主体级别	评级时间	评级展望
DBS Bank Ltd.	XS1954987258	Apr-2019	Apr-2049	AA-	AA-	Apr-2019	Stable
HEARTLAND BANK LTD	NZHBLD0020L2	Apr-2019	Apr-2024	BBB	BBB	Apr-2019	Stable
BOCOM LEASING MGMT	HK0000496353	Apr-2019	Apr-2022	A	A	Apr-2019	Stable
PT BANK MANDIRI (PERSERO) TBK	XS1978319108	Apr-2019	Apr-2024	BBB-	BBB-	Apr-2019	Stable
BOC AVIATION LTD	US09681LAJ98	Apr-2019	Oct-2024	A-	A-	Apr-2019	Stable
Bank of China Ltd/Frankfurt	XS1979297238	Apr-2019	Apr-2022	A	A	Apr-2019	Stable
KT ZMICO Securities Company Limited	-	-	-	-	A+(tha)	Apr-2019	Stable
BANK OF BARODA (LONDON)	XS1972572025	Mar-2019	Apr-2022	BBB-	BBB-	Mar-2019	Stable
BANK OF BARODA (LONDON)	XS1972573007	Mar-2019	Apr-2024	BBB-	BBB-	Mar-2019	Stable
WESTPAC	XS1975972164	Mar-2019	Apr-2020	AA-	AA-	Mar-2019	Stable
INDUSTRIAL BANK OF KOREA	CH0467182439	Mar-2019	Jul-2025	AA-	AA-	Mar-2019	Stable
CANARA BANK (LONDON)	XS1965523084	Mar-2019	Mar-2024	BBB-	BBB-	Mar-2019	Stable
PT BANK RAKYAT INDONESIA (PERSERO) TBK	XS1963534968	Mar-2019	Mar-2024	BBB-	BBB-	Mar-2019	Stable
WESTPAC	XS1969645339	Mar-2019	Mar-2020	AA-	AA-	Mar-2019	Stable
RABOBANK NEDERLAND (AUSTRALIA)	AU3FN0047346	Mar-2019	Sep-2022	AA-	AA-	Mar-2019	Stable
ANZ BANK NEW ZEALAND LTD	NZANBDT023C9	Mar-2019	Mar-2024	AA-	AA-	Mar-2019	Stable
Australia and New Zealand Banking Group Limited	XS1963829418	Mar-2019	Mar-2024	AA-	AA-	Mar-2019	Stable
MERCEDES-BENZ FINANCE CO	XS1964561630	Mar-2019	Mar-2020	A-	n. a.	Mar-2019	Stable
National Australia Bank Limited	XS1964655614	Mar-2019	Mar-2024	AA-	AA-	Mar-2019	Negative
XS1954987258	XS1963366304	Mar-2019	Mar-2020	AA-	AA-	Mar-2019	Stable
MERCEDES-BENZ FINANCE CO	XS1963372708	Mar-2019	Mar-2022	A-	n. a.	Mar-2019	Stable
ASB Finance Ltd	XS1962595895	Mar-2019	Mar-2024	AA-	n. a.	Mar-2019	Negative
ASB Finance Ltd	XS1959950798	Mar-2019	Mar-2023	AA-	n. a.	Mar-2019	Negative
National Australia Bank Limited	XS1961789457	Mar-2019	Mar-2049	AA-	AA-	Mar-2019	Negative
CDBL FUNDING 2 LTD	XS1932372151	Mar-2019	Mar-2022	A+	n. a.	Mar-2019	Stable
Bank of China Ltd/Paris	XS1959288868	Mar-2019	Mar-2022	A	A	Mar-2019	Stable
COMMONWEALTH BANK OF AUSTRALIA	XS1961028922	Mar-2019	Mar-2024	AA-	AA-	Mar-2019	Negative
Australia and New Zealand Banking Group Limited	XS1961113799	Mar-2019	Mar-2044	AA-	n. a.	Mar-2019	Stable
RABOBANK NEDERLAND (NEW ZEALAND)	XS1958644038	Feb-2019	Mar-2024	AA-	AA-	Feb-2019	Stable
ASB Finance Ltd	XS1960205869	Feb-2019	Mar-2029	AA-	n. a.	Feb-2019	Negative

公司名称	债券编码	发行日期	到期日	债券级别	主体级别	评级时间	评级展望
AXA GENERAL INSURANCE HONG KONG LTD	-	-	-	-	AA-	Feb-2019	Positive
MUFG	US606822BD53	Feb-2019	Mar-2024	A	A	Feb-2019	Stable
MUFG	US606822BE37	Feb-2019	Mar-2039	A	A	Feb-2019	Stable
MUFG	US606822BF02	Feb-2019	Mar-2022	A	A	Feb-2019	Stable
MUFG	US606822BG84	Feb-2019	Mar-2022	A	A	Feb-2019	Stable
MUFG	US606822BH67	Feb-2019	Mar-2029	A	A	Feb-2019	Stable
COMMONWEALTH BANK OF AUSTRALIA	US2027AOKB43	Feb-2019	Jun-2024	AA-	AA-	Feb-2019	Negative
COMMONWEALTH BANK OF AUSTRALIA	US2027AOKC26	Feb-2019	Jun-2024	AA-	AA-	Feb-2019	Negative
CDBL FUNDING TWO	HK0000484367	Feb-2019	Aug-2021	A+	n. a.	Feb-2019	Stable
CHINA CONSTRUCTION BANK CORP - CCB	XS1936784161	Feb-2019	Feb-2029	BBB+	A	Feb-2019	Stable
SHRIRAM TRANSPORT FINANCE CO LTD	XS1953982086	Feb-2019	Feb-2022	BB+	BB+	Feb-2019	Stable
CDBL FUNDING TWO	XS1956836032	Feb-2019	Feb-2021	A+	n. a.	Feb-2019	Stable
NATIONAL AUSTRALIA BANK	AU3CB0260990	Feb-2019	Feb-2024	AA-	AA-	Feb-2019	Negative
NATIONAL AUSTRALIA BANK	AU3FN0046777	Feb-2019	Feb-2024	AA-	AA-	Feb-2019	Negative
CDBL FUNDING TWO	HK0000483104	Feb-2019	Feb-2022	A+	n. a.	Feb-2019	Stable
MACQUARIE GROUP	US55608JAQ13	Feb-2019	Mar-2027	A-	A-	Feb-2019	Stable
COMMONWEALTH BANK OF AUSTRALIA	XS1953842587	Feb-2019	Feb-2039	AA-	AA-	Feb-2019	Negative
WESTPAC	XS1953818017	Feb-2019	Feb-2024	AA-	AA-	Feb-2019	Stable
KOREA DEVELOPMENT BANK - KDB	US500630CV81	Feb-2019	Mar-2022	AA-	AA-	Feb-2019	Stable
KOREA DEVELOPMENT BANK - KDB	US500630CW64	Feb-2019	Feb-2024	AA-	AA-	Feb-2019	Stable
COMMONWEALTH BANK OF AUSTRALIA	XS1952948104	Feb-2019	Feb-2029	AAA	AA-	Feb-2019	Negative
WESTPAC NEW ZEALAND LTD	NZWNZD0222L8	Feb-2019	Feb-2022	AA-	AA-	Feb-2019	Stable
PT ADIRA DINAMIKA MULTI FINANCE TBK	-	-	-	-	BBB	Feb-2019	Stable
ANZ NEW ZEALAND (INTERNATIONAL) LTD	XS1951361655	Feb-2019	Feb-2029	AA-	n. a.	Feb-2019	Stable
Bank Of Queensland Ltd	AU3FN0046264	Feb-2019	Mar-2021	A-	A-	Feb-2019	Stable
MONGOLIAN MORTGAGE CORPORATION HFC LLC	US60938EAA82	Jan-2019	Jan-2022	B-	n. a.	Jan-2019	Stable
SIAM COMMERCIAL BANK PCL (CAYMAN ISLANDS)	XS1945125463	Jan-2019	Feb-2024	BBB+	BBB+	Jan-2019	Stable
SIAM COMMERCIAL BANK PCL (CAYMAN ISLANDS)	XS1945125547	Jan-2019	Feb-2029	BBB+	BBB+	Jan-2019	Stable
WESTPAC BANKING SYDNEY	XS1947665482	Jan-2019	Feb-2024	AA-	AA-	Jan-2019	Stable
Australia and New Zealand Banking Group Limited	AU3CB0260545	Jan-2019	Feb-2024	AA-	AA-	Jan-2019	Stable
Australia and New Zealand Banking Group	AU3FN0046710	Jan-2019	Feb-2022	AA-	AA-	Jan-2019	Stable

公司名称	债券编码	发行日期	到期日	债券级别	主体级别	评级时间	评级展望
Limited							
Australia and New Zealand Banking Group Limited	AU3FN0046728	Jan-2019	Feb-2024	AA-	AA-	Jan-2019	Stable
CDBL FUNDING TWO	HK0000478757	Jan-2019	Aug-2021	A+	n. a.	Jan-2019	Stable
MONGOLIAN MORTGAGE CORPORATION HFC LLC	US60938EAA82	Jan-2019	Jan-2022	B-	n. a.	Jan-2019	Stable
ASB Finance Ltd	XS1944291183	Jan-2019	Feb-2029	AA-	n. a.	Jan-2019	Negative
Australia and New Zealand Banking Group Limited	XS1944468377	Jan-2019	Dec-2021	AA-	AA-	Jan-2019	Stable
KEB HANA BANK	US482466AD10	Jan-2019	Jan-2022	A-	A-	Jan-2019	Stable
KEB HANA BANK	US482466AE92	Jan-2019	Jan-2024	A-	A-	Jan-2019	Stable
BOC AVIATION LTD	XS1938443329	Jan-2019	Jan-2024	A-	A-	Jan-2019	Stable
MACQUARIE GROUP LTD	XS1940949222	Jan-2019	Jan-2027	A-	A-	Jan-2019	Stable
WESTPAC	AU3CB0260206	Jan-2019	Apr-2024	AA-	AA-	Jan-2019	Stable
WESTPAC	AU3FN0046603	Jan-2019	Apr-2024	AA-	AA-	Jan-2019	Stable
NATIONAL AUSTRALIA BANK	JP503601AK18	Jan-2019	Jan-2024	AA-	AA-	Jan-2019	Stable
NATIONAL AUSTRALIA BANK	JP503601BK17	Jan-2019	Jan-2029	AA-	AA-	Jan-2019	Stable
WESTPAC BANKING SYDNEY	XS1936918892	Jan-2019	Jan-2024	AA-	AA-	Jan-2019	Stable
STATE BANK OF INDIA (LONDON)	US85628UAH95	Jan-2019	Jan-2022	BBB-	BBB-	Jan-2019	Stable
STATE BANK OF INDIA (LONDON)	US85628UAJ51	Jan-2019	Jan-2024	BBB-	BBB-	Jan-2019	Stable
COMMONWEALTH BANK OF AUSTRALIA	XS1937059522	Jan-2019	Jan-2049	AA-	AA-	Jan-2019	Negative
DBS GROUP HOLDINGS LTD	XS1938491724	Jan-2019	Jan-2024	AA-	AA-	Jan-2019	Stable
DBS GROUP HOLDINGS LTD	XS1939268865	Jan-2019	Jan-2021	AA-	AA-	Jan-2019	Stable
CDBL FUNDING TWO	BBG00N2T56F8	Jan-2019	Jan-2021	A+	n. a.	Jan-2019	Stable
CDBL FUNDING TWO	HK0000476041	Jan-2019	Jan-2021	A+	n. a.	Jan-2019	Stable
CDBL FUNDING TWO	HK0000476058	Jan-2019	Jan-2022	A+	n. a.	Jan-2019	Stable
CDBL FUNDING TWO	HK0000478856	Jan-2019	Jan-2021	A+	n. a.	Jan-2019	Stable
BOCOM LEASING MANAGEMENT HONG KONG CO LTD	XS1934286730	Jan-2019	Jan-2022	A	A	Jan-2019	Stable
BOCOM LEASING MANAGEMENT HONG KONG CO LTD	XS1934286904	Jan-2019	Jan-2024	A	A	Jan-2019	Stable
COMMONWEALTH BANK OF AUSTRALIA	XS1936957957	Jan-2019	Jan-2020	AA-	AA-	Jan-2019	Negative
DBS GROUP HOLDINGS LTD	XS1936961553	Jan-2019	Jan-2021	AA-	AA-	Jan-2019	Stable
Shanghai Commercial Bank Limited	XS1892105823	Jan-2019	Jan-2029	BBB+	A-	Jan-2019	Stable
COMMONWEALTH BANK OF AUSTRALIA	AU3CB0259943	Jan-2019	Jan-2024	AA-	AA-	Jan-2019	Negative

公司名称	债券编码	发行日期	到期日	债券级别	主体级别	评级时间	评级展望
COMMONWEALTH BANK OF AUSTRALIA	AU3FN0046561	Jan-2019	Jan-2024	AA-	AA-	Jan-2019	Negative
ORIX CORP	US686330AL51	Jan-2019	Jan-2024	A-	A-	Jan-2019	Stable
Dah Sing Bank Ltd	XS1883996149	Jan-2019	Jan-2029	BBB	BBB+	Jan-2019	Stable
WESTPAC BANKING SYDNEY	XS1936098646	Jan-2019	Jan-2020	AA-	AA-	Jan-2019	Stable
ASB Finance Ltd/London	CH0457206750	Jan-2019	Jan-2025	AA-	n. a.	Jan-2019	Stable
COMMONWEALTH BANK OF AUSTRALIA	XS1934820157	Jan-2019	Jan-2020	AA-	AA-	Jan-2019	Negative
WESTPAC BANKING SYDNEY	XS1934850220	Jan-2019	Jan-2020	AA-	AA-	Jan-2019	Stable
WESTPAC BANKING SYDNEY	XS1935056439	Jan-2019	Jan-2020	AA-	AA-	Jan-2019	Stable
BOCOM LEASING MANAGEMENT HONG KONG CO LTD	-	-	-	-	A	Jan-2019	Stable
WESTPAC BANKING SYDNEY	XS1933922533	Jan-2019	Jan-2020	AA-	AA-	Jan-2019	Stable
WESTPAC	XS1932914143	Jan-2019	Jan-2020	AA-	AA-	Jan-2019	Stable
WESTPAC	XS1933081124	Jan-2019	Jan-2020	AA-	AA-	Jan-2019	Stable

表格 2 结构化产品信用评级

债券全称	资产类型	档	债券级别	评级时间	到期日
DTC Eight Funding Limited	Multiborrower	Class C	PIF	27-Dec-2019	25-Nov-2038
Driver Japan eight	Auto - Loan (non-US)	BIs 2 & ABL 2	AAA	23-Dec-2019	28-Jun-2027
Driver Japan seven	Auto - Loan (non-US)	BIs 2 & ABL 2	AAA	23-Dec-2019	29-Jun-2026
Driver Japan six	Auto - Loan (non-US)	BIs 2 & ABL 2	AAA	23-Dec-2019	30-Jun-2025
Medallion Trust Series 2008-1R	Prime RMBS	Class A	AAA	23-Dec-2019	31-May-2049
Medallion Trust Series 2008-1R	Prime RMBS	Class B	AA	23-Dec-2019	31-May-2049
Shri Trust Q 2017	Auto - Loan (non-US)	Series A PTCs	PIF	23-Dec-2019	22-Oct-2021
Triton Trust No.10 Titan Warehouse Series 2019-1	Prime RMBS	A	AAA	23-Dec-2019	20-Jun-2052
Triton Trust No.10 Titan Warehouse Series 2019-1	Prime RMBS	B	AA	23-Dec-2019	20-Jun-2052
Triton Trust No.10 Titan Warehouse Series 2019-1	Prime RMBS	C	A	23-Dec-2019	20-Jun-2052
Triton Trust No.10 Titan Warehouse Series 2019-1	Prime RMBS	D	BBB	23-Dec-2019	20-Jun-2052
Triton Trust No.10 Titan Warehouse Series 2019-1	Prime RMBS	E	BB+	23-Dec-2019	20-Jun-2052
Triton Trust No.10 Titan Warehouse Series 2019-1	Prime RMBS	F	BB-	23-Dec-2019	20-Jun-2052
Triton Trust No.10 Titan Warehouse Series 2019-1	Prime RMBS	G	NR	23-Dec-2019	20-Jun-2052

债券全称	资产类型	档	债券级别	评级时间	到期日
FP Turbo Series 2016-1 Trust	Auto - Loan (non-US)	A2	PIF	20-Dec-2019	20-Jul-2026
PUMA Masterfund P-17	Prime RMBS	A-1	AAA	19-Dec-2019	15-Jul-2042
PUMA Masterfund P-17	Prime RMBS	A-2	AAA	19-Dec-2019	15-Jul-2042
PUMA Masterfund P-17	Prime RMBS	AB	AAA	19-Dec-2019	15-Jul-2042
PUMA Masterfund S-10	Prime RMBS	A	AAA	19-Dec-2019	26-May-2043
PUMA Masterfund S-10	Prime RMBS	AB	AAA	19-Dec-2019	26-May-2043
PUMA Masterfund S-13	Prime RMBS	A	AAA	19-Dec-2019	4-Mar-2044
PUMA Masterfund S-13	Prime RMBS	AB	AAA	19-Dec-2019	4-Mar-2044
PUMA Masterfund S-9	Prime RMBS	A	AAA	19-Dec-2019	24-Apr-2042
PUMA Masterfund S-9	Prime RMBS	AB	AAA	19-Dec-2019	24-Apr-2042
PUMA Series 2013-1	Prime RMBS	A	AAA	19-Dec-2019	18-Jan-2045
PUMA Series 2014-1	Prime RMBS	A-R	AAA	19-Dec-2019	13-May-2045
PUMA Series 2014-2	Prime RMBS	A-R	AAA	19-Dec-2019	18-Oct-2045
PUMA Series 2015-1	Prime RMBS	A	AAA	19-Dec-2019	22-Jun-2046
PUMA Series 2015-1	Prime RMBS	B1	AAA	19-Dec-2019	22-Jun-2046
PUMA Series 2015-2P	Prime RMBS	A	AAA	19-Dec-2019	21-Aug-2046
PUMA Series 2015-2P	Prime RMBS	B1	AAA	19-Dec-2019	21-Aug-2046
PUMA Series 2015-3	Prime RMBS	A	AAA	19-Dec-2019	24-Dec-2046
PUMA Series 2015-3	Prime RMBS	B1	AAA	19-Dec-2019	24-Dec-2046
PUMA Series 2017-1	Prime RMBS	A	AAA	19-Dec-2019	21-Dec-2048
PUMA Series 2017-1	Prime RMBS	B1	AAA	19-Dec-2019	21-Dec-2048
PUMA Series 2019-1	Prime RMBS	A	AAA	19-Dec-2019	18-Jul-2050
PUMA Series R Trust	Prime RMBS	A	AAA	19-Dec-2019	25-Nov-2069
PUMA Series R Trust	Prime RMBS	A	AAA	19-Dec-2019	25-Nov-2069
PUMA Sub-Fund B-1	Prime RMBS	Class A	AAA	19-Dec-2019	31-Mar-2049
PUMA Sub-Fund B-1	Prime RMBS	Class A	AAA	19-Dec-2019	31-Mar-2049
PUMA Sub-Fund B-1	Prime RMBS	Class AB	AAA	19-Dec-2019	31-Mar-2049
PUMA Sub-Fund B-1	Prime RMBS	Class AB	AAA	19-Dec-2019	31-Mar-2049
Platinum Trust March 2017 - Tranche II	Auto - Loan (non-US)	Series A PTCs	PIF	19-Dec-2019	30-Sep-2021
SMART Series R Trust	Auto - Loan (non-US)	A	AAA	19-Dec-2019	14-Dec-2041
SMART ABS Series 2016-1 Trust	Auto - Loan (non-US)	A	AAA	18-Dec-2019	14-Jun-2024
SMART ABS Series 2016-1 Trust	Auto - Loan (non-US)	B	AAA	18-Dec-2019	14-Jun-2024
SMART ABS Series 2016-2US Trust	Auto - Lease	A-3a	AAA	18-Dec-2019	14-Oct-2024
SMART ABS Series 2016-2US Trust	Auto - Lease	A-4a	AAA	18-Dec-2019	14-Oct-2024
SMART ABS Series 2016-2US Trust	Auto - Lease	B	AAA	18-Dec-2019	14-Oct-2024
SMART ABS Series 2016-3 Trust	Auto - Lease	A	AAA	18-Dec-2019	14-Nov-2024
SMART ABS Series 2016-3 Trust	Auto - Lease	B	AAA	18-Dec-2019	14-Nov-2024

债券全称	资产类型	档	债券级别	评级时间	到期日
SMART ABS Series 2017-1 Trust	Auto - Loan (non-US)	A	AAA	18-Dec-2019	14-Nov-2024
SMART ABS Series 2017-1 Trust	Auto - Loan (non-US)	B	AAA	18-Dec-2019	14-Nov-2024
SMART ABS Series 2017-2 Trust	Auto - Loan (non-US)	A	AAA	18-Dec-2019	14-Aug-2025
SMART ABS Series 2017-2 Trust	Auto - Loan (non-US)	B	AA	18-Dec-2019	14-Aug-2025
SMART ABS Series 2019-1 Trust	Auto - Lease	A	AAA	18-Dec-2019	14-Apr-2027
Five Star 2019-1 Trust	Prime RMBS	A1	AAA	17-Dec-2019	15-Jun-2051
Five Star 2019-1 Trust	Prime RMBS	A2	AAA	17-Dec-2019	15-Jun-2051
Five Star 2019-1 Trust	Prime RMBS	B	AA	17-Dec-2019	15-Jun-2051
Five Star 2019-1 Trust	Prime RMBS	C	A	17-Dec-2019	15-Jun-2051
Five Star 2019-1 Trust	Prime RMBS	D	BBB+	17-Dec-2019	15-Jun-2051
Five Star 2019-1 Trust	Prime RMBS	E	BBB-	17-Dec-2019	15-Jun-2051
Five Star 2019-1 Trust	Prime RMBS	F	BB+	17-Dec-2019	15-Jun-2051
Five Star 2019-1 Trust	Prime RMBS	G	NR	17-Dec-2019	15-Jun-2051
Five Star 2019-1 Trust	Prime RMBS	H	NR	17-Dec-2019	15-Jun-2051
HSBC Bank plc	Structured Credit Products	Further Issue of USD10m CLNs due 2024 linked to the State of Israel	A-	17-Dec-2019	20-Dec-2024
HSBC Bank plc	Structured Credit Products	USD10m Credit-Linked Notes due 2024 linked to the State of Israel	A-	17-Dec-2019	20-Dec-2024
SMART ABS Series 2015-4E Trust	Auto - Loan (non-US)	A-A	PIF	16-Dec-2019	14-Nov-2023
SMART ABS Series 2015-4E Trust	Auto - Loan (non-US)	A-E	PIF	16-Dec-2019	14-Nov-2023
SMART ABS Series 2015-4E Trust	Auto - Loan (non-US)	B	PIF	16-Dec-2019	14-Nov-2023
FP Turbo Series 2019-1 Trust	Auto - Lease	A1	AAA	12-Dec-2019	20-Jan-2029
FP Turbo Series 2019-1 Trust	Auto - Lease	A2	AAA	12-Dec-2019	20-Jan-2029
FP Turbo Series 2019-1 Trust	Auto - Lease	B	NR	12-Dec-2019	20-Jan-2029
FP Turbo Series 2019-1 Trust	Auto - Lease	C	NR	12-Dec-2019	20-Jan-2029
FP Turbo Series 2019-1 Trust	Auto - Lease	D	NR	12-Dec-2019	20-Jan-2029
FP Turbo Series 2019-1 Trust	Auto - Lease	E	NR	12-Dec-2019	20-Jan-2029
FP Turbo Series 2019-1 Trust	Auto - Lease	F	NR	12-Dec-2019	20-Jan-2029
FP Turbo Series 2019-1 Trust	Auto - Lease	G	NR	12-Dec-2019	20-Jan-2029
FP Turbo Series 2019-1 Trust	Auto - Lease	Seller	NR	12-Dec-2019	20-Jan-2029
Firstmac Mortgage Funding Trust No.4 Series 4-2019	Prime RMBS	A-1	AAA	11-Dec-2019	17-Jan-2051
Firstmac Mortgage Funding Trust No.4 Series 4-2019	Prime RMBS	A-2	AAA	11-Dec-2019	17-Jan-2051
Firstmac Mortgage Funding Trust No.4 Series 4-2019	Prime RMBS	AB	NR	11-Dec-2019	17-Jan-2051
Firstmac Mortgage Funding Trust No.4 Series 4-2019	Prime RMBS	B	NR	11-Dec-2019	17-Jan-2051

债券全称	资产类型	档	债券级别	评级时间	到期日
Firstmac Mortgage Funding Trust No.4 Series 4-2019	Prime RMBS	C	NR	11-Dec-2019	17-Jan-2051
Firstmac Mortgage Funding Trust No.4 Series 4-2019	Prime RMBS	D	NR	11-Dec-2019	17-Jan-2051
Firstmac Mortgage Funding Trust No.4 Series 4-2019	Prime RMBS	E	NR	11-Dec-2019	17-Jan-2051
Firstmac Mortgage Funding Trust No.4 Series 4-2019	Prime RMBS	F	NR	11-Dec-2019	17-Jan-2051
Kiwibank RMBS Trust Series 2009-1	Prime RMBS	Class A	AAA	11-Dec-2019	15-Jul-2050
Kiwibank RMBS Trust Series 2009-1	Prime RMBS	Class A	AAA	11-Dec-2019	15-Jul-2050
HUI JU TONG 2019-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	A1	AA+	10-Dec-2019	30-Jun-2027
HUI JU TONG 2019-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	A2	AA+	10-Dec-2019	30-Jun-2027
HUI JU TONG 2019-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	B	AA+	10-Dec-2019	30-Jun-2027
HUI JU TONG 2019-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	Subordinated	NR	10-Dec-2019	30-Jun-2027
HUI JU TONG 2019-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	overcollateralisation	NR	10-Dec-2019	30-Jun-2027
BNZ RMBS Trust Series 2008-1	Prime RMBS	A	AAA	6-Dec-2019	31-Mar-2060
SMHL Series 2018-1 Fund	Prime RMBS	A	AAA	6-Dec-2019	14-Dec-2050
Barton Series 2019-1 Trust	Prime RMBS	A-1	AAA	5-Dec-2019	17-Nov-2051
Barton Series 2019-1 Trust	Prime RMBS	A-2	AAA	5-Dec-2019	17-Nov-2051
Barton Series 2019-1 Trust	Prime RMBS	AB	NR	5-Dec-2019	17-Nov-2051
Barton Series 2019-1 Trust	Prime RMBS	B	NR	5-Dec-2019	17-Nov-2051
Barton Series 2019-1 Trust	Prime RMBS	C	NR	5-Dec-2019	17-Nov-2051
Barton Series 2019-1 Trust	Prime RMBS	D	NR	5-Dec-2019	17-Nov-2051
MFL Securitisation Trust LXVII	Auto - Loan (non-US)	A1	BBB-	5-Dec-2019	9-Feb-2023
Medallion Trust Series 2019-1	Prime RMBS	A1	AAA	5-Dec-2019	22-Jan-2052
Medallion Trust Series 2019-1	Prime RMBS	A2	AAA	5-Dec-2019	22-Jan-2052
Medallion Trust Series 2019-1	Prime RMBS	B	NR	5-Dec-2019	22-Jan-2052
Medallion Trust Series 2019-1	Prime RMBS	C	NR	5-Dec-2019	22-Jan-2052
Medallion Trust Series 2019-1	Prime RMBS	D	NR	5-Dec-2019	22-Jan-2052
Medallion Trust Series 2019-1	Prime RMBS	E	NR	5-Dec-2019	22-Jan-2052
Medallion Trust Series 2019-1	Prime RMBS	F	NR	5-Dec-2019	22-Jan-2052
National RMBS Trust 2011-1	Prime RMBS	A1	AAA	2-Dec-2019	15-Jun-2042
National RMBS Trust 2011-1	Prime RMBS	A2-R	AAA	2-Dec-2019	15-Jun-2042
National RMBS Trust 2011-1	Prime RMBS	B	AAA	2-Dec-2019	15-Jun-2042
National RMBS Trust 2011-2	Prime RMBS	A1-R	AAA	2-Dec-2019	20-Dec-2042
National RMBS Trust 2011-2	Prime RMBS	A2	AAA	2-Dec-2019	20-Dec-2042
National RMBS Trust 2011-2	Prime RMBS	B	AA+	2-Dec-2019	20-Dec-2042

债券全称	资产类型	档	债券级别	评级时间	到期日
National RMBS Trust 2012-1	Prime RMBS	A	AAA	2-Dec-2019	15-Oct-2052
National RMBS Trust 2012-2	Prime RMBS	A1	AAA	2-Dec-2019	20-Jun-2044
National RMBS Trust 2012-2	Prime RMBS	A2-R	AAA	2-Dec-2019	20-Jun-2044
National RMBS Trust 2015-1	Prime RMBS	A	AAA	2-Dec-2019	20-Sep-2046
National RMBS Trust 2015-1	Prime RMBS	B	AA+	2-Dec-2019	20-Sep-2046
National RMBS Trust 2015-2	Prime RMBS	A	AAA	2-Dec-2019	24-Sep-2066
National RMBS Trust 2018-1	Prime RMBS	A1-A	AAA	2-Dec-2019	20-Aug-2049
National RMBS Trust 2018-1	Prime RMBS	A1-G	AAA	2-Dec-2019	20-Aug-2049
National RMBS Trust 2018-1	Prime RMBS	A2	AAA	2-Dec-2019	20-Aug-2049
Westpac NZ Securitisation Limited	Prime RMBS	Class A1	AAA	2-Dec-2019	28-Feb-2049
Westpac NZ Securitisation Limited	Prime RMBS	Class B	AA	2-Dec-2019	28-Feb-2049
Driver China nine Trust	Auto - Loan (non-US)	A	AA+	28-Nov-2019	26-Sep-2027
Driver China nine Trust	Auto - Loan (non-US)	Overcollateralisation	NR	28-Nov-2019	26-Sep-2027
Driver China nine Trust	Auto - Loan (non-US)	Subordinated	NR	28-Nov-2019	26-Sep-2027
Firstmac Mortgage Funding Trust No.4 Series 4-2019	Prime RMBS	A-1	AAA (EXP)	27-Nov-2019	17-Jan-2051
Firstmac Mortgage Funding Trust No.4 Series 4-2019	Prime RMBS	A-2	AAA (EXP)	27-Nov-2019	17-Jan-2051
Firstmac Mortgage Funding Trust No.4 Series 4-2019	Prime RMBS	AB	NR (EXP)	27-Nov-2019	17-Jan-2051
Firstmac Mortgage Funding Trust No.4 Series 4-2019	Prime RMBS	B	NR (EXP)	27-Nov-2019	17-Jan-2051
Firstmac Mortgage Funding Trust No.4 Series 4-2019	Prime RMBS	C	NR (EXP)	27-Nov-2019	17-Jan-2051
Firstmac Mortgage Funding Trust No.4 Series 4-2019	Prime RMBS	D	NR (EXP)	27-Nov-2019	17-Jan-2051
Firstmac Mortgage Funding Trust No.4 Series 4-2019	Prime RMBS	E	NR (EXP)	27-Nov-2019	17-Jan-2051
Firstmac Mortgage Funding Trust No.4 Series 4-2019	Prime RMBS	F	NR (EXP)	27-Nov-2019	17-Jan-2051
Flexi ABS Trust 2019-2	Unsecured Consumer Loans	A1	AAA	27-Nov-2019	14-Apr-2025
Flexi ABS Trust 2019-2	Unsecured Consumer Loans	A1-G	AAA	27-Nov-2019	14-Apr-2025
Flexi ABS Trust 2019-2	Unsecured Consumer Loans	B-G	AA+	27-Nov-2019	14-Apr-2025
Flexi ABS Trust 2019-2	Unsecured Consumer Loans	C-G	A	27-Nov-2019	14-Apr-2025
Flexi ABS Trust 2019-2	Unsecured Consumer Loans	D-G	BBB	27-Nov-2019	14-Apr-2025
Flexi ABS Trust 2019-2	Unsecured Consumer Loans	E-G	BB+	27-Nov-2019	14-Apr-2025
Flexi ABS Trust 2019-2	Unsecured Consumer Loans	F	NR	27-Nov-2019	14-Apr-2025
HUI JU TONG 2019-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	A1	AA+ (EXP)	27-Nov-2019	30-Jun-2027
HUI JU TONG 2019-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	A2	AA+ (EXP)	27-Nov-2019	30-Jun-2027
HUI JU TONG 2019-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	B	AA+ (EXP)	27-Nov-2019	30-Jun-2027
HUI JU TONG 2019-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	Subordinated	NR (EXP)	27-Nov-2019	30-Jun-2027

债券全称	资产类型	档	债券级别	评级时间	到期日
HUI JU TONG 2019-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	overcollateralisation	NR (EXP)	27-Nov-2019	30-Jun-2027
Fuyuan 2018-2 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	A2	PIF	26-Nov-2019	26-Mar-2024
Medallion Trust Series 2008-1R	Prime RMBS	Class A	AAA	25-Nov-2019	31-May-2049
Medallion Trust Series 2008-1R	Prime RMBS	Class B	AA	25-Nov-2019	31-May-2049
FP Turbo Series 2019-1 Trust	Auto - Lease	A1	AAA (EXP)	24-Nov-2019	20-Jan-2029
FP Turbo Series 2019-1 Trust	Auto - Lease	A2	AAA (EXP)	24-Nov-2019	20-Jan-2029
FP Turbo Series 2019-1 Trust	Auto - Lease	B	NR (EXP)	24-Nov-2019	20-Jan-2029
FP Turbo Series 2019-1 Trust	Auto - Lease	C	NR (EXP)	24-Nov-2019	20-Jan-2029
FP Turbo Series 2019-1 Trust	Auto - Lease	D	NR (EXP)	24-Nov-2019	20-Jan-2029
FP Turbo Series 2019-1 Trust	Auto - Lease	E	NR (EXP)	24-Nov-2019	20-Jan-2029
FP Turbo Series 2019-1 Trust	Auto - Lease	F	NR (EXP)	24-Nov-2019	20-Jan-2029
FP Turbo Series 2019-1 Trust	Auto - Lease	G	NR (EXP)	24-Nov-2019	20-Jan-2029
FP Turbo Series 2019-1 Trust	Auto - Lease	Seller	NR (EXP)	24-Nov-2019	20-Jan-2029
Flexi ABS Trust 2018-1	Unsecured Consumer Loans	A2	AAA	22-Nov-2019	23-Jun-2023
Flexi ABS Trust 2018-1	Unsecured Consumer Loans	A2-G	AAA	22-Nov-2019	23-Jun-2023
Flexi ABS Trust 2018-1	Unsecured Consumer Loans	B-G	AAA	22-Nov-2019	23-Jun-2023
Flexi ABS Trust 2018-1	Unsecured Consumer Loans	C	AA-	22-Nov-2019	23-Jun-2023
Flexi ABS Trust 2018-1	Unsecured Consumer Loans	D	BBB+	22-Nov-2019	23-Jun-2023
Flexi ABS Trust 2018-1	Unsecured Consumer Loans	E	BB+	22-Nov-2019	23-Jun-2023
Flexi ABS Trust 2019-1	Unsecured Consumer Loans	A2	AAA	22-Nov-2019	8-Jul-2024
Flexi ABS Trust 2019-1	Unsecured Consumer Loans	A2-G	AAA	22-Nov-2019	8-Jul-2024
Flexi ABS Trust 2019-1	Unsecured Consumer Loans	B-G	AA+	22-Nov-2019	8-Jul-2024
Flexi ABS Trust 2019-1	Unsecured Consumer Loans	C-G	A+	22-Nov-2019	8-Jul-2024
Flexi ABS Trust 2019-1	Unsecured Consumer Loans	D	BBB+	22-Nov-2019	8-Jul-2024
Flexi ABS Trust 2019-1	Unsecured Consumer Loans	E	BB+	22-Nov-2019	8-Jul-2024
Firstmac Mortgage Funding Trust No. 4 Series 1-2015	Prime RMBS	A-1	AAA	21-Nov-2019	12-Sep-2046
Firstmac Mortgage Funding Trust No. 4 Series 1-2015	Prime RMBS	A-2	AAA	21-Nov-2019	12-Sep-2046
Firstmac Mortgage Funding Trust No. 4 Series 1-2015	Prime RMBS	A-3	AAA	21-Nov-2019	12-Sep-2046
Firstmac Mortgage Funding Trust No. 4 Series 1-2017	Prime RMBS	A1	AAA	21-Nov-2019	22-May-2048
Firstmac Mortgage Funding Trust No. 4 Series 1-2017	Prime RMBS	A2	AAA	21-Nov-2019	22-May-2048
Firstmac Mortgage Funding Trust No. 4 Series 1A-	Prime RMBS	A-1	AAA	21-Nov-2019	19-Sep-2045

债券全称	资产类型	档	债券级别	评级时间	到期日
2014					
Firstmac Mortgage Funding Trust No. 4 Series 1A-2014	Prime RMBS	A-2R	AAA	21-Nov-2019	19-Sep-2045
Firstmac Mortgage Funding Trust No. 4 Series 1A-2014	Prime RMBS	A-3	AAA	21-Nov-2019	19-Sep-2045
Firstmac Mortgage Funding Trust No. 4 Series 2-2016	Prime RMBS	A-1a	AAA	21-Nov-2019	7-Apr-2047
Firstmac Mortgage Funding Trust No. 4 Series 2-2016	Prime RMBS	A-1b	AAA	21-Nov-2019	7-Apr-2047
Firstmac Mortgage Funding Trust No. 4 Series 2-2016	Prime RMBS	A-2	AAA	21-Nov-2019	7-Apr-2047
Firstmac Mortgage Funding Trust No. 4 Series 2-2017	Prime RMBS	A-1	AAA	21-Nov-2019	13-Feb-2049
Firstmac Mortgage Funding Trust No. 4 Series 2-2017	Prime RMBS	A-2	AAA	21-Nov-2019	13-Feb-2049
Firstmac Mortgage Funding Trust No. 4 Series 2-2018	Prime RMBS	A-1	AAA	21-Nov-2019	20-Oct-2049
Firstmac Mortgage Funding Trust No. 4 Series 2-2018	Prime RMBS	A-2	AAA	21-Nov-2019	20-Oct-2049
Firstmac Mortgage Funding Trust No. 4 Series 3-2016	Prime RMBS	A-1	AAA	21-Nov-2019	7-Dec-2047
Firstmac Mortgage Funding Trust No. 4 Series 3-2016	Prime RMBS	A-2	AAA	21-Nov-2019	7-Dec-2047
Firstmac Mortgage Funding Trust No. 4 Series 3-2017	Prime RMBS	A-1	AAA	21-Nov-2019	15-Mar-2049
Firstmac Mortgage Funding Trust No. 4 Series 3-2017	Prime RMBS	A-2	AAA	21-Nov-2019	15-Mar-2049
Firstmac Mortgage Funding Trust No. 4 Series 3-2018	Prime RMBS	A-1	AAA	21-Nov-2019	19-Apr-2050
Firstmac Mortgage Funding Trust No. 4 Series 3-2018	Prime RMBS	A-2	AAA	21-Nov-2019	19-Apr-2050
Firstmac Mortgage Funding Trust No. 4 Series 3PP-2014	Prime RMBS	A-1	AAA	21-Nov-2019	29-Apr-2046
Firstmac Mortgage Funding Trust No. 4 Series 3PP-2014	Prime RMBS	A-2	AAA	21-Nov-2019	29-Apr-2046
Firstmac Mortgage Funding Trust No.4 Series 1-2018	Prime RMBS	A1-A	AAA	21-Nov-2019	8-Mar-2049
Firstmac Mortgage Funding Trust No.4 Series 1-2018	Prime RMBS	A1-B	AAA	21-Nov-2019	8-Mar-2049
Firstmac Mortgage Funding Trust No.4 Series 1-2018	Prime RMBS	A1-U	AAA	21-Nov-2019	8-Mar-2049

债券全称	资产类型	档	债券级别	评级时间	到期日
Firstmac Mortgage Funding Trust No.4 Series 2-2014	Prime RMBS	A-1	AAA	21-Nov-2019	19-Dec-2045
Firstmac Mortgage Funding Trust No.4 Series 2-2014	Prime RMBS	A-2	AAA	21-Nov-2019	19-Dec-2045
Firstmac Mortgage Funding Trust No.4 Series 2-2014	Prime RMBS	A-3	AAA	21-Nov-2019	19-Dec-2045
Firstmac Mortgage Funding Trust No.4 Series 2-2015	Prime RMBS	A-1R	AAA	21-Nov-2019	20-Nov-2046
Firstmac Mortgage Funding Trust No.4 Series 2-2015	Prime RMBS	A-1a	AAA	21-Nov-2019	20-Nov-2046
Firstmac Mortgage Funding Trust No.4 Series 2-2015	Prime RMBS	A-1b	AAA	21-Nov-2019	20-Nov-2046
Firstmac Mortgage Funding Trust No.4 Series 2-2015	Prime RMBS	A-2	AAA	21-Nov-2019	20-Nov-2046
Firstmac Mortgage Funding Trust Series 1-2012	Prime RMBS	A-2	AAA	21-Nov-2019	10-Aug-2043
Firstmac Mortgage Funding Trust Series 1-2012	Prime RMBS	AB	AAA	21-Nov-2019	10-Aug-2043
Firstmac Mortgage Funding Trust Series 1E-2013	Prime RMBS	A-1	AAA	21-Nov-2019	16-Nov-2044
Firstmac Mortgage Funding Trust Series 1E-2013	Prime RMBS	A-2R	AAA	21-Nov-2019	16-Nov-2044
Firstmac Mortgage Funding Trust Series 1E-2013	Prime RMBS	AB	AAA	21-Nov-2019	16-Nov-2044
Firstmac Mortgage Funding Trust Series 2-2011	Prime RMBS	A-3	AAA	21-Nov-2019	6-Dec-2042
Firstmac Mortgage Funding Trust Series 2-2011	Prime RMBS	AB	AAA	21-Nov-2019	6-Dec-2042
Firstmac Mortgage Funding Trust Series 2E-2013	Prime RMBS	A-1	AAA	21-Nov-2019	25-Nov-2044
Firstmac Mortgage Funding Trust Series 2E-2013	Prime RMBS	A-2R	AAA	21-Nov-2019	25-Nov-2044
Firstmac Mortgage Funding Trust Series 3-2012	Prime RMBS	A-1	AAA	21-Nov-2019	21-Dec-2043
Firstmac Mortgage Funding Trust Series 3-2012	Prime RMBS	A-2R	AAA	21-Nov-2019	21-Dec-2043
Firstmac Mortgage Funding Trust Series 3-2012	Prime RMBS	AB	AAA	21-Nov-2019	21-Dec-2043
Hyundai Capital Auto Funding XII Limited	Auto - Loan (non-US)	A1	AAA	21-Nov-2019	17-May-2026
Hyundai Capital Auto Funding XII Limited	Auto - Loan (non-US)	A2	AAA	21-Nov-2019	17-May-2026
MM Trust Dec 18	Auto - Loan (non-US)	A	BBB-	21-Nov-2019	25-Jun-2023
TORRENS Series 2019-2 Trust	Prime RMBS	A	AAA	21-Nov-2019	15-May-2051
TORRENS Series 2019-2 Trust	Prime RMBS	AB	AAA	21-Nov-2019	15-May-2051
TORRENS Series 2019-2 Trust	Prime RMBS	B	NR	21-Nov-2019	15-May-2051
TORRENS Series 2019-2 Trust	Prime RMBS	C	NR	21-Nov-2019	15-May-2051
TORRENS Series 2019-2 Trust	Prime RMBS	D	NR	21-Nov-2019	15-May-2051
TORRENS Series 2019-2 Trust	Prime RMBS	E	NR	21-Nov-2019	15-May-2051
Triton Trust No.9 NTX Warehouse Series 2018-1	Prime RMBS	A	AA	21-Nov-2019	20-Dec-2050
Triton Trust No.9 NTX Warehouse Series 2018-1	Prime RMBS	B	A	21-Nov-2019	20-Dec-2050
Triton Trust No.9 NTX Warehouse Series 2018-1	Prime RMBS	C	BBB	21-Nov-2019	20-Dec-2050
Triton Trust No.9 NTX Warehouse Series 2018-1	Prime RMBS	D	BB	21-Nov-2019	20-Dec-2050
Triton Trust No.9 NTX Warehouse Series 2018-1	Prime RMBS	E	B+	21-Nov-2019	20-Dec-2050
PUMA Series R Trust	Prime RMBS	A	AAA	20-Nov-2019	25-Nov-2069
PUMA Sub-Fund B-1	Prime RMBS	Class A	AAA	20-Nov-2019	31-Mar-2049
PUMA Sub-Fund B-1	Prime RMBS	Class AB	AAA	20-Nov-2019	31-Mar-2049
Westpac NZ Securitisation Limited	Prime RMBS	Class A1	AAA	20-Nov-2019	28-Feb-2049

债券全称	资产类型	档	债券级别	评级时间	到期日
Westpac NZ Securitisation Limited	Prime RMBS	Class B	AA	20-Nov-2019	28-Feb-2049
WB Trust 2009-1	Prime RMBS	Class A-2	PIF	18-Nov-2019	16-Jul-2040
WB Trust 2009-1	Prime RMBS	Class AB	PIF	18-Nov-2019	16-Jul-2040
Medallion Trust Series 2019-1	Prime RMBS	A1	AAA (EXP)	17-Nov-2019	22-Jan-2052
Medallion Trust Series 2019-1	Prime RMBS	A2	AAA (EXP)	17-Nov-2019	22-Jan-2052
Medallion Trust Series 2019-1	Prime RMBS	B	NR (EXP)	17-Nov-2019	22-Jan-2052
Medallion Trust Series 2019-1	Prime RMBS	C	NR (EXP)	17-Nov-2019	22-Jan-2052
Medallion Trust Series 2019-1	Prime RMBS	D	NR (EXP)	17-Nov-2019	22-Jan-2052
Medallion Trust Series 2019-1	Prime RMBS	E	NR (EXP)	17-Nov-2019	22-Jan-2052
Medallion Trust Series 2019-1	Prime RMBS	F	NR (EXP)	17-Nov-2019	22-Jan-2052
Kingfisher NZ Trust 2008-1	Prime RMBS	Class A	F1+	15-Nov-2019	19-Feb-2055
Kingfisher NZ Trust 2008-1	Prime RMBS	Class B2	AAA	15-Nov-2019	19-Feb-2055
Bluestone CBA Warehouse Trust 2015	Non-Conforming (Non-US)	A	AAA	14-Nov-2019	14-Oct-2051
Bluestone CBA Warehouse Trust 2015	Non-Conforming (Non-US)	B	AA	14-Nov-2019	14-Oct-2051
Bluestone CBA Warehouse Trust 2015	Non-Conforming (Non-US)	C	A	14-Nov-2019	14-Oct-2051
Bluestone CBA Warehouse Trust 2015	Non-Conforming (Non-US)	D	BBB	14-Nov-2019	14-Oct-2051
Bluestone CBA Warehouse Trust 2015	Non-Conforming (Non-US)	E	BB	14-Nov-2019	14-Oct-2051
Bluestone CBA Warehouse Trust 2015	Non-Conforming (Non-US)	F	B	14-Nov-2019	14-Oct-2051
SMART ABS Series 2015-3US Trust	Auto - Loan (non-US)	A-4	PIF	14-Nov-2019	14-Oct-2023
SMART ABS Series 2015-3US Trust	Auto - Loan (non-US)	B	PIF	14-Nov-2019	14-Oct-2023
Woori Card 2017-1 International Ltd.	Credit Card Receivables	Senior	AAA	13-Nov-2019	26-Jan-2021
Woori Card 2019-1 International Ltd.	Credit Card Receivables	Senior	AAA	12-Nov-2019	26-Oct-2023
Indian Receivable Trust Dec18 A	Auto - Loan (non-US)	A	BBB-	8-Nov-2019	23-Mar-2023
Indian Receivable Trust Jan 19 A	Auto - Loan (non-US)	Series A	BBB-	8-Nov-2019	15-Jun-2023
Indian Receivable Trust Mar 2018 A	Auto - Loan (non-US)	Series A PTCs	BBB-	8-Nov-2019	19-Jun-2022
Indian Receivable Trust Sep 18 A	Auto - Loan (non-US)	Series A PTCs	BBB-	8-Nov-2019	23-Jan-2023
Medallion Trust Series 2008-1R	Prime RMBS	Class A	AAA	7-Nov-2019	31-May-2049
Medallion Trust Series 2008-1R	Prime RMBS	Class B	AA	7-Nov-2019	31-May-2049
Triton Trust No.8 Bond Series 2019-3	Prime RMBS	A1-5Y	AAA	7-Nov-2019	12-Apr-2051
Triton Trust No.8 Bond Series 2019-3	Prime RMBS	A1-AU	AAA	7-Nov-2019	12-Apr-2051
Triton Trust No.8 Bond Series 2019-3	Prime RMBS	A2	AAA	7-Nov-2019	12-Apr-2051
Triton Trust No.8 Bond Series 2019-3	Prime RMBS	AB	AAA	7-Nov-2019	12-Apr-2051
Triton Trust No.8 Bond Series 2019-3	Prime RMBS	B	NR	7-Nov-2019	12-Apr-2051
Triton Trust No.8 Bond Series 2019-3	Prime RMBS	C	NR	7-Nov-2019	12-Apr-2051
Triton Trust No.8 Bond Series 2019-3	Prime RMBS	D	NR	7-Nov-2019	12-Apr-2051
Triton Trust No.8 Bond Series 2019-3	Prime RMBS	E	NR	7-Nov-2019	12-Apr-2051
Triton Trust No.8 Bond Series 2019-3	Prime RMBS	F	NR	7-Nov-2019	12-Apr-2051

债券全称	资产类型	档	债券级别	评级时间	到期日
Latitude Australia Personal Loans Series 2017-1 Trust	Unsecured Consumer Loans	A	AAA	6-Nov-2019	25-Jan-2028
Latitude Australia Personal Loans Series 2017-1 Trust	Unsecured Consumer Loans	B	AA	6-Nov-2019	25-Jan-2028
RESIMAC Bastille Trust - RESIMAC Series 2017-1NC	Non-Conforming (Non-US)	A1	AAA	5-Nov-2019	9-Dec-2058
RESIMAC Bastille Trust - RESIMAC Series 2017-1NC	Non-Conforming (Non-US)	A2	AAA	5-Nov-2019	9-Dec-2058
Series 2013-1 REDS Trust	Prime RMBS	A1	AAA	1-Nov-2019	20-Sep-2044
Series 2013-1 REDS Trust	Prime RMBS	A2R	AAA	1-Nov-2019	20-Sep-2044
Series 2015-1 REDS Trust	Prime RMBS	A	AAA	1-Nov-2019	21-Jun-2045
Series 2017-1 REDS Trust	Prime RMBS	A1	AAA	1-Nov-2019	22-Aug-2048
Series 2017-1 REDS Trust	Prime RMBS	A2	AAA	1-Nov-2019	22-Aug-2048
Series 2018-1 REDS Trust	Prime RMBS	A1	AAA	1-Nov-2019	16-Jul-2049
Series 2018-1 REDS Trust	Prime RMBS	A2	AAA	1-Nov-2019	16-Jul-2049
AFG 2019-2 Trust - Series 2019-2	Prime RMBS	A	AAA	31-Oct-2019	10-Mar-2051
AFG 2019-2 Trust - Series 2019-2	Prime RMBS	AB	NR	31-Oct-2019	10-Mar-2051
AFG 2019-2 Trust - Series 2019-2	Prime RMBS	B	NR	31-Oct-2019	10-Mar-2051
AFG 2019-2 Trust - Series 2019-2	Prime RMBS	C	NR	31-Oct-2019	10-Mar-2051
AFG 2019-2 Trust - Series 2019-2	Prime RMBS	D	NR	31-Oct-2019	10-Mar-2051
AFG 2019-2 Trust - Series 2019-2	Prime RMBS	E	NR	31-Oct-2019	10-Mar-2051
AFG 2019-2 Trust - Series 2019-2	Prime RMBS	F	NR	31-Oct-2019	10-Mar-2051
Barton Series 2019-1 Trust	Prime RMBS	A-1	AAA (EXP)	31-Oct-2019	17-Nov-2051
Barton Series 2019-1 Trust	Prime RMBS	A-2	AAA (EXP)	31-Oct-2019	17-Nov-2051
Barton Series 2019-1 Trust	Prime RMBS	AB	NR (EXP)	31-Oct-2019	17-Nov-2051
Barton Series 2019-1 Trust	Prime RMBS	B	NR (EXP)	31-Oct-2019	17-Nov-2051
Barton Series 2019-1 Trust	Prime RMBS	C	NR (EXP)	31-Oct-2019	17-Nov-2051
Barton Series 2019-1 Trust	Prime RMBS	D	NR (EXP)	31-Oct-2019	17-Nov-2051
ABA Trust 2017-1	Prime RMBS	A	AAA	30-Oct-2019	18-Jan-2049
Medallion Trust Series 2008-1R	Prime RMBS	Class A	AAA	30-Oct-2019	31-May-2049
Medallion Trust Series 2008-1R	Prime RMBS	Class B	AA	30-Oct-2019	31-May-2049
Shri Trust P 2017	Auto - Loan (non-US)	A	PIF	30-Oct-2019	22-Sep-2021
WB Trust 2009-1	Prime RMBS	Class A-2	AAA	30-Oct-2019	16-Jul-2040
WB Trust 2009-1	Prime RMBS	Class AB	AAA	30-Oct-2019	16-Jul-2040
WB Trust 2010-1	Prime RMBS	A-2	AAA	30-Oct-2019	17-Dec-2042
WB Trust 2010-1	Prime RMBS	AB	AAA	30-Oct-2019	17-Dec-2042
WB Trust 2014-1	Prime RMBS	A	AAA	30-Oct-2019	16-Jan-2046
WB Trust 2014-1	Prime RMBS	AB	AAA	30-Oct-2019	16-Jan-2046
WB Trust 2014-1	Prime RMBS	B	A+	30-Oct-2019	16-Jan-2046

债券全称	资产类型	档	债券级别	评级时间	到期日
WB Trust 2014-1	Prime RMBS	C	BBB	30-Oct-2019	16-Jan-2046
Flexi ABS Trust 2019-2	Unsecured Consumer Loans	A1	AAA (EXP)	29-Oct-2019	14-Apr-2025
Flexi ABS Trust 2019-2	Unsecured Consumer Loans	A1-G	AAA (EXP)	29-Oct-2019	14-Apr-2025
Flexi ABS Trust 2019-2	Unsecured Consumer Loans	B-G	AA+ (EXP)	29-Oct-2019	14-Apr-2025
Flexi ABS Trust 2019-2	Unsecured Consumer Loans	C-G	A (EXP)	29-Oct-2019	14-Apr-2025
Flexi ABS Trust 2019-2	Unsecured Consumer Loans	D-G	BBB (EXP)	29-Oct-2019	14-Apr-2025
Flexi ABS Trust 2019-2	Unsecured Consumer Loans	E-G	BB+ (EXP)	29-Oct-2019	14-Apr-2025
Flexi ABS Trust 2019-2	Unsecured Consumer Loans	F	NR (EXP)	29-Oct-2019	14-Apr-2025
Silver Arrow Australia 2019-1	Auto - Loan (non-US)	A	AAA	28-Oct-2019	21-Jun-2027
Silver Arrow Australia 2019-1	Auto - Loan (non-US)	B	NR	28-Oct-2019	21-Jun-2027
TORRENS Series 2019-2 Trust	Prime RMBS	A	AAA (EXP)	28-Oct-2019	15-May-2051
TORRENS Series 2019-2 Trust	Prime RMBS	AB	AAA (EXP)	28-Oct-2019	15-May-2051
TORRENS Series 2019-2 Trust	Prime RMBS	B	NR (EXP)	28-Oct-2019	15-May-2051
TORRENS Series 2019-2 Trust	Prime RMBS	C	NR (EXP)	28-Oct-2019	15-May-2051
TORRENS Series 2019-2 Trust	Prime RMBS	D	NR (EXP)	28-Oct-2019	15-May-2051
TORRENS Series 2019-2 Trust	Prime RMBS	E	NR (EXP)	28-Oct-2019	15-May-2051
HyundaiCard Funding III	Credit Card Receivables	Class A1	PIF	26-Oct-2019	20-Oct-2020
HyundaiCard Funding III	Credit Card Receivables	Class A2	PIF	26-Oct-2019	20-Oct-2020
Bluestone CBA Warehouse Trust 2015	Non-Conforming (Non-US)	A	AAA	25-Oct-2019	14-Oct-2051
Bluestone CBA Warehouse Trust 2015	Non-Conforming (Non-US)	B	AA	25-Oct-2019	14-Oct-2051
Bluestone CBA Warehouse Trust 2015	Non-Conforming (Non-US)	C	A	25-Oct-2019	14-Oct-2051
Bluestone CBA Warehouse Trust 2015	Non-Conforming (Non-US)	D	BBB	25-Oct-2019	14-Oct-2051
Bluestone CBA Warehouse Trust 2015	Non-Conforming (Non-US)	E	BB	25-Oct-2019	14-Oct-2051
Bluestone CBA Warehouse Trust 2015	Non-Conforming (Non-US)	F	B	25-Oct-2019	14-Oct-2051
Bluestone Mortgages Warehouse Trust	Non-Conforming (Non-US)	A	AAA	25-Oct-2019	31-Dec-2049
Bluestone Mortgages Warehouse Trust	Non-Conforming (Non-US)	B	AA	25-Oct-2019	31-Dec-2049
Bluestone Mortgages Warehouse Trust	Non-Conforming (Non-US)	C	A	25-Oct-2019	31-Dec-2049
Bluestone Mortgages Warehouse Trust	Non-Conforming (Non-US)	D	BBB	25-Oct-2019	31-Dec-2049
Bluestone Mortgages Warehouse Trust	Non-Conforming (Non-US)	E	BB	25-Oct-2019	31-Dec-2049
Bluestone Mortgages Warehouse Trust	Non-Conforming (Non-US)	F	B	25-Oct-2019	31-Dec-2049
Series 2010-2 SWAN Trust	Prime RMBS	A3-R	PIF	25-Oct-2019	25-Sep-2041
Series 2010-2 SWAN Trust	Prime RMBS	AB	PIF	25-Oct-2019	25-Sep-2041
Series 2010-2 SWAN Trust	Prime RMBS	AC	PIF	25-Oct-2019	25-Sep-2041
Triton Trust No.8 Bond Series 2019-3	Prime RMBS	A1-5Y	AAA (EXP)	25-Oct-2019	12-Apr-2051
Triton Trust No.8 Bond Series 2019-3	Prime RMBS	A1-AU	AAA (EXP)	25-Oct-2019	12-Apr-2051
Triton Trust No.8 Bond Series 2019-3	Prime RMBS	A2	AAA (EXP)	25-Oct-2019	12-Apr-2051
Triton Trust No.8 Bond Series 2019-3	Prime RMBS	AB	AAA (EXP)	25-Oct-2019	12-Apr-2051

债券全称	资产类型	档	债券级别	评级时间	到期日
Triton Trust No.8 Bond Series 2019-3	Prime RMBS	B	NR(EXP)	25-Oct-2019	12-Apr-2051
Triton Trust No.8 Bond Series 2019-3	Prime RMBS	C	NR(EXP)	25-Oct-2019	12-Apr-2051
Triton Trust No.8 Bond Series 2019-3	Prime RMBS	D	NR(EXP)	25-Oct-2019	12-Apr-2051
Triton Trust No.8 Bond Series 2019-3	Prime RMBS	E	NR(EXP)	25-Oct-2019	12-Apr-2051
Triton Trust No.8 Bond Series 2019-3	Prime RMBS	F	NR(EXP)	25-Oct-2019	12-Apr-2051
Beijing Jingdong Century Trade Co., Ltd. 2018 Asset-Backed Notes Series 1	Credit Card Receivables	Class A	PIF	24-Oct-2019	10-Feb-2021
Driver Australia six Trust	Auto - Loan (non-US)	A	AAA	24-Oct-2019	21-Dec-2027
Driver Australia six Trust	Auto - Loan (non-US)	B	AA-	24-Oct-2019	21-Dec-2027
Driver Australia six Trust	Auto - Loan (non-US)	Subordinated Loan	NR	24-Oct-2019	21-Dec-2027
RESIMAC Bastille Trust - RESIMAC Series 2019-1NC	Non-Conforming (Non-US)	A1	AAA	24-Oct-2019	5-Sep-2057
RESIMAC Bastille Trust - RESIMAC Series 2019-1NC	Non-Conforming (Non-US)	A2	AAA	24-Oct-2019	5-Sep-2057
RESIMAC Bastille Trust - RESIMAC Series 2019-1NC	Non-Conforming (Non-US)	AB	NR	24-Oct-2019	5-Sep-2057
RESIMAC Bastille Trust - RESIMAC Series 2019-1NC	Non-Conforming (Non-US)	B	NR	24-Oct-2019	5-Sep-2057
RESIMAC Bastille Trust - RESIMAC Series 2019-1NC	Non-Conforming (Non-US)	C	NR	24-Oct-2019	5-Sep-2057
RESIMAC Bastille Trust - RESIMAC Series 2019-1NC	Non-Conforming (Non-US)	D	NR	24-Oct-2019	5-Sep-2057
RESIMAC Bastille Trust - RESIMAC Series 2019-1NC	Non-Conforming (Non-US)	E	NR	24-Oct-2019	5-Sep-2057
RESIMAC Bastille Trust - RESIMAC Series 2019-1NC	Non-Conforming (Non-US)	F	NR	24-Oct-2019	5-Sep-2057
RESIMAC Bastille Trust - RESIMAC Series 2019-1NC	Non-Conforming (Non-US)	G	NR	24-Oct-2019	5-Sep-2057
RESIMAC Bastille Trust - RESIMAC Series 2019-1NC	Non-Conforming (Non-US)	Z	NR	24-Oct-2019	5-Sep-2057
Platinum Trust February 2017	Auto - Loan (non-US)	Series A	PIF	23-Oct-2019	17-Aug-2021
DTC One Special Purpose Company	Multiborrower	Class B	PIF	21-Oct-2019	20-Nov-2034
ConQuest 2016-1 Trust	Prime RMBS	A	AAA	18-Oct-2019	20-May-2066
ConQuest 2016-1 Trust	Prime RMBS	A	WD	18-Oct-2019	20-May-2066
ConQuest 2016-1 Trust	Prime RMBS	B1	AA-	18-Oct-2019	20-May-2066
ConQuest 2016-1 Trust	Prime RMBS	B1	WD	18-Oct-2019	20-May-2066
Shri Trust Q 2017	Auto - Loan (non-US)	Series A PTCs	BBB-	18-Oct-2019	22-Oct-2021
ConQuest 2016-1 Trust	Prime RMBS	B1(private)	AA-	17-Oct-2019	20-May-2066
Firstmac Mortgage Funding Trust No.4 Series 3PP-2019	Prime RMBS	A-1a	AAA	17-Oct-2019	25-Feb-2051
Firstmac Mortgage Funding Trust No.4 Series 3PP-2019	Prime RMBS	A-1b	AAA	17-Oct-2019	25-Feb-2051
Firstmac Mortgage Funding Trust No.4 Series 3PP-2019	Prime RMBS	A-1c	AAA	17-Oct-2019	25-Feb-2051
Firstmac Mortgage Funding Trust No.4 Series 3PP-2019	Prime RMBS	A-2	AAA	17-Oct-2019	25-Feb-2051
Firstmac Mortgage Funding Trust No.4 Series 3PP-2019	Prime RMBS	AB	NR	17-Oct-2019	25-Feb-2051

债券全称	资产类型	档	债券级别	评级时间	到期日
Firstmac Mortgage Funding Trust No.4 Series 3PP-2019	Prime RMBS	B	NR	17-Oct-2019	25-Feb-2051
Firstmac Mortgage Funding Trust No.4 Series 3PP-2019	Prime RMBS	C	NR	17-Oct-2019	25-Feb-2051
Firstmac Mortgage Funding Trust No.4 Series 3PP-2019	Prime RMBS	D	NR	17-Oct-2019	25-Feb-2051
SMART Series R Trust	Auto - Loan (non-US)	A	AAA	17-Oct-2019	14-Dec-2041
Long Cove Trust	Single Borrower	Notes	A+	14-Oct-2019	1-Aug-2046
RESIMAC Bastille Trust - RESIMAC Series 2019-1NC	Non-Conforming (Non-US)	A1	AAA (EXP)	14-Oct-2019	5-Sep-2057
RESIMAC Bastille Trust - RESIMAC Series 2019-1NC	Non-Conforming (Non-US)	A2	AAA (EXP)	14-Oct-2019	5-Sep-2057
RESIMAC Bastille Trust - RESIMAC Series 2019-1NC	Non-Conforming (Non-US)	AB	NR (EXP)	14-Oct-2019	5-Sep-2057
RESIMAC Bastille Trust - RESIMAC Series 2019-1NC	Non-Conforming (Non-US)	B	NR (EXP)	14-Oct-2019	5-Sep-2057
RESIMAC Bastille Trust - RESIMAC Series 2019-1NC	Non-Conforming (Non-US)	C	NR (EXP)	14-Oct-2019	5-Sep-2057
RESIMAC Bastille Trust - RESIMAC Series 2019-1NC	Non-Conforming (Non-US)	D	NR (EXP)	14-Oct-2019	5-Sep-2057
RESIMAC Bastille Trust - RESIMAC Series 2019-1NC	Non-Conforming (Non-US)	E	NR (EXP)	14-Oct-2019	5-Sep-2057
RESIMAC Bastille Trust - RESIMAC Series 2019-1NC	Non-Conforming (Non-US)	F	NR (EXP)	14-Oct-2019	5-Sep-2057
RESIMAC Bastille Trust - RESIMAC Series 2019-1NC	Non-Conforming (Non-US)	G	NR (EXP)	14-Oct-2019	5-Sep-2057
RESIMAC Bastille Trust - RESIMAC Series 2019-1NC	Non-Conforming (Non-US)	Z	NR (EXP)	14-Oct-2019	5-Sep-2057
PUMA Masterfund P-16	Prime RMBS	A3	PIF	11-Oct-2019	11-Oct-2041
PUMA Masterfund P-16	Prime RMBS	AB	PIF	11-Oct-2019	11-Oct-2041
PUMA Masterfund P-16	Prime RMBS	B	PIF	11-Oct-2019	11-Oct-2041
SANSAR TRUST FEB 2019 V	Auto - Loan (non-US)	A	BBB-	11-Oct-2019	14-Jan-2024
SANSAR TRUST MARCH 2019 II	Auto - Loan (non-US)	A	BBB-	11-Oct-2019	20-Jan-2024
SANSAR TRUST September 2018 II	Auto - Loan (non-US)	A	BBB-	11-Oct-2019	28-Apr-2023
Sansar Trust Aug 2017	Auto - Loan (non-US)	A	BBB-	11-Oct-2019	31-Jul-2022
Sansar Trust Dec 2017	Auto - Loan (non-US)	A	BBB-	11-Oct-2019	22-Jun-2022
Sansar Trust Dec 2018 III	Auto - Loan (non-US)	A	BBB-	11-Oct-2019	22-Jan-2024
Sansar Trust December 2016	Auto - Loan (non-US)	A	BBB-	11-Oct-2019	22-Jun-2021
Sansar Trust Feb 2017	Auto - Loan (non-US)	A	BBB-	11-Oct-2019	17-Sep-2021
Sansar Trust Jun 2017	Auto - Loan (non-US)	A	BBB-	11-Oct-2019	31-Jan-2022
Sansar Trust Oct 2018	Auto - Loan (non-US)	A	BBB-	11-Oct-2019	20-Nov-2023
Sansar Trust Sep 2017 II	Auto - Loan (non-US)	A	BBB-	11-Oct-2019	30-Apr-2022
OSCAR US Funding VII LLC	Auto - Loan (non-US)	Class A-2a	PIF	10-Oct-2019	10-Dec-2024
OSCAR US Funding VII LLC	Auto - Loan (non-US)	Class A-2b	PIF	10-Oct-2019	10-Dec-2024
Series 2015-1 Harvey Trust	Prime RMBS	A	AAA	10-Oct-2019	13-Jan-2046
Series 2017-1 Harvey Trust	Prime RMBS	A1	AAA	10-Oct-2019	16-Dec-2048
Series 2017-1 Harvey Trust	Prime RMBS	A2	AAA	10-Oct-2019	16-Dec-2048

债券全称	资产类型	档	债券级别	评级时间	到期日
Driver China nine Trust	Auto - Loan (non-US)	A	AA+(EXP)	9-Oct-2019	26-Sep-2027
Driver China nine Trust	Auto - Loan (non-US)	Overcollateralisation	NR(EXP)	9-Oct-2019	26-Sep-2027
Driver China nine Trust	Auto - Loan (non-US)	Subordinated	NR(EXP)	9-Oct-2019	26-Sep-2027
Kingfisher Trust 2008-1	Prime RMBS	A	AAA	9-Oct-2019	31-May-2056
Orix APL Trust 2010-1	Multiborrower	Class A TBI	AAA	9-Oct-2019	5-Jun-2041
Flexi ABS Trust 2019-1	Unsecured Consumer Loans	A1	PIF	8-Oct-2019	8-Jul-2024
Firstmac Mortgage Funding Trust No.4 Series 3PP-2019	Prime RMBS	A-1a	AAA(EXP)	7-Oct-2019	25-Feb-2051
Firstmac Mortgage Funding Trust No.4 Series 3PP-2019	Prime RMBS	A-1b	AAA(EXP)	7-Oct-2019	25-Feb-2051
Firstmac Mortgage Funding Trust No.4 Series 3PP-2019	Prime RMBS	A-1c	AAA(EXP)	7-Oct-2019	25-Feb-2051
Firstmac Mortgage Funding Trust No.4 Series 3PP-2019	Prime RMBS	A-2	AAA(EXP)	7-Oct-2019	25-Feb-2051
Firstmac Mortgage Funding Trust No.4 Series 3PP-2019	Prime RMBS	AB	NR(EXP)	7-Oct-2019	25-Feb-2051
Firstmac Mortgage Funding Trust No.4 Series 3PP-2019	Prime RMBS	B	NR(EXP)	7-Oct-2019	25-Feb-2051
Firstmac Mortgage Funding Trust No.4 Series 3PP-2019	Prime RMBS	C	NR(EXP)	7-Oct-2019	25-Feb-2051
Firstmac Mortgage Funding Trust No.4 Series 3PP-2019	Prime RMBS	D	NR(EXP)	7-Oct-2019	25-Feb-2051
Medallion NZ Series Trust 2009-1R	Prime RMBS	Class A	AAA	7-Oct-2019	5-Oct-2055
APOLLO Series 2009-1 Trust	Prime RMBS	Class B	PIF	3-Oct-2019	4-Oct-2040
Driver Japan five	Auto - Loan (non-US)	BIs 2 & ABL 2	PIF	30-Sep-2019	28-Jun-2024
RESIMAC Triomphe Trust - RESIMAC Premier Series 2015-1	Prime RMBS	A	AAA	27-Sep-2019	20-Feb-2047
RESIMAC Triomphe Trust - RESIMAC Premier Series 2015-1	Prime RMBS	AB	AAA	27-Sep-2019	20-Feb-2047
RESIMAC Triomphe Trust - RESIMAC Premier Series 2016-2	Prime RMBS	A	AAA	27-Sep-2019	14-Apr-2048
RESIMAC Triomphe Trust - RESIMAC Premier Series 2016-2	Prime RMBS	AB	AAA	27-Sep-2019	14-Apr-2048
RESIMAC Triomphe Trust - RESIMAC Premier Series 2017-1	Prime RMBS	A1a	AAA	27-Sep-2019	11-Sep-2048
RESIMAC Triomphe Trust - RESIMAC Premier Series 2017-1	Prime RMBS	A1b	AAA	27-Sep-2019	11-Sep-2048
RESIMAC Triomphe Trust - RESIMAC Premier Series	Prime RMBS	A2	AAA	27-Sep-2019	11-Sep-2048

债券全称	资产类型	档	债券级别	评级时间	到期日
2017-1					
RESIMAC Triomphe Trust - RESIMAC Premier Series 2017-1	Prime RMBS	AB	AAA	27-Sep-2019	11-Sep-2048
RESIMAC Triomphe Trust - RESIMAC Premier Series 2017-2	Prime RMBS	A2	AAA	27-Sep-2019	15-Jan-2049
RESIMAC Triomphe Trust - RESIMAC Premier Series 2017-2	Prime RMBS	AB	AAA	27-Sep-2019	15-Jan-2049
RESIMAC Triomphe Trust - RESIMAC Premier Series 2017-3	Prime RMBS	A	AAA	27-Sep-2019	11-Aug-2053
RESIMAC Triomphe Trust - RESIMAC Premier Series 2017-3	Prime RMBS	AB	AAA	27-Sep-2019	11-Aug-2053
RESIMAC Triomphe Trust - RESIMAC Premier Series 2018-1	Prime RMBS	A1	AAA	27-Sep-2019	10-Nov-2049
RESIMAC Triomphe Trust - RESIMAC Premier Series 2018-1	Prime RMBS	A2	AAA	27-Sep-2019	10-Nov-2049
RESIMAC Triomphe Trust - RESIMAC Premier Series 2018-1	Prime RMBS	A3a	AAA	27-Sep-2019	10-Nov-2049
RESIMAC Triomphe Trust - RESIMAC Premier Series 2018-1	Prime RMBS	A3b	AAA	27-Sep-2019	10-Nov-2049
RESIMAC Triomphe Trust - RESIMAC Premier Series 2018-2	Prime RMBS	A1a	AAA	27-Sep-2019	11-Apr-2050
RESIMAC Triomphe Trust - RESIMAC Premier Series 2018-2	Prime RMBS	A1b	AAA	27-Sep-2019	11-Apr-2050
RESIMAC Triomphe Trust - RESIMAC Premier Series 2018-2	Prime RMBS	A2	AAA	27-Sep-2019	11-Apr-2050
Kingfisher Trust 2008-1	Prime RMBS	A	AAA	26-Sep-2019	31-May-2056
Platinum Trust February 2017	Auto - Loan (non-US)	Series A	BBB-	26-Sep-2019	17-Aug-2021
Platinum Trust March 2017 - Tranche II	Auto - Loan (non-US)	Series A PTCs	BBB-	26-Sep-2019	30-Sep-2021
Sansar Trust September 2019 II	Auto - Loan (non-US)	A1 PTCs	BBB+(EXP)	26-Sep-2019	20-Mar-2024
Sansar Trust September 2019 II	Auto - Loan (non-US)	A2 PTCs	BBB-(EXP)	26-Sep-2019	20-Mar-2024
Silver Arrow Australia 2019-1	Auto - Loan (non-US)	A	AAA(EXP)	26-Sep-2019	21-Jun-2027
Silver Arrow Australia 2019-1	Auto - Loan (non-US)	B	NR(EXP)	26-Sep-2019	21-Jun-2027
AFG 2019-2 Trust - Series 2019-2	Prime RMBS	A	AAA(EXP)	25-Sep-2019	10-Mar-2051
AFG 2019-2 Trust - Series 2019-2	Prime RMBS	AB	NR(EXP)	25-Sep-2019	10-Mar-2051
AFG 2019-2 Trust - Series 2019-2	Prime RMBS	B	NR(EXP)	25-Sep-2019	10-Mar-2051
AFG 2019-2 Trust - Series 2019-2	Prime RMBS	C	NR(EXP)	25-Sep-2019	10-Mar-2051
AFG 2019-2 Trust - Series 2019-2	Prime RMBS	D	NR(EXP)	25-Sep-2019	10-Mar-2051
AFG 2019-2 Trust - Series 2019-2	Prime RMBS	E	NR(EXP)	25-Sep-2019	10-Mar-2051

债券全称	资产类型	档	债券级别	评级时间	到期日
AFG 2019-2 Trust - Series 2019-2	Prime RMBS	F	NR (EXP)	25-Sep-2019	10-Mar-2051
Crusade Trust No. 2P of 2008	Prime RMBS	A	AAA	25-Sep-2019	11-Jan-2052
PUMA Series 2019-1	Prime RMBS	A	AAA	25-Sep-2019	18-Jul-2050
PUMA Series 2019-1	Prime RMBS	B	NR	25-Sep-2019	18-Jul-2050
SMART ABS Series 2015-3US Trust	Auto - Loan (non-US)	A-4	AAA	25-Sep-2019	14-Oct-2023
SMART ABS Series 2015-3US Trust	Auto - Loan (non-US)	B	AAA	25-Sep-2019	14-Oct-2023
SMART ABS Series 2015-4E Trust	Auto - Loan (non-US)	A-A	AAA	25-Sep-2019	14-Nov-2023
SMART ABS Series 2015-4E Trust	Auto - Loan (non-US)	A-E	AAA	25-Sep-2019	14-Nov-2023
SMART ABS Series 2015-4E Trust	Auto - Loan (non-US)	B	AAA	25-Sep-2019	14-Nov-2023
Series 2010-1 SWAN Trust	Prime RMBS	A	PIF	25-Sep-2019	25-Apr-2041
Series 2010-1 SWAN Trust	Prime RMBS	AB	PIF	25-Sep-2019	25-Apr-2041
Series 2012-1E REDS Trust	Prime RMBS	A1	AAA	24-Sep-2019	31-May-2044
Series 2012-1E REDS Trust	Prime RMBS	A2R	AAA	24-Sep-2019	31-May-2044
Series 2012-1E REDS Trust	Prime RMBS	AB	AAA	24-Sep-2019	31-May-2044
Series 2012-1E REDS Trust	Prime RMBS	B	AAA	24-Sep-2019	31-May-2044
Series 2019-1 of the FP Ignition Trust 2011-1 New Zealand	Auto - Lease	A	AAA	24-Sep-2019	21-Sep-2026
Series 2019-1 of the FP Ignition Trust 2011-1 New Zealand	Auto - Lease	B	AA	24-Sep-2019	21-Sep-2026
Series 2019-1 of the FP Ignition Trust 2011-1 New Zealand	Auto - Lease	C	A	24-Sep-2019	21-Sep-2026
Series 2019-1 of the FP Ignition Trust 2011-1 New Zealand	Auto - Lease	D	BBB	24-Sep-2019	21-Sep-2026
Series 2019-1 of the FP Ignition Trust 2011-1 New Zealand	Auto - Lease	E	BB	24-Sep-2019	21-Sep-2026
Series 2019-1 of the FP Ignition Trust 2011-1 New Zealand	Auto - Lease	F	B+	24-Sep-2019	21-Sep-2026
Series 2019-1 of the FP Ignition Trust 2011-1 New Zealand	Auto - Lease	G	NR	24-Sep-2019	21-Sep-2026
Series 2019-1 of the FP Ignition Trust 2011-1 New Zealand	Auto - Lease	Originator	NR	24-Sep-2019	21-Sep-2026
Medallion Trust Series 2008-1R	Prime RMBS	Class A	AAA	23-Sep-2019	31-May-2049
Medallion Trust Series 2008-1R	Prime RMBS	Class B	AA	23-Sep-2019	31-May-2049
New Zealand Sales Finance and Credit Cards Trust	Credit Card Receivables	A	AAA	19-Sep-2019	22-Oct-2025
New Zealand Sales Finance and Credit Cards Trust	Credit Card Receivables	B	AA	19-Sep-2019	22-Oct-2025
New Zealand Sales Finance and Credit Cards Trust	Credit Card Receivables	C	A	19-Sep-2019	22-Oct-2025
New Zealand Sales Finance and Credit Cards Trust	Credit Card Receivables	D	BBB	19-Sep-2019	22-Oct-2025
New Zealand Sales Finance and Credit Cards Trust	Credit Card Receivables	E	BB	19-Sep-2019	22-Oct-2025

债券全称	资产类型	档	债券级别	评级时间	到期日
PUMA Series R Trust	Prime RMBS	A	AAA	19-Sep-2019	25-Nov-2069
PUMA Sub-Fund B-1	Prime RMBS	Class A	AAA	19-Sep-2019	31-Mar-2049
PUMA Sub-Fund B-1	Prime RMBS	Class AB	AAA	19-Sep-2019	31-Mar-2049
ConQuest 2019-2 Trust	Prime RMBS	A1	AAA	18-Sep-2019	16-May-2050
ConQuest 2019-2 Trust	Prime RMBS	A2	AAA	18-Sep-2019	16-May-2050
ConQuest 2019-2 Trust	Prime RMBS	AB	NR	18-Sep-2019	16-May-2050
ConQuest 2019-2 Trust	Prime RMBS	B	NR	18-Sep-2019	16-May-2050
ConQuest 2019-2 Trust	Prime RMBS	C	NR	18-Sep-2019	16-May-2050
ConQuest 2019-2 Trust	Prime RMBS	D	NR	18-Sep-2019	16-May-2050
ConQuest 2019-2 Trust	Prime RMBS	E	NR	18-Sep-2019	16-May-2050
ConQuest 2019-2 Trust	Prime RMBS	F	NR	18-Sep-2019	16-May-2050
GBS Receivables Repo Trust	Prime RMBS	A	AAA	18-Sep-2019	12-Aug-2058
National RMBS Trust 2016-1	Prime RMBS	A	AAA	18-Sep-2019	20-Dec-2047
National RMBS Trust 2016-1	Prime RMBS	B	AA+	18-Sep-2019	20-Dec-2047
National RMBS Trust 2018-2	Prime RMBS	A1-A	AAA	18-Sep-2019	20-Jun-2050
National RMBS Trust 2018-2	Prime RMBS	A1-B	AAA	18-Sep-2019	20-Jun-2050
National RMBS Trust 2018-2	Prime RMBS	A2	AAA	18-Sep-2019	20-Jun-2050
Sapphire XIV Series 2016-1 Trust	Non-Conforming (Non-US)	A1b	AAA	18-Sep-2019	21-Aug-2047
Sapphire XIV Series 2016-1 Trust	Non-Conforming (Non-US)	A2	AAA	18-Sep-2019	21-Aug-2047
Sapphire XIV Series 2016-1 Trust	Non-Conforming (Non-US)	B	AAA	18-Sep-2019	21-Aug-2047
Sapphire XIV Series 2016-1 Trust	Non-Conforming (Non-US)	C	AA+	18-Sep-2019	21-Aug-2047
Sapphire XIV Series 2016-1 Trust	Non-Conforming (Non-US)	D	AA-	18-Sep-2019	21-Aug-2047
Sapphire XIV Series 2016-1 Trust	Non-Conforming (Non-US)	E	A	18-Sep-2019	21-Aug-2047
Sapphire XIV Series 2016-1 Trust	Non-Conforming (Non-US)	F	A-	18-Sep-2019	21-Aug-2047
Sapphire XVI Series 2017-1 Trust	Non-Conforming (Non-US)	A1	AAA	18-Sep-2019	21-Oct-2048
Sapphire XVI Series 2017-1 Trust	Non-Conforming (Non-US)	A2a	AAA	18-Sep-2019	21-Oct-2048
Sapphire XVI Series 2017-1 Trust	Non-Conforming (Non-US)	A2b	AAA	18-Sep-2019	21-Oct-2048
Sapphire XVI Series 2017-1 Trust	Non-Conforming (Non-US)	B	AAA	18-Sep-2019	21-Oct-2048
Sapphire XVI Series 2017-1 Trust	Non-Conforming (Non-US)	C	A+	18-Sep-2019	21-Oct-2048
Sapphire XVI Series 2017-1 Trust	Non-Conforming (Non-US)	D	A-	18-Sep-2019	21-Oct-2048
Sapphire XVI Series 2017-1 Trust	Non-Conforming (Non-US)	E	BBB	18-Sep-2019	21-Oct-2048
Sapphire XVI Series 2017-1 Trust	Non-Conforming (Non-US)	F	BBB-	18-Sep-2019	21-Oct-2048
Driver Australia six Trust	Auto - Loan (non-US)	A	AAA (EXP)	17-Sep-2019	21-Dec-2027
Driver Australia six Trust	Auto - Loan (non-US)	B	AA- (EXP)	17-Sep-2019	21-Dec-2027
Driver Australia six Trust	Auto - Loan (non-US)	Subordinated Loan	NR (EXP)	17-Sep-2019	21-Dec-2027
Eclix Turbo Series 2017-1 Trust	Auto - Lease	A2	AAA	17-Sep-2019	20-Sep-2027
Eclix Turbo Series 2017-1 Trust	Auto - Lease	B	AAA	17-Sep-2019	20-Sep-2027

债券全称	资产类型	档	债券级别	评级时间	到期日
FP Turbo Series 2016-1 Trust	Auto - Loan (non-US)	A2	AAA	17-Sep-2019	20-Jul-2026
Light Trust No. 5R	Prime RMBS	A	AAA	17-Sep-2019	21-Jul-2066
FP Ignition 2017 - B Trust	Auto - Lease	A	PIF	16-Sep-2019	15-Oct-2025
FP Ignition 2017 - B Trust	Auto - Lease	B	PIF	16-Sep-2019	15-Oct-2025
FP Ignition 2017 - B Trust	Auto - Lease	C	PIF	16-Sep-2019	15-Oct-2025
FP Ignition 2017 - B Trust	Auto - Lease	D	PIF	16-Sep-2019	15-Oct-2025
FP Ignition 2017 - B Trust	Auto - Lease	E	PIF	16-Sep-2019	15-Oct-2025
FP Ignition 2017 - B Trust	Auto - Lease	F	PIF	16-Sep-2019	15-Oct-2025
Illawarra Series 2013-1 RMBS Trust	Prime RMBS	Class A	AAA	13-Sep-2019	15-Jun-2044
Illawarra Series 2017-1 RMBS Trust	Prime RMBS	A	AAA	13-Sep-2019	14-Aug-2048
Illawarra Series 2017-1 RMBS Trust	Prime RMBS	AB	AAA	13-Sep-2019	14-Aug-2048
Illawarra Series IS Trust	Prime RMBS	Class A	AAA	13-Sep-2019	10-Aug-2065
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-1 Class A1	AAA	13-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-1 Class A2	AAA	13-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-1 Class B	AA	13-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-1 Class C	A	13-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-1 Class D	BBB	13-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-1 Class E	BB	13-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-2 Class A1	AAA	13-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-2 Class A2	AAA	13-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-2 Class B	AA	13-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-2 Class C	A	13-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-2 Class D	BBB	13-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-2 Class E	BB	13-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-VFN	A	13-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2018-1 Class A1	AAA	13-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2018-1 Class A2	AAA	13-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2018-1 Class B	AA	13-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2018-1 Class C	A	13-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2018-1 Class D	BBB	13-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2018-1 Class E	BB	13-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2019-1 Class A1	AAA	13-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2019-1 Class A2	AAA	13-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2019-1 Class B	AA	13-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2019-1 Class C	A	13-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2019-1 Class D	BBB	13-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2019-1 Class E	BB	13-Sep-2019	22-Mar-2034

债券全称	资产类型	档	债券级别	评级时间	到期日
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2019-1 Originator VFN Subordination	NR	13-Sep-2019	22-Mar-2034
Progress 2010-1 Trust	Prime RMBS	Class A	PIF	12-Sep-2019	12-Dec-2040
Progress 2010-1 Trust	Prime RMBS	Class AB	PIF	12-Sep-2019	12-Dec-2040
OSCAR US Funding X LLC	Auto - Loan (non-US)	Class A-1	PIF	10-Sep-2019	11-May-2026
PUMA Series 2019-1	Prime RMBS	A	AAA (EXP)	8-Sep-2019	18-Jul-2050
PUMA Series 2019-1	Prime RMBS	B	NR (EXP)	8-Sep-2019	18-Jul-2050
L-MAP One Funding Limited	Multiborrower	Class A	AAA	6-Sep-2019	25-Jan-2038
L-MAP One Funding Limited	Multiborrower	Class B	AA	6-Sep-2019	25-Jan-2038
Leopard Two Funding Limited	Multiborrower	Class A-1	AAA	6-Sep-2019	25-Aug-2036
Leopard Two Funding Limited	Multiborrower	Class A-2	AAA	6-Sep-2019	25-Aug-2036
Leopard Two Funding Limited	Multiborrower	Class B	AA	6-Sep-2019	25-Aug-2036
Leopard Two Funding Limited	Multiborrower	Class C	A	6-Sep-2019	25-Aug-2036
Leopard Two Funding Limited	Multiborrower	Class D	BB	6-Sep-2019	25-Aug-2036
Leopard Two Funding Limited	Multiborrower	Class E	BB	6-Sep-2019	25-Aug-2036
Liberty Series 2017-3 Trust	Prime RMBS	A1b	AAA	6-Sep-2019	9-Apr-2049
Liberty Series 2017-3 Trust	Prime RMBS	A1c	AAA	6-Sep-2019	9-Apr-2049
Liberty Series 2017-3 Trust	Prime RMBS	A2	AAA	6-Sep-2019	9-Apr-2049
Liberty Series 2017-4 Trust	Prime RMBS	A1b	AAA	6-Sep-2019	26-Apr-2049
Liberty Series 2017-4 Trust	Prime RMBS	A1c	AAA	6-Sep-2019	26-Apr-2049
Liberty Series 2017-4 Trust	Prime RMBS	A2	AAA	6-Sep-2019	26-Apr-2049
Liberty Series 2018-1 Trust	Prime RMBS	A1b	AAA	6-Sep-2019	10-Oct-2049
Liberty Series 2018-1 Trust	Prime RMBS	A1c	AAA	6-Sep-2019	10-Oct-2049
Liberty Series 2018-1 Trust	Prime RMBS	A2	AAA	6-Sep-2019	10-Oct-2049
Liberty Series 2018-3 Trust	Prime RMBS	A1b	AAA	6-Sep-2019	25-Oct-2050
Liberty Series 2018-3 Trust	Prime RMBS	A1c	AAA	6-Sep-2019	25-Oct-2050
Liberty Series 2018-3 Trust	Prime RMBS	A2	AAA	6-Sep-2019	25-Oct-2050
Liberty Series 2019-2 Trust	Prime RMBS	A1a	AAA	6-Sep-2019	10-Jun-2051
Liberty Series 2019-2 Trust	Prime RMBS	A1b	AAA	6-Sep-2019	10-Jun-2051
Liberty Series 2019-2 Trust	Prime RMBS	A2	AAA	6-Sep-2019	10-Jun-2051
SMHL Series 2018-1 Fund	Prime RMBS	A	AAA	6-Sep-2019	14-Dec-2050
Bluestone Mortgages Warehouse Trust	Non-Conforming (Non-US)	A	AAA	5-Sep-2019	31-Dec-2049
Bluestone Mortgages Warehouse Trust	Non-Conforming (Non-US)	B	AA	5-Sep-2019	31-Dec-2049
Bluestone Mortgages Warehouse Trust	Non-Conforming (Non-US)	C	A	5-Sep-2019	31-Dec-2049
Bluestone Mortgages Warehouse Trust	Non-Conforming (Non-US)	D	BBB	5-Sep-2019	31-Dec-2049
Bluestone Mortgages Warehouse Trust	Non-Conforming (Non-US)	E	BB	5-Sep-2019	31-Dec-2049
Bluestone Mortgages Warehouse Trust	Non-Conforming (Non-US)	F	B	5-Sep-2019	31-Dec-2049

债券全称	资产类型	档	债券级别	评级时间	到期日
DFS Asset Purchase Company Pte. Ltd.	Credit Card Receivables	A1	A-	5-Sep-2019	30-Sep-2024
DFS Asset Purchase Company Pte. Ltd.	Credit Card Receivables	A1	PIF	5-Sep-2019	7-Sep-2021
DFS Asset Purchase Company Pte. Ltd.	Credit Card Receivables	A2	A-	5-Sep-2019	30-Sep-2024
DFS Asset Purchase Company Pte. Ltd.	Credit Card Receivables	A2	PIF	5-Sep-2019	7-Sep-2021
DFS Asset Purchase Company Pte. Ltd.	Credit Card Receivables	B	BBB	5-Sep-2019	30-Sep-2024
DFS Asset Purchase Company Pte. Ltd.	Credit Card Receivables	B	PIF	5-Sep-2019	7-Sep-2021
DFS Asset Purchase Company Pte. Ltd.	Credit Card Receivables	C	BB	5-Sep-2019	30-Sep-2024
DFS Asset Purchase Company Pte. Ltd.	Credit Card Receivables	C	PIF	5-Sep-2019	7-Sep-2021
DFS Asset Purchase Company Pte. Ltd.	Credit Card Receivables	D	NR	5-Sep-2019	30-Sep-2024
DFS Asset Purchase Company Pte. Ltd.	Credit Card Receivables	Seller Note	NR	5-Sep-2019	30-Sep-2024
DFS Asset Purchase Company Pte. Ltd.	Credit Card Receivables	Stand By Liquidity Facility	A-	5-Sep-2019	30-Sep-2024
DFS Asset Purchase Company Pte. Ltd.	Credit Card Receivables	Standby Liquidity Facility	PIF	5-Sep-2019	7-Sep-2021
DFS Asset Purchase Company Pte. Ltd.	Credit Card Receivables	Working Capital Facility	A-	5-Sep-2019	30-Sep-2024
DFS Asset Purchase Company Pte. Ltd.	Credit Card Receivables	Working Capital Facility	PIF	5-Sep-2019	7-Sep-2021
Thorn ABS Warehouse Trust No. 1	SME ABS	A	AAA	5-Sep-2019	10-Feb-2026
Thorn ABS Warehouse Trust No. 1	SME ABS	B	AA	5-Sep-2019	10-Feb-2026
Thorn ABS Warehouse Trust No. 1	SME ABS	C	A	5-Sep-2019	10-Feb-2026
Thorn ABS Warehouse Trust No. 1	SME ABS	D	BBB	5-Sep-2019	10-Feb-2026
Thorn ABS Warehouse Trust No. 1	SME ABS	E	BB	5-Sep-2019	10-Feb-2026
Medallion Trust Series 2008-1R	Prime RMBS	Class A	AAA	4-Sep-2019	31-May-2049
Medallion Trust Series 2008-1R	Prime RMBS	Class B	AA	4-Sep-2019	31-May-2049
RESIMAC Bastille Trust - RESIMAC Series 2016-1NC	Non-Conforming (Non-US)	A1b	PIF	4-Sep-2019	4-Aug-2057
RESIMAC Bastille Trust - RESIMAC Series 2016-1NC	Non-Conforming (Non-US)	A2	PIF	4-Sep-2019	4-Aug-2057
SMART E Trust	Auto - Loan (non-US)	A	AAA	3-Sep-2019	16-Dec-2028
SMART S Warehouse Trust	Auto - Loan (non-US)	A	AAA	3-Sep-2019	14-Mar-2029
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2019-1 Class A1	AAA (EXP)	2-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2019-1 Class A2	AAA (EXP)	2-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2019-1 Class B	AA (EXP)	2-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2019-1 Class C	A (EXP)	2-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2019-1 Class D	BBB (EXP)	2-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2019-1 Class E	BB (EXP)	2-Sep-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2019-1 Originator VFN Subordination	NR (EXP)	2-Sep-2019	22-Mar-2034
Medallion Trust Series 2011-1	Prime RMBS	A2-R	AAA	2-Sep-2019	27-Nov-2042

债券全称	资产类型	档	债券级别	评级时间	到期日
Medallion Trust Series 2011-1	Prime RMBS	AB	AAA	2-Sep-2019	27-Nov-2042
Medallion Trust Series 2011-1	Prime RMBS	AC	AAA	2-Sep-2019	27-Nov-2042
Medallion Trust Series 2012-1	Prime RMBS	A	AAA	2-Sep-2019	31-Mar-2044
Medallion Trust Series 2012-1	Prime RMBS	B	AAA	2-Sep-2019	31-Mar-2044
Medallion Trust Series 2013-1	Prime RMBS	A2	AAA	2-Sep-2019	22-Aug-2045
Medallion Trust Series 2013-1	Prime RMBS	A3-R	AAA	2-Sep-2019	22-Aug-2045
Medallion Trust Series 2013-1	Prime RMBS	B	AAA	2-Sep-2019	22-Aug-2045
Medallion Trust Series 2013-2	Prime RMBS	A1	AAA	2-Sep-2019	11-Oct-2045
Medallion Trust Series 2013-2	Prime RMBS	A2	AAA	2-Sep-2019	11-Oct-2045
Medallion Trust Series 2013-2	Prime RMBS	A3-R	AAA	2-Sep-2019	11-Oct-2045
Medallion Trust Series 2013-2	Prime RMBS	B	AAA	2-Sep-2019	11-Oct-2045
Medallion Trust Series 2014-1	Prime RMBS	A1	AAA	2-Sep-2019	22-Apr-2046
Medallion Trust Series 2014-1	Prime RMBS	A2	AAA	2-Sep-2019	22-Apr-2046
Medallion Trust Series 2014-1	Prime RMBS	A3-R	AAA	2-Sep-2019	22-Apr-2046
Medallion Trust Series 2014-1	Prime RMBS	B	AAA	2-Sep-2019	22-Apr-2046
Medallion Trust Series 2014-1P	Prime RMBS	A1	AAA	2-Sep-2019	24-Jun-2046
Medallion Trust Series 2014-1P	Prime RMBS	B	AAA	2-Sep-2019	24-Jun-2046
Medallion Trust Series 2014-2	Prime RMBS	A1-R	AAA	2-Sep-2019	26-Oct-2046
Medallion Trust Series 2014-2	Prime RMBS	B	AAA	2-Sep-2019	26-Oct-2046
Medallion Trust Series 2015-1	Prime RMBS	A1	AAA	2-Sep-2019	23-Apr-2047
Medallion Trust Series 2015-1	Prime RMBS	B	AAA	2-Sep-2019	23-Apr-2047
Medallion Trust Series 2015-2	Prime RMBS	A1	AAA	2-Sep-2019	24-Oct-2047
Medallion Trust Series 2015-2	Prime RMBS	B	AAA	2-Sep-2019	24-Oct-2047
Medallion Trust Series 2016-1	Prime RMBS	A1a	AAA	2-Sep-2019	18-Feb-2048
Medallion Trust Series 2016-1	Prime RMBS	B	AAA	2-Sep-2019	18-Feb-2048
Medallion Trust Series 2016-2	Prime RMBS	A1a	AAA	2-Sep-2019	23-Apr-2049
Medallion Trust Series 2016-2	Prime RMBS	B	AAA	2-Sep-2019	23-Apr-2049
Medallion Trust Series 2017-1	Prime RMBS	A1	AAA	2-Sep-2019	23-Jul-2049
Medallion Trust Series 2017-1	Prime RMBS	A2	AAA	2-Sep-2019	23-Jul-2049
Medallion Trust Series 2017-1P	Prime RMBS	A	AAA	2-Sep-2019	23-Jul-2049
Medallion Trust Series 2017-1P	Prime RMBS	B	AAA	2-Sep-2019	23-Jul-2049
Medallion Trust Series 2017-2	Prime RMBS	A1	AAA	2-Sep-2019	24-Jan-2050
Medallion Trust Series 2017-2	Prime RMBS	A2	AAA	2-Sep-2019	24-Jan-2050
Medallion Trust Series 2018-1P	Prime RMBS	A1	AAA	2-Sep-2019	10-Oct-2056
Medallion Trust Series 2018-1P	Prime RMBS	A2	AAA	2-Sep-2019	10-Oct-2056
Hyundai Capital Auto Funding XI Limited	Auto - Loan (non-US)	Class A1	AAA	29-Aug-2019	20-Oct-2021
Hyundai Capital Auto Funding XI Limited	Auto - Loan (non-US)	Class A2	AAA	29-Aug-2019	20-Oct-2021

债券全称	资产类型	档	债券级别	评级时间	到期日
Series 2019-1 of the FP Ignition Trust 2011-1 New Zealand	Auto - Lease	A	AAA (EXP)	29-Aug-2019	21-Sep-2026
Series 2019-1 of the FP Ignition Trust 2011-1 New Zealand	Auto - Lease	B	AA (EXP)	29-Aug-2019	21-Sep-2026
Series 2019-1 of the FP Ignition Trust 2011-1 New Zealand	Auto - Lease	C	A (EXP)	29-Aug-2019	21-Sep-2026
Series 2019-1 of the FP Ignition Trust 2011-1 New Zealand	Auto - Lease	D	BBB (EXP)	29-Aug-2019	21-Sep-2026
Series 2019-1 of the FP Ignition Trust 2011-1 New Zealand	Auto - Lease	E	BB (EXP)	29-Aug-2019	21-Sep-2026
Series 2019-1 of the FP Ignition Trust 2011-1 New Zealand	Auto - Lease	F	B+ (EXP)	29-Aug-2019	21-Sep-2026
Series 2019-1 of the FP Ignition Trust 2011-1 New Zealand	Auto - Lease	G	NR (EXP)	29-Aug-2019	21-Sep-2026
Series 2019-1 of the FP Ignition Trust 2011-1 New Zealand	Auto - Lease	Originator	NR (EXP)	29-Aug-2019	21-Sep-2026
RESIMAC Triomphe Trust - RESIMAC Premier Series 2019-2	Prime RMBS	A1	AAA	28-Aug-2019	10-Feb-2051
RESIMAC Triomphe Trust - RESIMAC Premier Series 2019-2	Prime RMBS	A2	AAA	28-Aug-2019	10-Feb-2051
RESIMAC Triomphe Trust - RESIMAC Premier Series 2019-2	Prime RMBS	A3a	AAA	28-Aug-2019	10-Feb-2051
RESIMAC Triomphe Trust - RESIMAC Premier Series 2019-2	Prime RMBS	A3u	AAA	28-Aug-2019	10-Feb-2051
RESIMAC Triomphe Trust - RESIMAC Premier Series 2019-2	Prime RMBS	AB	NR	28-Aug-2019	10-Feb-2051
RESIMAC Triomphe Trust - RESIMAC Premier Series 2019-2	Prime RMBS	B	NR	28-Aug-2019	10-Feb-2051
RESIMAC Triomphe Trust - RESIMAC Premier Series 2019-2	Prime RMBS	C	NR	28-Aug-2019	10-Feb-2051
RESIMAC Triomphe Trust - RESIMAC Premier Series 2019-2	Prime RMBS	D	NR	28-Aug-2019	10-Feb-2051
RESIMAC Triomphe Trust - RESIMAC Premier Series 2019-2	Prime RMBS	E	NR	28-Aug-2019	10-Feb-2051
RESIMAC Triomphe Trust - RESIMAC Premier Series 2019-2	Prime RMBS	F	NR	28-Aug-2019	10-Feb-2051
RESIMAC Triomphe Trust - RESIMAC Premier Series 2019-2	Prime RMBS	G	NR	28-Aug-2019	10-Feb-2051

债券全称	资产类型	档	债券级别	评级时间	到期日
Series 2019-1 REDS Trust	Prime RMBS	A	AAA	28-Aug-2019	28-Feb-2051
Series 2019-1 REDS Trust	Prime RMBS	AB	AAA	28-Aug-2019	28-Feb-2051
Series 2019-1 REDS Trust	Prime RMBS	B	NR	28-Aug-2019	28-Feb-2051
Series 2019-1 REDS Trust	Prime RMBS	C	NR	28-Aug-2019	28-Feb-2051
Series 2019-1 REDS Trust	Prime RMBS	D	NR	28-Aug-2019	28-Feb-2051
Series 2019-1 REDS Trust	Prime RMBS	E	NR	28-Aug-2019	28-Feb-2051
Series 2019-1 REDS Trust	Prime RMBS	F	NR	28-Aug-2019	28-Feb-2051
Shri Trust N 2017	Auto - Loan (non-US)	Series A	PIF	28-Aug-2019	22-Apr-2021
DTC Six Funding Limited	Multiborrower	Class B	PIF	27-Aug-2019	25-Jul-2037
National RMBS Trust 2015-2	Prime RMBS	A	AAA	27-Aug-2019	24-Sep-2066
PUMA Series R Trust	Prime RMBS	A	AAA	27-Aug-2019	25-Nov-2069
PUMA Sub-Fund B-1	Prime RMBS	Class A	AAA	27-Aug-2019	31-Mar-2049
PUMA Sub-Fund B-1	Prime RMBS	Class AB	AAA	27-Aug-2019	31-Mar-2049
Triton Trust No.9 NTX Warehouse Series 2018-1	Prime RMBS	A	AA	27-Aug-2019	20-Dec-2050
ConQuest 2019-2 Trust	Prime RMBS	A1	AAA (EXP)	26-Aug-2019	16-May-2050
ConQuest 2019-2 Trust	Prime RMBS	A2	AAA (EXP)	26-Aug-2019	16-May-2050
ConQuest 2019-2 Trust	Prime RMBS	AB	NR (EXP)	26-Aug-2019	16-May-2050
ConQuest 2019-2 Trust	Prime RMBS	B	NR (EXP)	26-Aug-2019	16-May-2050
ConQuest 2019-2 Trust	Prime RMBS	C	NR (EXP)	26-Aug-2019	16-May-2050
ConQuest 2019-2 Trust	Prime RMBS	D	NR (EXP)	26-Aug-2019	16-May-2050
ConQuest 2019-2 Trust	Prime RMBS	E	NR (EXP)	26-Aug-2019	16-May-2050
ConQuest 2019-2 Trust	Prime RMBS	F	NR (EXP)	26-Aug-2019	16-May-2050
Driver China seven Trust	Auto - Loan (non-US)	A	PIF	26-Aug-2019	26-Jul-2024
Driver China seven Trust	Auto - Loan (non-US)	B	PIF	26-Aug-2019	26-Jul-2024
Huitong 2018-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	B	PIF	26-Aug-2019	26-Oct-2024
Huitong 2018-2 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	A	AA+	26-Aug-2019	28-Apr-2026
Huitong 2018-2 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	B	AA+	26-Aug-2019	28-Apr-2026
Huitong 2018-3 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	A	AA+	26-Aug-2019	29-Jun-2026
Huitong 2018-3 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	B	AA+	26-Aug-2019	29-Jun-2026
Medallion Trust Series 2014-2	Prime RMBS	A1	PIF	26-Aug-2019	26-Oct-2046
Medallion Trust Series 2014-2	Prime RMBS	A1-R	AAA	26-Aug-2019	26-Oct-2046
Thorn ABS Warehouse Trust No. 1	SME ABS	A	AAA	26-Aug-2019	10-Feb-2026
Thorn ABS Warehouse Trust No. 1	SME ABS	B	AA	26-Aug-2019	10-Feb-2026

债券全称	资产类型	档	债券级别	评级时间	到期日
Thorn ABS Warehouse Trust No. 1	SME ABS	C	A	26-Aug-2019	10-Feb-2026
Thorn ABS Warehouse Trust No. 1	SME ABS	D	BBB	26-Aug-2019	10-Feb-2026
Thorn ABS Warehouse Trust No. 1	SME ABS	E	BB	26-Aug-2019	10-Feb-2026
APOLLO Series 2009-1 Trust	Prime RMBS	Class A3	PIF	25-Aug-2019	4-Oct-2040
HSBC Bank plc	Structured Credit Products	Further Issue of USD10m CLNs due 2024 linked to the State of Israel	A	23-Aug-2019	20-Dec-2024
HSBC Bank plc	Structured Credit Products	USD10m Credit-Linked Notes due 2024 linked to the State of Israel	A	23-Aug-2019	20-Dec-2024
Medallion Trust Series 2018-1	Prime RMBS	A1	AAA	23-Aug-2019	21-Oct-2053
Medallion Trust Series 2018-1	Prime RMBS	A2	AAA	23-Aug-2019	21-Oct-2053
HBS Trust 2014-1	Prime RMBS	Class A	AAA	21-Aug-2019	15-Sep-2045
HBS Trust 2014-1	Prime RMBS	Class AB	AAA	21-Aug-2019	15-Sep-2045
HBS Trust 2017-1	Prime RMBS	A1	AAA	21-Aug-2019	20-Jul-2049
HBS Trust 2017-1	Prime RMBS	A2	AAA	21-Aug-2019	20-Jul-2049
HBS Trust 2017-1	Prime RMBS	AB	AAA	21-Aug-2019	20-Jul-2049
Illawarra Series 2011-1 CMBS Trust	Small Balance	A	PIF	19-Aug-2019	30-Sep-2037
Illawarra Series 2011-1 CMBS Trust	Small Balance	B	PIF	19-Aug-2019	30-Sep-2037
Illawarra Series 2011-1 CMBS Trust	Small Balance	C	PIF	19-Aug-2019	30-Sep-2037
Illawarra Series 2011-1 CMBS Trust	Small Balance	D	PIF	19-Aug-2019	30-Sep-2037
Illawarra Series 2011-1 CMBS Trust	Small Balance	E	PIF	19-Aug-2019	30-Sep-2037
RESIMAC Triomphe Trust - RESIMAC Premier Series 2019-2	Prime RMBS	A1	AAA (EXP)	18-Aug-2019	10-Feb-2051
RESIMAC Triomphe Trust - RESIMAC Premier Series 2019-2	Prime RMBS	A2	AAA (EXP)	18-Aug-2019	10-Feb-2051
RESIMAC Triomphe Trust - RESIMAC Premier Series 2019-2	Prime RMBS	A3a	AAA (EXP)	18-Aug-2019	10-Feb-2051
RESIMAC Triomphe Trust - RESIMAC Premier Series 2019-2	Prime RMBS	A3u	AAA (EXP)	18-Aug-2019	10-Feb-2051
RESIMAC Triomphe Trust - RESIMAC Premier Series 2019-2	Prime RMBS	AB	NR (EXP)	18-Aug-2019	10-Feb-2051
RESIMAC Triomphe Trust - RESIMAC Premier Series 2019-2	Prime RMBS	B	NR (EXP)	18-Aug-2019	10-Feb-2051
RESIMAC Triomphe Trust - RESIMAC Premier Series 2019-2	Prime RMBS	C	NR (EXP)	18-Aug-2019	10-Feb-2051

债券全称	资产类型	档	债券级别	评级时间	到期日
RESIMAC Triomphe Trust - RESIMAC Premier Series 2019-2	Prime RMBS	D	NR(EXP)	18-Aug-2019	10-Feb-2051
RESIMAC Triomphe Trust - RESIMAC Premier Series 2019-2	Prime RMBS	E	NR(EXP)	18-Aug-2019	10-Feb-2051
RESIMAC Triomphe Trust - RESIMAC Premier Series 2019-2	Prime RMBS	F	NR(EXP)	18-Aug-2019	10-Feb-2051
RESIMAC Triomphe Trust - RESIMAC Premier Series 2019-2	Prime RMBS	G	NR(EXP)	18-Aug-2019	10-Feb-2051
RedZed Trust Series 2018-1	Non-Conforming (Non-US)	A-1L	AAA	16-Aug-2019	9-Mar-2050
RedZed Trust Series 2018-1	Non-Conforming (Non-US)	A-2	AAA	16-Aug-2019	9-Mar-2050
Crusade ABS Series 2016-1 Trust	Auto - Loan (non-US)	A	AAA	15-Aug-2019	14-Jun-2026
Crusade ABS Series 2016-1 Trust	Auto - Loan (non-US)	B	AAA	15-Aug-2019	14-Jun-2026
Crusade ABS Series 2016-1 Trust	Auto - Loan (non-US)	C	AA	15-Aug-2019	14-Jun-2026
Crusade ABS Series 2016-1 Trust	Auto - Loan (non-US)	D	A	15-Aug-2019	14-Jun-2026
Crusade ABS Series 2016-1 Trust	Auto - Loan (non-US)	E	BBB+	15-Aug-2019	14-Jun-2026
Crusade ABS Series 2017-1 Trust	Auto - Loan (non-US)	A1	AAA	15-Aug-2019	12-Apr-2027
Crusade ABS Series 2017-1 Trust	Auto - Loan (non-US)	A2	AAA	15-Aug-2019	12-Apr-2027
Crusade ABS Series 2017-1 Trust	Auto - Loan (non-US)	B	AAA	15-Aug-2019	12-Apr-2027
Crusade ABS Series 2017-1 Trust	Auto - Loan (non-US)	C	AA	15-Aug-2019	12-Apr-2027
Crusade ABS Series 2017-1 Trust	Auto - Loan (non-US)	D	A	15-Aug-2019	12-Apr-2027
Crusade ABS Series 2017-1 Trust	Auto - Loan (non-US)	E	BBB+	15-Aug-2019	12-Apr-2027
Kingfisher Trust 2008-1	Prime RMBS	A	AAA	15-Aug-2019	31-May-2056
Q Card Trust	Credit Card Receivables	A-2017-1	PIF	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	A-2017-2	AAA	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	A-2017-3	PIF	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	A-2017-4	AAA	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	A-2018-1	AAA	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	A-2018-2	AAA	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	A-2019-1	AAA	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	A-2019-2	AAA	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	A-2019-3	AAA	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	B-2017-1	AA	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	B-2018-1	AA	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	B-2019-1	AA	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	B-2019-2	AA	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	C-2017-1	A	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	C-2018-1	A	15-Aug-2019	15-Aug-2094

债券全称	资产类型	档	债券级别	评级时间	到期日
Q Card Trust	Credit Card Receivables	C-2019-1	A	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	C-2019-2	A	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	D-2014-1	PIF	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	D-2017-1	BBB	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	D-2018-1	BBB	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	D-2019-1	BBB	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	E-2014-1	PIF	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	E-2017-1	BB	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	E-2018-1	BB	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	E-2019-1	BB	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	F-2014-1	PIF	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	F-2017-1	B	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	F-2018-1	B	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	F-2019-1	B	15-Aug-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	VFN	AAA	15-Aug-2019	15-Aug-2094
Series 2018-1 Harvey Trust	Prime RMBS	A	AAA	15-Aug-2019	14-Jul-2049
Westpac NZ Securitisation Limited	Prime RMBS	Class A1	AAA	15-Aug-2019	28-Feb-2049
Westpac NZ Securitisation Limited	Prime RMBS	Class B	AA	15-Aug-2019	28-Feb-2049
Indian Receivable Trust Jan 19 A	Auto - Loan (non-US)	Series A	BBB-	14-Aug-2019	15-Jun-2023
MTF Rambler Trust 2019	Auto - Loan (non-US)	A	AAA	14-Aug-2019	16-Aug-2027
MTF Rambler Trust 2019	Auto - Loan (non-US)	B	AA	14-Aug-2019	16-Aug-2027
MTF Rambler Trust 2019	Auto - Loan (non-US)	C	A	14-Aug-2019	16-Aug-2027
MTF Rambler Trust 2019	Auto - Loan (non-US)	D	BBB+	14-Aug-2019	16-Aug-2027
MTF Rambler Trust 2019	Auto - Loan (non-US)	E	BB+	14-Aug-2019	16-Aug-2027
MTF Rambler Trust 2019	Auto - Loan (non-US)	Seller	NR	14-Aug-2019	16-Aug-2027
Progress 2010-1 Trust	Prime RMBS	Class A	AAA	14-Aug-2019	12-Dec-2040
Progress 2010-1 Trust	Prime RMBS	Class AB	AAA	14-Aug-2019	12-Dec-2040
Progress 2012-1 Trust	Prime RMBS	A	AAA	14-Aug-2019	14-Dec-2043
Progress 2012-1 Trust	Prime RMBS	AB	AAA	14-Aug-2019	14-Dec-2043
Progress 2012-2 Trust	Prime RMBS	A	AAA	14-Aug-2019	20-Jun-2044
Progress 2012-2 Trust	Prime RMBS	AB	AAA	14-Aug-2019	20-Jun-2044
Progress 2014-2 Trust	Prime RMBS	A	AAA	14-Aug-2019	20-Jul-2046
Progress 2014-2 Trust	Prime RMBS	AB	AAA	14-Aug-2019	20-Jul-2046
Progress 2014-2 Trust	Prime RMBS	B	AA+	14-Aug-2019	20-Jul-2046
Progress 2014-2 Trust	Prime RMBS	C	A	14-Aug-2019	20-Jul-2046
Mercury Trust No.1	Other	Notes	A+	13-Aug-2019	31-Jul-2037
Medallion Trust Series 2008-1R	Prime RMBS	Class A	AAA	12-Aug-2019	31-May-2049

债券全称	资产类型	档	债券级别	评级时间	到期日
Medallion Trust Series 2008-1R	Prime RMBS	Class B	AA	12-Aug-2019	31-May-2049
Medallion Trust Series 2014-2	Prime RMBS	A1-R	AAA (EXP)	11-Aug-2019	26-Oct-2046
Crusade ABS Series 2017-1P Trust	Auto - Loan (non-US)	A	AA+	8-Aug-2019	17-Jan-2029
Crusade ABS Series 2017-1P Trust	Auto - Loan (non-US)	B	AA	8-Aug-2019	17-Jan-2029
Crusade ABS Series 2017-1P Trust	Auto - Loan (non-US)	C	A-	8-Aug-2019	17-Jan-2029
Crusade ABS Series 2017-1P Trust	Auto - Loan (non-US)	D	BBB	8-Aug-2019	17-Jan-2029
Crusade ABS Series 2017-1P Trust	Auto - Loan (non-US)	E	BBB-	8-Aug-2019	17-Jan-2029
MTF Rambler Trust 2019	Auto - Loan (non-US)	A	AAA (EXP)	6-Aug-2019	16-Aug-2027
MTF Rambler Trust 2019	Auto - Loan (non-US)	B	AA (EXP)	6-Aug-2019	16-Aug-2027
MTF Rambler Trust 2019	Auto - Loan (non-US)	C	A (EXP)	6-Aug-2019	16-Aug-2027
MTF Rambler Trust 2019	Auto - Loan (non-US)	D	BBB+ (EXP)	6-Aug-2019	16-Aug-2027
MTF Rambler Trust 2019	Auto - Loan (non-US)	E	BB+ (EXP)	6-Aug-2019	16-Aug-2027
MTF Rambler Trust 2019	Auto - Loan (non-US)	Seller	NR (EXP)	6-Aug-2019	16-Aug-2027
Lion Series 2009-1 Trust	Prime RMBS	A	AAA	5-Aug-2019	15-Jul-2050
Kingfisher Trust 2008-1	Prime RMBS	A	AAA	1-Aug-2019	31-Aug-2056
Kingfisher Trust 2016-1	Prime RMBS	A1	AAA	1-Aug-2019	24-Nov-2048
Kingfisher Trust 2016-1	Prime RMBS	A2	AAA	1-Aug-2019	24-Nov-2048
Light Trust 2019-1	Prime RMBS	A	AAA	1-Aug-2019	21-Mar-2051
Light Trust 2019-1	Prime RMBS	AB	NR	1-Aug-2019	21-Mar-2051
Light Trust 2019-1	Prime RMBS	B	NR	1-Aug-2019	21-Mar-2051
Light Trust 2019-1	Prime RMBS	C	NR	1-Aug-2019	21-Mar-2051
Light Trust 2019-1	Prime RMBS	D	NR	1-Aug-2019	21-Mar-2051
Light Trust 2019-1	Prime RMBS	E	NR	1-Aug-2019	21-Mar-2051
RedZed Trust Series 2019-1	Non-Conforming (Non-US)	A-1	AAA	1-Aug-2019	15-Mar-2056
RedZed Trust Series 2019-1	Non-Conforming (Non-US)	A-2	AAA	1-Aug-2019	15-Mar-2056
RedZed Trust Series 2019-1	Non-Conforming (Non-US)	B	NR	1-Aug-2019	15-Mar-2056
RedZed Trust Series 2019-1	Non-Conforming (Non-US)	C	NR	1-Aug-2019	15-Mar-2056
RedZed Trust Series 2019-1	Non-Conforming (Non-US)	D	NR	1-Aug-2019	15-Mar-2056
RedZed Trust Series 2019-1	Non-Conforming (Non-US)	E	NR	1-Aug-2019	15-Mar-2056
RedZed Trust Series 2019-1	Non-Conforming (Non-US)	F	NR	1-Aug-2019	15-Mar-2056
RedZed Trust Series 2019-1	Non-Conforming (Non-US)	G1	NR	1-Aug-2019	15-Mar-2056
RedZed Trust Series 2019-1	Non-Conforming (Non-US)	G2	NR	1-Aug-2019	15-Mar-2056
Eclix-MIPS Member Finance Trust	Unsecured Consumer Loans	Senior Facility	AAA	31-Jul-2019	25-Jan-2027
Eclix-MIPS Member Finance Trust	Unsecured Consumer Loans	Senior Facility	WD	31-Jul-2019	25-Jan-2027
Heartland Auto Receivables Warehouse Trust 2018-1	Auto - Loan (non-US)	A	AAA	30-Jul-2019	30-Aug-2025
Heartland Auto Receivables Warehouse Trust 2018-1	Auto - Loan (non-US)	B	AA	30-Jul-2019	30-Aug-2025
L-STaRS One Funding Limited	Prime RMBS	Class A	AAA	30-Jul-2019	27-Oct-2043

债券全称	资产类型	档	债券级别	评级时间	到期日
L-StARS One Funding Limited	Prime RMBS	Class E	AA-	30-Jul-2019	27-Oct-2043
OSCAR US Funding XI LLC	Auto - Loan (non-US)	A-5 Senior BIs	NR	30-Jul-2019	10-Sep-2026
OSCAR US Funding XI LLC	Auto - Loan (non-US)	Class A-1	F1+	30-Jul-2019	10-Sep-2026
OSCAR US Funding XI LLC	Auto - Loan (non-US)	Class A-2	AAA	30-Jul-2019	10-Sep-2026
OSCAR US Funding XI LLC	Auto - Loan (non-US)	Class A-3	AAA	30-Jul-2019	10-Sep-2026
OSCAR US Funding XI LLC	Auto - Loan (non-US)	Class A-4	AAA	30-Jul-2019	10-Sep-2026
OSCAR US Funding XI LLC	Auto - Loan (non-US)	Class M Loan	NR	30-Jul-2019	10-Sep-2026
OSCAR US Funding XI LLC	Auto - Loan (non-US)	Subordinated BIs	NR	30-Jul-2019	10-Sep-2026
Series 2019-1 REDS Trust	Prime RMBS	A	AAA (EXP)	28-Jul-2019	28-Feb-2051
Series 2019-1 REDS Trust	Prime RMBS	AB	AAA (EXP)	28-Jul-2019	28-Feb-2051
Series 2019-1 REDS Trust	Prime RMBS	B	NR (EXP)	28-Jul-2019	28-Feb-2051
Series 2019-1 REDS Trust	Prime RMBS	C	NR (EXP)	28-Jul-2019	28-Feb-2051
Series 2019-1 REDS Trust	Prime RMBS	D	NR (EXP)	28-Jul-2019	28-Feb-2051
Series 2019-1 REDS Trust	Prime RMBS	E	NR (EXP)	28-Jul-2019	28-Feb-2051
Series 2019-1 REDS Trust	Prime RMBS	F	NR (EXP)	28-Jul-2019	28-Feb-2051
Fuyuan 2018-2 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	A1	PIF	26-Jul-2019	26-Mar-2024
GC Repackaging 2018-6 Ltd.	Structured Credit Products	Class A	AAA	26-Jul-2019	9-Sep-2031
SMART O Warehouse Trust	Auto - Loan (non-US)	A	AAA	25-Jul-2019	15-Mar-2026
SMART Series R Trust	Auto - Loan (non-US)	A	AAA	25-Jul-2019	14-Dec-2041
Beijing Jingdong Century Trade Co., Ltd. 2018 Asset-Backed Notes Series 1	Credit Card Receivables	Class A	A+	24-Jul-2019	10-Feb-2021
Crusade ABS Series 2016-1 Trust	Auto - Loan (non-US)	A	AAA	22-Jul-2019	14-Jun-2026
Crusade ABS Series 2016-1 Trust	Auto - Loan (non-US)	B	AAA	22-Jul-2019	14-Jun-2026
Crusade ABS Series 2016-1 Trust	Auto - Loan (non-US)	C	AAA	22-Jul-2019	14-Jun-2026
Crusade ABS Series 2016-1 Trust	Auto - Loan (non-US)	D	AA+	22-Jul-2019	14-Jun-2026
Crusade ABS Series 2016-1 Trust	Auto - Loan (non-US)	E	AA	22-Jul-2019	14-Jun-2026
Crusade ABS Series 2017-1 Trust	Auto - Loan (non-US)	A1	AAA	22-Jul-2019	12-Apr-2027
Crusade ABS Series 2017-1 Trust	Auto - Loan (non-US)	A2	AAA	22-Jul-2019	12-Apr-2027
Crusade ABS Series 2017-1 Trust	Auto - Loan (non-US)	B	AAA	22-Jul-2019	12-Apr-2027
Crusade ABS Series 2017-1 Trust	Auto - Loan (non-US)	C	AAA	22-Jul-2019	12-Apr-2027
Crusade ABS Series 2017-1 Trust	Auto - Loan (non-US)	D	AA+	22-Jul-2019	12-Apr-2027
Crusade ABS Series 2017-1 Trust	Auto - Loan (non-US)	E	AA	22-Jul-2019	12-Apr-2027
Indian Receivable Trust September 2016 - C	Auto - Loan (non-US)	A2	PIF	22-Jul-2019	20-Dec-2020
Nifty Warehouse Trust No. 1	Auto - Lease	Class A1	AAA	21-Jul-2019	28-May-2024
Nifty Warehouse Trust No. 1	Auto - Lease	Class A2	AAA	21-Jul-2019	28-May-2024
Nifty Warehouse Trust No.2	Auto - Lease	A	AAA	21-Jul-2019	3-Jan-2023

债券全称	资产类型	档	债券级别	评级时间	到期日
Nifty Warehouse Trust No.4	Auto - Lease	A1	AA	21-Jul-2019	20-Jun-2027
Nifty Warehouse Trust No.4	Auto - Lease	A2	AA	21-Jul-2019	20-Jun-2027
RedZed Trust Series 2019-1	Non-Conforming (Non-US)	A-1	AAA (EXP)	21-Jul-2019	15-Mar-2056
RedZed Trust Series 2019-1	Non-Conforming (Non-US)	A-2	AAA (EXP)	21-Jul-2019	15-Mar-2056
RedZed Trust Series 2019-1	Non-Conforming (Non-US)	B	NR (EXP)	21-Jul-2019	15-Mar-2056
RedZed Trust Series 2019-1	Non-Conforming (Non-US)	C	NR (EXP)	21-Jul-2019	15-Mar-2056
RedZed Trust Series 2019-1	Non-Conforming (Non-US)	D	NR (EXP)	21-Jul-2019	15-Mar-2056
RedZed Trust Series 2019-1	Non-Conforming (Non-US)	E	NR (EXP)	21-Jul-2019	15-Mar-2056
RedZed Trust Series 2019-1	Non-Conforming (Non-US)	F	NR (EXP)	21-Jul-2019	15-Mar-2056
RedZed Trust Series 2019-1	Non-Conforming (Non-US)	G1	NR (EXP)	21-Jul-2019	15-Mar-2056
RedZed Trust Series 2019-1	Non-Conforming (Non-US)	G2	NR (EXP)	21-Jul-2019	15-Mar-2056
SMHL Securitisation Fund 2012-2	Prime RMBS	A2-R	AAA	18-Jul-2019	9-Jul-2043
SMHL Securitisation Fund 2012-2	Prime RMBS	AB	AAA	18-Jul-2019	9-Jul-2043
SMHL Securitisation Fund 2013-1	Prime RMBS	A	AAA	18-Jul-2019	9-Mar-2045
SMHL Series Securitisation Fund 2014-1	Prime RMBS	A	AAA	18-Jul-2019	14-Dec-2050
SMHL Series Securitisation Fund 2014-1	Prime RMBS	A	AAA	18-Jul-2019	23-Feb-2046
Emerald II Reverse Mortgage Series 2007-1 Trust	Reverse Mortgage	Class A	BBB	17-Jul-2019	21-Jul-2057
Emerald II Reverse Mortgage Series 2007-1 Trust	Reverse Mortgage	Class B (Deferrable Interest Rate)	BB	17-Jul-2019	21-Jul-2057
Emerald II Reverse Mortgage Series 2007-1 Trust	Reverse Mortgage	Class C (Deferrable Interest Rate)	B	17-Jul-2019	21-Jul-2057
Emerald Reverse Mortgage Series 2006-1 Trust	Reverse Mortgage	Class A	AA	17-Jul-2019	21-Aug-2057
Emerald Reverse Mortgage Series 2006-1 Trust	Reverse Mortgage	Class B (Deferrable Interest Rate)	BBB	17-Jul-2019	21-Aug-2057
Emerald Reverse Mortgage Series 2006-1 Trust	Reverse Mortgage	Class C (Deferrable Interest Rate)	B	17-Jul-2019	21-Aug-2057
PUMA Series 2014-2	Prime RMBS	A	PIF	17-Jul-2019	18-Oct-2045
PUMA Series 2014-2	Prime RMBS	A-R	AAA	17-Jul-2019	18-Oct-2045
PUMA Series 2014-2	Prime RMBS	B1-R	NR	17-Jul-2019	18-Oct-2045
APOLLO Series 2009-1 Trust	Prime RMBS	Class A3	AAA	15-Jul-2019	4-Oct-2040
APOLLO Series 2009-1 Trust	Prime RMBS	Class B	BBB	15-Jul-2019	4-Oct-2040
APOLLO Series 2015-1 Trust	Prime RMBS	A	AAA	15-Jul-2019	13-Apr-2046
APOLLO Series 2017-1 Trust	Prime RMBS	A	AAA	15-Jul-2019	13-Sep-2048
APOLLO Series 2017-1 Trust	Prime RMBS	AB	AAA	15-Jul-2019	13-Sep-2048
APOLLO Series 2017-2 Trust	Prime RMBS	A1	AAA	15-Jul-2019	13-Apr-2049
APOLLO Series 2017-2 Trust	Prime RMBS	A2	AAA	15-Jul-2019	13-Apr-2049
APOLLO Series 2017-2 Trust	Prime RMBS	AB	AAA	15-Jul-2019	13-Apr-2049

债券全称	资产类型	档	债券级别	评级时间	到期日
APOLLO Series 2018-1 Trust	Prime RMBS	A1	AAA	15-Jul-2019	13-Oct-2049
APOLLO Series 2018-1 Trust	Prime RMBS	A2	AAA	15-Jul-2019	13-Oct-2049
APOLLO Series 2018-1 Trust	Prime RMBS	AB	AAA	15-Jul-2019	13-Oct-2049
Apollo Series 2011-1 Trust	Prime RMBS	A1	AAA	15-Jul-2019	28-Feb-2043
Apollo Series 2011-1 Trust	Prime RMBS	A2	AAA	15-Jul-2019	28-Feb-2043
Apollo Series 2011-1 Trust	Prime RMBS	AB	AAA	15-Jul-2019	28-Feb-2043
Apollo Series 2012-1 Trust	Prime RMBS	A1	AAA	15-Jul-2019	13-Jul-2043
Apollo Series 2012-1 Trust	Prime RMBS	AB	AAA	15-Jul-2019	13-Jul-2043
Apollo Series 2013-1 Trust	Prime RMBS	A	AAA	15-Jul-2019	24-Jun-2044
Light Trust 2019-1	Prime RMBS	A	AAA (EXP)	15-Jul-2019	21-Mar-2051
Light Trust 2019-1	Prime RMBS	AB	NR (EXP)	15-Jul-2019	21-Mar-2051
Light Trust 2019-1	Prime RMBS	B	NR (EXP)	15-Jul-2019	21-Mar-2051
Light Trust 2019-1	Prime RMBS	C	NR (EXP)	15-Jul-2019	21-Mar-2051
Light Trust 2019-1	Prime RMBS	D	NR (EXP)	15-Jul-2019	21-Mar-2051
Light Trust 2019-1	Prime RMBS	E	NR (EXP)	15-Jul-2019	21-Mar-2051
Driver Australia Master Trust	Auto - Loan (non-US)	Series 2019-1 Class A	AAA	11-Jul-2019	25-Aug-2028
Medallion NZ Series Trust 2009-1R	Prime RMBS	Class A	AAA	11-Jul-2019	5-Oct-2055
Sansar Trust Dec 2018 III	Auto - Loan (non-US)	A	BBB-	11-Jul-2019	22-Jan-2024
Triton Trust No.2 Bond Series 2014-P	Prime RMBS	A1	PIF	11-Jul-2019	11-Dec-2044
Triton Trust No.2 Bond Series 2014-P	Prime RMBS	A2	PIF	11-Jul-2019	11-Dec-2044
Triton Trust No.2 Bond Series 2014-P	Prime RMBS	B	PIF	11-Jul-2019	11-Dec-2044
Triton Trust No.2 Bond Series 2014-P	Prime RMBS	C	PIF	11-Jul-2019	11-Dec-2044
Triton Trust No.2 Bond Series 2014-P	Prime RMBS	D	PIF	11-Jul-2019	11-Dec-2044
Triton Trust No.2 Bond Series 2014-P	Prime RMBS	E	PIF	11-Jul-2019	11-Dec-2044
Pepper SPARKZ Trust No. 1	Auto - Loan (non-US)	A1-a	AAA	10-Jul-2019	15-Jul-2027
Pepper SPARKZ Trust No. 1	Auto - Loan (non-US)	A1-x	AAA	10-Jul-2019	15-Jul-2027
Pepper SPARKZ Trust No. 1	Auto - Loan (non-US)	B	AA	10-Jul-2019	15-Jul-2027
Pepper SPARKZ Trust No. 1	Auto - Loan (non-US)	C	A	10-Jul-2019	15-Jul-2027
Pepper SPARKZ Trust No. 1	Auto - Loan (non-US)	D	BBB	10-Jul-2019	15-Jul-2027
Pepper SPARKZ Trust No. 1	Auto - Loan (non-US)	E	BB	10-Jul-2019	15-Jul-2027
Pepper SPARKZ Trust No. 1	Auto - Loan (non-US)	F	B	10-Jul-2019	15-Jul-2027
Pepper SPARKZ Trust No. 1	Auto - Loan (non-US)	G	NR	10-Jul-2019	15-Jul-2027
Shinhan Card 2019-2 International Ltd	Credit Card Receivables	Class A1	AAA	10-Jul-2019	26-Mar-2024
Shinhan Card 2019-2 International Ltd	Credit Card Receivables	Class A2	AAA	10-Jul-2019	26-Mar-2024
Flexi ABS Trust 2017-1	Unsecured Consumer Loans	A2	PIF	8-Jul-2019	8-Mar-2022
Flexi ABS Trust 2017-1	Unsecured Consumer Loans	A2-G	PIF	8-Jul-2019	8-Mar-2022
Flexi ABS Trust 2017-1	Unsecured Consumer Loans	B	PIF	8-Jul-2019	8-Mar-2022

债券全称	资产类型	档	债券级别	评级时间	到期日
Flexi ABS Trust 2017-1	Unsecured Consumer Loans	C	PIF	8-Jul-2019	8-Mar-2022
Flexi ABS Trust 2017-1	Unsecured Consumer Loans	D	PIF	8-Jul-2019	8-Mar-2022
Flexi ABS Trust 2017-1	Unsecured Consumer Loans	E	PIF	8-Jul-2019	8-Mar-2022
Thorn ABS Warehouse Trust No. 1	SME ABS	A	AAA	8-Jul-2019	10-Feb-2026
Thorn ABS Warehouse Trust No. 1	SME ABS	B	AA	8-Jul-2019	10-Feb-2026
Thorn ABS Warehouse Trust No. 1	SME ABS	C	A	8-Jul-2019	10-Feb-2026
Thorn ABS Warehouse Trust No. 1	SME ABS	D	BBB	8-Jul-2019	10-Feb-2026
Thorn ABS Warehouse Trust No. 1	SME ABS	E	BB	8-Jul-2019	10-Feb-2026
DTC Eight Funding Limited	Multiborrower	Class A	AAA	5-Jul-2019	25-Nov-2038
DTC Eight Funding Limited	Multiborrower	Class B	AA	5-Jul-2019	25-Nov-2038
DTC Eight Funding Limited	Multiborrower	Class C	A	5-Jul-2019	25-Nov-2038
DTC Five Funding Limited	Multiborrower	Class A	AAA	5-Jul-2019	25-Mar-2037
DTC Four Funding Limited	Multiborrower	Class A-1	AAA	5-Jul-2019	25-Nov-2036
DTC Four Funding Limited	Multiborrower	Class A-2	AAA	5-Jul-2019	25-Nov-2036
DTC Four Funding Limited	Multiborrower	Class B	AA	5-Jul-2019	25-Nov-2036
DTC One Special Purpose Company	Multiborrower	Class B	AAA	5-Jul-2019	20-Nov-2034
DTC One Special Purpose Company	Multiborrower	Class C	AAA	5-Jul-2019	20-Nov-2034
DTC One Special Purpose Company	Multiborrower	Class D	AA	5-Jul-2019	20-Nov-2034
DTC One Special Purpose Company	Multiborrower	Class E	BB	5-Jul-2019	20-Nov-2034
DTC Seven Funding Limited	Multiborrower	Class A	AAA	5-Jul-2019	25-Feb-2038
DTC Six Funding Limited	Multiborrower	Class A	AAA	5-Jul-2019	25-Jul-2037
DTC Six Funding Limited	Multiborrower	Class B	AA	5-Jul-2019	25-Jul-2037
DTC Three Funding Limited	Multiborrower	Class C	AAA	5-Jul-2019	25-Feb-2036
DTC Three Funding Limited	Multiborrower	Class D	AA	5-Jul-2019	25-Feb-2036
DTC Three Funding Limited	Multiborrower	Class E	BB	5-Jul-2019	25-Feb-2036
DTC Two Funding Limited	Multiborrower	Class C	AAA	5-Jul-2019	25-Jun-2035
DTC Two Funding Limited	Multiborrower	Class D	AA+	5-Jul-2019	25-Jun-2035
DTC Two Funding Limited	Multiborrower	Class E	BB	5-Jul-2019	25-Jun-2035
DTC Two Funding Limited	Multiborrower	Class J	AA+	5-Jul-2019	25-Jun-2035
OSCAR US Funding XI LLC	Auto - Loan (non-US)	A-5 Senior BIs	NR(EXP)	5-Jul-2019	10-Sep-2026
OSCAR US Funding XI LLC	Auto - Loan (non-US)	Class A-1	F1+(EXP)	5-Jul-2019	10-Sep-2026
OSCAR US Funding XI LLC	Auto - Loan (non-US)	Class A-2	AAA(EXP)	5-Jul-2019	10-Sep-2026
OSCAR US Funding XI LLC	Auto - Loan (non-US)	Class A-3	AAA(EXP)	5-Jul-2019	10-Sep-2026
OSCAR US Funding XI LLC	Auto - Loan (non-US)	Class A-4	AAA(EXP)	5-Jul-2019	10-Sep-2026
OSCAR US Funding XI LLC	Auto - Loan (non-US)	Class M Loan	NR(EXP)	5-Jul-2019	10-Sep-2026
OSCAR US Funding XI LLC	Auto - Loan (non-US)	Subordinated BIs	NR(EXP)	5-Jul-2019	10-Sep-2026
Huitong 2019-1 Retail Auto Mortgage Loan	Auto - Loan (non-US)	A1	AA+	4-Jul-2019	28-Dec-2026

债券全称	资产类型	档	债券级别	评级时间	到期日
Securitization Trust					
Huitong 2019-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	A2	AA+	4-Jul-2019	28-Dec-2026
Huitong 2019-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	B	AA+	4-Jul-2019	28-Dec-2026
Huitong 2019-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	Subordinated	NR	4-Jul-2019	28-Dec-2026
Fuyuan 2018-2 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	A1	AA+	2-Jul-2019	26-Mar-2024
Fuyuan 2018-2 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	A2	AA+	2-Jul-2019	26-Mar-2024
Fuyuan 2018-2 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	B	AA+	2-Jul-2019	26-Mar-2024
Pepper SPARKZ Trust No. 1	Auto - Loan (non-US)	A1-a	AAA (EXP)	2-Jul-2019	15-Jul-2027
Pepper SPARKZ Trust No. 1	Auto - Loan (non-US)	A1-x	AAA (EXP)	2-Jul-2019	15-Jul-2027
Pepper SPARKZ Trust No. 1	Auto - Loan (non-US)	B	AA (EXP)	2-Jul-2019	15-Jul-2027
Pepper SPARKZ Trust No. 1	Auto - Loan (non-US)	C	A (EXP)	2-Jul-2019	15-Jul-2027
Pepper SPARKZ Trust No. 1	Auto - Loan (non-US)	D	BBB (EXP)	2-Jul-2019	15-Jul-2027
Pepper SPARKZ Trust No. 1	Auto - Loan (non-US)	E	BB (EXP)	2-Jul-2019	15-Jul-2027
Pepper SPARKZ Trust No. 1	Auto - Loan (non-US)	F	B (EXP)	2-Jul-2019	15-Jul-2027
Pepper SPARKZ Trust No. 1	Auto - Loan (non-US)	G	NR (EXP)	2-Jul-2019	15-Jul-2027
Kingfisher NZ Trust 2008-1	Prime RMBS	Class A	F1+	26-Jun-2019	19-Feb-2055
Kingfisher NZ Trust 2008-1	Prime RMBS	Class B2	AAA	26-Jun-2019	19-Feb-2055
Kingfisher Trust 2008-1	Prime RMBS	A	AAA	26-Jun-2019	31-May-2056
Medallion Trust Series 2008-1R	Prime RMBS	Class A	AAA	26-Jun-2019	31-May-2049
Medallion Trust Series 2008-1R	Prime RMBS	Class B	AA	26-Jun-2019	31-May-2049
Silver Arrow China 2017-2 Retail Auto Loan Asset Backed Notes Trust	Auto - Loan (non-US)	Class A	PIF	26-Jun-2019	26-May-2023
Driver Australia Master Trust	Auto - Loan (non-US)	Series 2016-3 Class A	PIF	25-Jun-2019	25-Aug-2028
Huitong 2019-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	A1	AA+ (EXP)	25-Jun-2019	28-Dec-2026
Huitong 2019-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	A2	AA+ (EXP)	25-Jun-2019	28-Dec-2026
Huitong 2019-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	B	AA+ (EXP)	25-Jun-2019	28-Dec-2026
Huitong 2019-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	Subordinated	NR (EXP)	25-Jun-2019	28-Dec-2026
Liberty Series 2018-3 Trust	Prime RMBS	A1a	PIF	25-Jun-2019	25-Oct-2050

债券全称	资产类型	档	债券级别	评级时间	到期日
DBS Bank Ltd.	Credit Linked Notes	Callable Dual Range Accrual Notes - Series Number 68785	A	24-Jun-2019	21-Apr-2031
Shri Trust M 2017	Auto - Loan (non-US)	Series A	PIF	24-Jun-2019	22-Mar-2021
Five Star 2017-1 Trust	Non-Conforming (Non-US)	A1	AAA	21-Jun-2019	10-Nov-2048
Five Star 2017-1 Trust	Non-Conforming (Non-US)	A2	AAA	21-Jun-2019	10-Nov-2048
Five Star 2017-1 Trust	Non-Conforming (Non-US)	B	AAA	21-Jun-2019	10-Nov-2048
Five Star 2017-1 Trust	Non-Conforming (Non-US)	C	AA	21-Jun-2019	10-Nov-2048
Five Star 2017-1 Trust	Non-Conforming (Non-US)	D	BBB+	21-Jun-2019	10-Nov-2048
Five Star 2017-1 Trust	Non-Conforming (Non-US)	E	BBB+	21-Jun-2019	10-Nov-2048
Sapphire XIV Series 2016-1 Trust	Non-Conforming (Non-US)	A1a	PIF	21-Jun-2019	21-Aug-2047
Shinhan Card 2018-2 International Ltd	Credit Card Receivables	A1	AAA	20-Jun-2019	31-May-2023
Shinhan Card 2018-2 International Ltd	Credit Card Receivables	A2	AAA	20-Jun-2019	31-May-2023
Avanti RMBS 2019-1 Trust	Prime RMBS	A1	AAA	19-Jun-2019	16-Jan-2051
Avanti RMBS 2019-1 Trust	Prime RMBS	A2	AAA	19-Jun-2019	16-Jan-2051
Avanti RMBS 2019-1 Trust	Prime RMBS	B	AA	19-Jun-2019	16-Jan-2051
Avanti RMBS 2019-1 Trust	Prime RMBS	C	A	19-Jun-2019	16-Jan-2051
Avanti RMBS 2019-1 Trust	Prime RMBS	D	BBB	19-Jun-2019	16-Jan-2051
Avanti RMBS 2019-1 Trust	Prime RMBS	E	BB	19-Jun-2019	16-Jan-2051
Avanti RMBS 2019-1 Trust	Prime RMBS	F	NR	19-Jun-2019	16-Jan-2051
Kingfisher Trust 2019-1	Prime RMBS	A1	AAA	19-Jun-2019	19-May-2050
Kingfisher Trust 2019-1	Prime RMBS	A2	AAA	19-Jun-2019	19-May-2050
Kingfisher Trust 2019-1	Prime RMBS	B	NR	19-Jun-2019	19-May-2050
Kingfisher Trust 2019-1	Prime RMBS	C	NR	19-Jun-2019	19-May-2050
Kingfisher Trust 2019-1	Prime RMBS	D	NR	19-Jun-2019	19-May-2050
Kingfisher Trust 2019-1	Prime RMBS	E	NR	19-Jun-2019	19-May-2050
Kingfisher Trust 2019-1	Prime RMBS	F	NR	19-Jun-2019	19-May-2050
PUMA Series 2014-2	Prime RMBS	A-R	AAA (EXP)	17-Jun-2019	18-Oct-2045
PUMA Series 2014-2	Prime RMBS	B1-R	NR (EXP)	17-Jun-2019	18-Oct-2045
Shri Trust L 2016	Auto - Loan (non-US)	Series A	PIF	17-Jun-2019	15-Oct-2020
TORRENS Series 2019-1 Trust	Prime RMBS	A	AAA	17-Jun-2019	9-Dec-2050
TORRENS Series 2019-1 Trust	Prime RMBS	AB	AAA	17-Jun-2019	9-Dec-2050
TORRENS Series 2019-1 Trust	Prime RMBS	B	NR	17-Jun-2019	9-Dec-2050
TORRENS Series 2019-1 Trust	Prime RMBS	C	NR	17-Jun-2019	9-Dec-2050
TORRENS Series 2019-1 Trust	Prime RMBS	D	NR	17-Jun-2019	9-Dec-2050
TORRENS Series 2019-1 Trust	Prime RMBS	E	NR	17-Jun-2019	9-Dec-2050
Citi Cards Australia Master Trust	Credit Card Receivables	Series 2 Class A	AAA	14-Jun-2019	25-Jul-2027

债券全称	资产类型	档	债券级别	评级时间	到期日
SMART ABS Series 2015-2 Trust	Auto - Loan (non-US)	A	PIF	14-Jun-2019	14-Jun-2022
SMART ABS Series 2015-2 Trust	Auto - Loan (non-US)	B	PIF	14-Jun-2019	14-Jun-2022
Avanti RMBS 2019-1 Trust	Prime RMBS	A1	AAA (EXP)	12-Jun-2019	16-Jan-2051
Avanti RMBS 2019-1 Trust	Prime RMBS	A2	AAA (EXP)	12-Jun-2019	16-Jan-2051
Avanti RMBS 2019-1 Trust	Prime RMBS	B	AA (EXP)	12-Jun-2019	16-Jan-2051
Avanti RMBS 2019-1 Trust	Prime RMBS	C	A (EXP)	12-Jun-2019	16-Jan-2051
Avanti RMBS 2019-1 Trust	Prime RMBS	D	BBB (EXP)	12-Jun-2019	16-Jan-2051
Avanti RMBS 2019-1 Trust	Prime RMBS	E	BB (EXP)	12-Jun-2019	16-Jan-2051
Avanti RMBS 2019-1 Trust	Prime RMBS	F	NR (EXP)	12-Jun-2019	16-Jan-2051
GC Repackaging 2018-5 Ltd.	Structured Credit Products	Class A	AAA	12-Jun-2019	27-Feb-2031
KB Kookmin Card Fourth International Ltd.	Credit Card Receivables	Class A1 Notes	AAA	12-Jun-2019	29-Apr-2022
KB Kookmin Card Fourth International Ltd.	Credit Card Receivables	Class A2 Notes	AAA	12-Jun-2019	29-Apr-2022
KB Kookmin Card Third International Ltd.	Credit Card Receivables	Class A1 Notes	AAA	12-Jun-2019	31-Jul-2021
KB Kookmin Card Third International Ltd.	Credit Card Receivables	Class A2 Notes	AAA	12-Jun-2019	31-Jul-2021
Medallion NZ Series Trust 2009-1R	Prime RMBS	Class A	AAA	11-Jun-2019	5-Oct-2055
Light Trust No. 5R	Prime RMBS	A	AAA	10-Jun-2019	21-Jul-2066
FP Ignition 2017 - B Trust	Auto - Lease	A	AAA	3-Jun-2019	15-Oct-2025
FP Ignition 2017 - B Trust	Auto - Lease	B	AAA	3-Jun-2019	15-Oct-2025
FP Ignition 2017 - B Trust	Auto - Lease	C	AA-	3-Jun-2019	15-Oct-2025
FP Ignition 2017 - B Trust	Auto - Lease	D	A	3-Jun-2019	15-Oct-2025
FP Ignition 2017 - B Trust	Auto - Lease	E	BBB	3-Jun-2019	15-Oct-2025
FP Ignition 2017 - B Trust	Auto - Lease	F	BB+	3-Jun-2019	15-Oct-2025
Medallion Trust Series 2018-1P	Prime RMBS	A1	AAA	3-Jun-2019	10-Oct-2056
Medallion Trust Series 2018-1P	Prime RMBS	A2	AAA	3-Jun-2019	10-Oct-2056
Medallion Trust Series 2018-1P	Prime RMBS	B	NR	3-Jun-2019	10-Oct-2056
Medallion Trust Series 2018-1P	Prime RMBS	C	NR	3-Jun-2019	10-Oct-2056
Medallion Trust Series 2018-1P	Prime RMBS	D	NR	3-Jun-2019	10-Oct-2056
Medallion Trust Series 2018-1P	Prime RMBS	E	NR	3-Jun-2019	10-Oct-2056
Medallion Trust Series 2018-1P	Prime RMBS	F	NR	3-Jun-2019	10-Oct-2056
SANSAR TRUST FEB 2019 V	Auto - Loan (non-US)	A	BBB-	3-Jun-2019	14-Jan-2024
SANSAR TRUST MARCH 2019 II	Auto - Loan (non-US)	A	BBB-	3-Jun-2019	20-Jan-2024
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	A1	AAA	31-May-2019	11-Feb-2066
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	A1	WD	31-May-2019	11-Feb-2066
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	A1 (private)	NR	31-May-2019	11-Feb-2066
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	A2	AAA	31-May-2019	11-Feb-2066
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	A2	WD	31-May-2019	11-Feb-2066
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	A2 (private)	NR	31-May-2019	11-Feb-2066

债券全称	资产类型	档	债券级别	评级时间	到期日
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	B	AA	31-May-2019	11-Feb-2066
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	B	WD	31-May-2019	11-Feb-2066
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	B(private)*	AA	31-May-2019	11-Feb-2066
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	C	A	31-May-2019	11-Feb-2066
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	C	WD	31-May-2019	11-Feb-2066
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	C(private)*	A	31-May-2019	11-Feb-2066
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	D	BBB	31-May-2019	11-Feb-2066
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	D	WD	31-May-2019	11-Feb-2066
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	D(private)*	BBB	31-May-2019	11-Feb-2066
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	E	BB	31-May-2019	11-Feb-2066
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	E	WD	31-May-2019	11-Feb-2066
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	E(private)*	BB	31-May-2019	11-Feb-2066
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	F(private)*	BB-	31-May-2019	11-Feb-2066
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	G(private)	NR	31-May-2019	11-Feb-2066
Firstmac Mortgage Funding Trust No.4 Series 2-2019	Prime RMBS	A-1	AAA	29-May-2019	17-Nov-2050
Firstmac Mortgage Funding Trust No.4 Series 2-2019	Prime RMBS	A-2	AAA	29-May-2019	17-Nov-2050
Firstmac Mortgage Funding Trust No.4 Series 2-2019	Prime RMBS	AB	NR	29-May-2019	17-Nov-2050
Firstmac Mortgage Funding Trust No.4 Series 2-2019	Prime RMBS	B	NR	29-May-2019	17-Nov-2050
Firstmac Mortgage Funding Trust No.4 Series 2-2019	Prime RMBS	C	NR	29-May-2019	17-Nov-2050
Firstmac Mortgage Funding Trust No.4 Series 2-2019	Prime RMBS	D	NR	29-May-2019	17-Nov-2050
Kiwibank RMBS Trust Series 2009-1	Prime RMBS	Class A	AAA	29-May-2019	15-Jul-2050
Liberty Series 2019-2 Trust	Prime RMBS	A1a	AAA	29-May-2019	10-Jun-2051
Liberty Series 2019-2 Trust	Prime RMBS	A1b	AAA	29-May-2019	10-Jun-2051
Liberty Series 2019-2 Trust	Prime RMBS	A2	AAA	29-May-2019	10-Jun-2051
Liberty Series 2019-2 Trust	Prime RMBS	B	NR	29-May-2019	10-Jun-2051
Liberty Series 2019-2 Trust	Prime RMBS	C	NR	29-May-2019	10-Jun-2051
Liberty Series 2019-2 Trust	Prime RMBS	D	NR	29-May-2019	10-Jun-2051
Liberty Series 2019-2 Trust	Prime RMBS	E	NR	29-May-2019	10-Jun-2051
Liberty Series 2019-2 Trust	Prime RMBS	F	NR	29-May-2019	10-Jun-2051
Liberty Series 2019-2 Trust	Prime RMBS	G	NR	29-May-2019	10-Jun-2051
Crusade ABS Series 2017-1P Trust	Auto - Loan (non-US)	A	AA+	28-May-2019	17-Jan-2029
Crusade ABS Series 2017-1P Trust	Auto - Loan (non-US)	B	AA	28-May-2019	17-Jan-2029
Crusade ABS Series 2017-1P Trust	Auto - Loan (non-US)	C	A-	28-May-2019	17-Jan-2029
Crusade ABS Series 2017-1P Trust	Auto - Loan (non-US)	D	BBB	28-May-2019	17-Jan-2029
Crusade ABS Series 2017-1P Trust	Auto - Loan (non-US)	E	BBB-	28-May-2019	17-Jan-2029
AFG 2016-1 Trust	Prime RMBS	A2	AAA	27-May-2019	14-May-2048
AFG 2017-1 Trust Series 2017-1	Prime RMBS	A2	AAA	27-May-2019	10-Mar-2049

债券全称	资产类型	档	债券级别	评级时间	到期日
AFG 2018-1 Trust - Series 2018-1	Prime RMBS	A2	AAA	27-May-2019	10-Jan-2050
Fuyuan 2017-2 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	B	PIF	27-May-2019	26-Mar-2023
Huitong 2018-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	A	PIF	26-May-2019	26-Oct-2024
Kingfisher Trust 2019-1	Prime RMBS	A1	AAA (EXP)	26-May-2019	19-May-2050
Kingfisher Trust 2019-1	Prime RMBS	A2	AAA (EXP)	26-May-2019	19-May-2050
Kingfisher Trust 2019-1	Prime RMBS	B	NR (EXP)	26-May-2019	19-May-2050
Kingfisher Trust 2019-1	Prime RMBS	C	NR (EXP)	26-May-2019	19-May-2050
Kingfisher Trust 2019-1	Prime RMBS	D	NR (EXP)	26-May-2019	19-May-2050
Kingfisher Trust 2019-1	Prime RMBS	E	NR (EXP)	26-May-2019	19-May-2050
Kingfisher Trust 2019-1	Prime RMBS	F	NR (EXP)	26-May-2019	19-May-2050
Jiamei 2016-1 Residential Mortgage-Backed Securities	Prime RMBS	A2	A+	24-May-2019	26-Sep-2046
Jiamei 2016-1 Residential Mortgage-Backed Securities	Prime RMBS	A3	A+	24-May-2019	26-Sep-2046
Jiamei 2016-1 Residential Mortgage-Backed Securities	Prime RMBS	B	A	24-May-2019	26-Sep-2046
Series 2015-1 REDS EHP Trust	Auto - Loan (non-US)	A	PIF	24-May-2019	24-Aug-2021
Series 2015-1 REDS EHP Trust	Auto - Loan (non-US)	B	PIF	24-May-2019	24-Aug-2021
Series 2015-1 REDS EHP Trust	Auto - Loan (non-US)	C	PIF	24-May-2019	24-Aug-2021
Series 2015-1 REDS EHP Trust	Auto - Loan (non-US)	D	PIF	24-May-2019	24-Aug-2021
Series 2015-1 REDS EHP Trust	Auto - Loan (non-US)	E	PIF	24-May-2019	24-Aug-2021
Mortgage House RMBS Series 2019-1	Prime RMBS	A1	AAA	23-May-2019	14-Nov-2050
Mortgage House RMBS Series 2019-1	Prime RMBS	A2	AAA	23-May-2019	14-Nov-2050
Mortgage House RMBS Series 2019-1	Prime RMBS	AB	AAA	23-May-2019	14-Nov-2050
Mortgage House RMBS Series 2019-1	Prime RMBS	B	NR	23-May-2019	14-Nov-2050
Mortgage House RMBS Series 2019-1	Prime RMBS	C	NR	23-May-2019	14-Nov-2050
Mortgage House RMBS Series 2019-1	Prime RMBS	D	NR	23-May-2019	14-Nov-2050
Mortgage House RMBS Series 2019-1	Prime RMBS	E	NR	23-May-2019	14-Nov-2050
Mortgage House RMBS Series 2019-1	Prime RMBS	F	NR	23-May-2019	14-Nov-2050
Mortgage House RMBS Series 2019-1	Prime RMBS	G	NR	23-May-2019	14-Nov-2050
DFS Asset Purchase Company Pte. Ltd.	Credit Card Receivables	A1	A-	22-May-2019	7-Sep-2021
DFS Asset Purchase Company Pte. Ltd.	Credit Card Receivables	A2	A-	22-May-2019	7-Sep-2021
DFS Asset Purchase Company Pte. Ltd.	Credit Card Receivables	B	BBB	22-May-2019	7-Sep-2021
DFS Asset Purchase Company Pte. Ltd.	Credit Card Receivables	C	BB	22-May-2019	7-Sep-2021
DFS Asset Purchase Company Pte. Ltd.	Credit Card Receivables	Standby Liquidity Facility	A-	22-May-2019	7-Sep-2021

债券全称	资产类型	档	债券级别	评级时间	到期日
DFS Asset Purchase Company Pte. Ltd.	Credit Card Receivables	Working Capital Facility	A-	22-May-2019	7-Sep-2021
Medallion Trust Series 2013-1	Prime RMBS	A1	PIF	22-May-2019	22-Aug-2045
TORRENS Series 2019-1 Trust	Prime RMBS	A	AAA (EXP)	22-May-2019	9-Dec-2050
TORRENS Series 2019-1 Trust	Prime RMBS	AB	AAA (EXP)	22-May-2019	9-Dec-2050
TORRENS Series 2019-1 Trust	Prime RMBS	B	NR (EXP)	22-May-2019	9-Dec-2050
TORRENS Series 2019-1 Trust	Prime RMBS	C	NR (EXP)	22-May-2019	9-Dec-2050
TORRENS Series 2019-1 Trust	Prime RMBS	D	NR (EXP)	22-May-2019	9-Dec-2050
TORRENS Series 2019-1 Trust	Prime RMBS	E	NR (EXP)	22-May-2019	9-Dec-2050
Anxing 2019-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	Class A1	AA	21-May-2019	26-Nov-2023
Anxing 2019-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	Class A2	AA	21-May-2019	26-Nov-2023
Anxing 2019-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	Class B	NR	21-May-2019	26-Nov-2023
Anxing 2019-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	Subordinated notes	NR	21-May-2019	26-Nov-2023
Liberty Series 2019-2 Trust	Prime RMBS	A1a	AAA (EXP)	20-May-2019	10-Jun-2051
Liberty Series 2019-2 Trust	Prime RMBS	A1b	AAA (EXP)	20-May-2019	10-Jun-2051
Liberty Series 2019-2 Trust	Prime RMBS	A2	AAA (EXP)	20-May-2019	10-Jun-2051
Liberty Series 2019-2 Trust	Prime RMBS	B	NR (EXP)	20-May-2019	10-Jun-2051
Liberty Series 2019-2 Trust	Prime RMBS	C	NR (EXP)	20-May-2019	10-Jun-2051
Liberty Series 2019-2 Trust	Prime RMBS	D	NR (EXP)	20-May-2019	10-Jun-2051
Liberty Series 2019-2 Trust	Prime RMBS	E	NR (EXP)	20-May-2019	10-Jun-2051
Liberty Series 2019-2 Trust	Prime RMBS	F	NR (EXP)	20-May-2019	10-Jun-2051
Liberty Series 2019-2 Trust	Prime RMBS	G	NR (EXP)	20-May-2019	10-Jun-2051
MM Trust Nov 18 I	Auto - Loan (non-US)	A	BBB-	16-May-2019	23-Mar-2023
Kingfisher Trust 2008-1	Prime RMBS	A	AAA	14-May-2019	31-May-2056
Medallion Trust Series 2008-1R	Prime RMBS	Class A	AAA	14-May-2019	31-May-2049
Medallion Trust Series 2008-1R	Prime RMBS	Class B	AA	14-May-2019	31-May-2049
Westpac NZ Securitisation Limited	Prime RMBS	Class A1	AAA	14-May-2019	28-Feb-2049
Westpac NZ Securitisation Limited	Prime RMBS	Class B	AA	14-May-2019	28-Feb-2049
La Trobe Financial Capital Markets Trust 2015-1	Non-Conforming (Non-US)	A1	PIF	13-May-2019	15-Jan-2047
La Trobe Financial Capital Markets Trust 2015-1	Non-Conforming (Non-US)	A2	PIF	13-May-2019	15-Jan-2047
RESIMAC Triomphe Trust - RESIMAC Premier Series 2014-1	Prime RMBS	A1	PIF	13-May-2019	20-Dec-2045
RESIMAC Triomphe Trust - RESIMAC Premier Series 2014-1	Prime RMBS	A2	PIF	13-May-2019	20-Dec-2045

债券全称	资产类型	档	债券级别	评级时间	到期日
RESIMAC Triomphe Trust - RESIMAC Premier Series 2014-1	Prime RMBS	AB	PIF	13-May-2019	20-Dec-2045
AFG 2018-1 Trust - Series 2018-1	Prime RMBS	A1	PIF	10-May-2019	10-Jan-2050
Avanti RMBS 2018-1 Trust	Prime RMBS	A1	AAA	10-May-2019	15-Dec-2049
Avanti RMBS 2018-1 Trust	Prime RMBS	A2	AAA	10-May-2019	15-Dec-2049
Avanti RMBS 2018-1 Trust	Prime RMBS	B	AA+	10-May-2019	15-Dec-2049
Avanti RMBS 2018-1 Trust	Prime RMBS	C	A+	10-May-2019	15-Dec-2049
Avanti RMBS 2018-1 Trust	Prime RMBS	D	BBB+	10-May-2019	15-Dec-2049
Barton Series 2011-1 Trust	Prime RMBS	A2	AAA	10-May-2019	17-Apr-2042
Barton Series 2011-1 Trust	Prime RMBS	AB	AAA	10-May-2019	17-Apr-2042
Barton Series 2013-1R Trust	Prime RMBS	A	AAA	10-May-2019	1-Nov-2054
Barton Series 2014-1 Trust	Prime RMBS	A	AAA	10-May-2019	17-Dec-2045
Barton Series 2014-1 Trust	Prime RMBS	AB	AAA	10-May-2019	17-Dec-2045
Barton Series 2014-1 Trust	Prime RMBS	AC	AAA	10-May-2019	17-Dec-2045
Barton Series 2017-1 Trust	Prime RMBS	A-1	AAA	10-May-2019	22-Dec-2048
Barton Series 2017-1 Trust	Prime RMBS	A-2	AAA	10-May-2019	22-Dec-2048
Anxing 2019-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	Class A1	AA (EXP)	9-May-2019	26-Nov-2023
Anxing 2019-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	Class A2	AA (EXP)	9-May-2019	26-Nov-2023
Anxing 2019-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	Class B	NR (EXP)	9-May-2019	26-Nov-2023
Anxing 2019-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	Subordinated notes	NR (EXP)	9-May-2019	26-Nov-2023
SMHL Securitisation Fund 2012-2	Prime RMBS	A1	PIF	9-May-2019	9-Jul-2043
Q Card Trust	Credit Card Receivables	A-2017-1	AAA	7-May-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	A-2017-2	AAA	7-May-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	A-2017-3	AAA	7-May-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	A-2017-4	AAA	7-May-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	A-2018-1	AAA	7-May-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	A-2018-2	AAA	7-May-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	A-2019-1	AAA	7-May-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	B-2017-1	AA	7-May-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	B-2018-1	AA	7-May-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	B-2019-1	AA	7-May-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	C-2017-1	A	7-May-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	C-2018-1	A	7-May-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	C-2019-1	A	7-May-2019	15-Aug-2094

债券全称	资产类型	档	债券级别	评级时间	到期日
Q Card Trust	Credit Card Receivables	D-2014-1	BBB	7-May-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	D-2017-1	BBB	7-May-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	D-2018-1	BBB	7-May-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	E-2014-1	BB	7-May-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	E-2017-1	BB	7-May-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	E-2018-1	BB	7-May-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	F-2014-1	B	7-May-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	F-2017-1	B	7-May-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	F-2018-1	B	7-May-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	VFN	AAA	7-May-2019	15-Aug-2094
Triton Trust No.2 Bond Series 2014-1	Prime RMBS	A	AAA	3-May-2019	31-Oct-2045
Triton Trust No.2 Bond Series 2014-1	Prime RMBS	AB	AAA	3-May-2019	31-Oct-2045
Triton Trust No.2 Bond Series 2014-P	Prime RMBS	A1	AAA	3-May-2019	11-Dec-2044
Triton Trust No.2 Bond Series 2014-P	Prime RMBS	A2	AAA	3-May-2019	11-Dec-2044
Triton Trust No.2 Bond Series 2014-P	Prime RMBS	B	AAA	3-May-2019	11-Dec-2044
Triton Trust No.2 Bond Series 2014-P	Prime RMBS	C	AA	3-May-2019	11-Dec-2044
Triton Trust No.2 Bond Series 2014-P	Prime RMBS	D	AA	3-May-2019	11-Dec-2044
Triton Trust No.2 Bond Series 2014-P	Prime RMBS	E	BB+	3-May-2019	11-Dec-2044
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	A1	AAA	3-May-2019	11-Feb-2066
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	A2	AAA	3-May-2019	11-Feb-2066
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	B	AA	3-May-2019	11-Feb-2066
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	C	A	3-May-2019	11-Feb-2066
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	D	BBB	3-May-2019	11-Feb-2066
Triton Trust No.7 Bond Series 2015-1	Prime RMBS	E	BB	3-May-2019	11-Feb-2066
Triton Trust No.7 Bond Series 2016-1	Prime RMBS	A1-b	AAA	3-May-2019	20-Sep-2047
Triton Trust No.7 Bond Series 2016-1	Prime RMBS	A2	AAA	3-May-2019	20-Sep-2047
Triton Trust No.7 Bond Series 2016-1	Prime RMBS	AB	AAA	3-May-2019	20-Sep-2047
Triton Trust No.7 Bond Series 2017-1	Prime RMBS	A1-b	AAA	3-May-2019	21-Dec-2048
Triton Trust No.7 Bond Series 2017-1	Prime RMBS	A2	AAA	3-May-2019	21-Dec-2048
Triton Trust No.7 Bond Series 2017-1	Prime RMBS	AB	AAA	3-May-2019	21-Dec-2048
Triton Trust No.7 Bond Series 2017-2	Prime RMBS	A1-b	AAA	3-May-2019	20-Apr-2049
Triton Trust No.7 Bond Series 2017-2	Prime RMBS	A2	AAA	3-May-2019	20-Apr-2049
Triton Trust No.7 Bond Series 2017-2	Prime RMBS	A3	AAA	3-May-2019	20-Apr-2049
Triton Trust No.7 Bond Series 2017-2	Prime RMBS	AB	AAA	3-May-2019	20-Apr-2049
Triton Trust No.8 Bond Series 2018-1	Prime RMBS	A1-5Y	AAA	3-May-2019	20-Dec-2049
Triton Trust No.8 Bond Series 2018-1	Prime RMBS	A1-AU	AAA	3-May-2019	20-Dec-2049
Triton Trust No.8 Bond Series 2018-1	Prime RMBS	A1-US	AAA	3-May-2019	20-Dec-2049

债券全称	资产类型	档	债券级别	评级时间	到期日
Triton Trust No.8 Bond Series 2018-1	Prime RMBS	A2	AAA	3-May-2019	20-Dec-2049
Triton Trust No.8 Bond Series 2018-1	Prime RMBS	A3	AAA	3-May-2019	20-Dec-2049
Medallion Trust Series 2008-1R	Prime RMBS	Class A	AAA	2-May-2019	31-May-2049
Medallion Trust Series 2008-1R	Prime RMBS	Class B	AA	2-May-2019	31-May-2049
Firstmac Mortgage Funding Trust No.4 Series 2-2019	Prime RMBS	A-1	AAA (EXP)	1-May-2019	17-Nov-2050
Firstmac Mortgage Funding Trust No.4 Series 2-2019	Prime RMBS	A-2	AAA (EXP)	1-May-2019	17-Nov-2050
Firstmac Mortgage Funding Trust No.4 Series 2-2019	Prime RMBS	AB	NR (EXP)	1-May-2019	17-Nov-2050
Firstmac Mortgage Funding Trust No.4 Series 2-2019	Prime RMBS	B	NR (EXP)	1-May-2019	17-Nov-2050
Firstmac Mortgage Funding Trust No.4 Series 2-2019	Prime RMBS	C	NR (EXP)	1-May-2019	17-Nov-2050
Firstmac Mortgage Funding Trust No.4 Series 2-2019	Prime RMBS	D	NR (EXP)	1-May-2019	17-Nov-2050
Mortgage House RMBS Series 2019-1	Prime RMBS	A1	AAA (EXP)	28-Apr-2019	14-Nov-2050
Mortgage House RMBS Series 2019-1	Prime RMBS	A2	AAA (EXP)	28-Apr-2019	14-Nov-2050
Mortgage House RMBS Series 2019-1	Prime RMBS	AB	AAA (EXP)	28-Apr-2019	14-Nov-2050
Mortgage House RMBS Series 2019-1	Prime RMBS	B	NR (EXP)	28-Apr-2019	14-Nov-2050
Mortgage House RMBS Series 2019-1	Prime RMBS	C	NR (EXP)	28-Apr-2019	14-Nov-2050
Mortgage House RMBS Series 2019-1	Prime RMBS	D	NR (EXP)	28-Apr-2019	14-Nov-2050
Mortgage House RMBS Series 2019-1	Prime RMBS	E	NR (EXP)	28-Apr-2019	14-Nov-2050
Mortgage House RMBS Series 2019-1	Prime RMBS	F	NR (EXP)	28-Apr-2019	14-Nov-2050
Mortgage House RMBS Series 2019-1	Prime RMBS	G	NR (EXP)	28-Apr-2019	14-Nov-2050
GC Repackaging 2018-3 Ltd.	Structured Credit Products	Class A	AAA	26-Apr-2019	9-May-2031
Huitong 2017-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	B	PIF	26-Apr-2019	26-May-2023
Platinum Trust August 2016	Auto - Loan (non-US)	Series A	PIF	25-Apr-2019	19-Jan-2021
HyundaiCard Funding III	Credit Card Receivables	Class A1	AAA	23-Apr-2019	20-Oct-2020
HyundaiCard Funding III	Credit Card Receivables	Class A2	AAA	23-Apr-2019	20-Oct-2020
Pinnacle Series Trust 2010-T1	Prime RMBS	A2	PIF	23-Apr-2019	20-Dec-2041
Pinnacle Series Trust 2010-T1	Prime RMBS	AB	PIF	23-Apr-2019	20-Dec-2041
Pinnacle Series Trust 2013-T1	Prime RMBS	A	AAA	23-Apr-2019	20-Jan-2045
Pinnacle Series Trust 2014-SST	Prime RMBS	A	AAA	23-Apr-2019	20-May-2065
Series 2014-2 WST Trust	Prime RMBS	Class A	AAA	18-Apr-2019	23-Jul-2046
Series 2014-2 WST Trust	Prime RMBS	Class B	AAA	18-Apr-2019	23-Jul-2046
Series 2015-1 WST Trust	Prime RMBS	A	AAA	18-Apr-2019	18-Jan-2047
Series 2015-1 WST Trust	Prime RMBS	B	AAA	18-Apr-2019	18-Jan-2047
Kingfisher Trust 2008-1	Prime RMBS	A	AAA	17-Apr-2019	31-May-2056
SMHL Series 2018-1 Fund	Prime RMBS	A	AAA	17-Apr-2019	14-Dec-2050
Crusade ABS Series 2015-1 Trust	Auto - Loan (non-US)	A	PIF	15-Apr-2019	14-May-2025
Crusade ABS Series 2015-1 Trust	Auto - Loan (non-US)	B	PIF	15-Apr-2019	14-May-2025

债券全称	资产类型	档	债券级别	评级时间	到期日
Crusade ABS Series 2015-1 Trust	Auto - Loan (non-US)	C	PIF	15-Apr-2019	14-May-2025
Crusade ABS Series 2015-1 Trust	Auto - Loan (non-US)	D	PIF	15-Apr-2019	14-May-2025
Crusade ABS Series 2015-1 Trust	Auto - Loan (non-US)	E	PIF	15-Apr-2019	14-May-2025
SMART ABS Series 2015-1US Trust	Auto - Loan (non-US)	Class A-4	PIF	15-Apr-2019	14-Mar-2022
SMART ABS Series 2015-1US Trust	Auto - Loan (non-US)	Class B	PIF	15-Apr-2019	14-Mar-2022
BNZ RMBS Trust Series 2008-1	Prime RMBS	A	AAA	14-Apr-2019	31-Mar-2060
AFG 2019-1 Trust-Series 2019-1	Prime RMBS	A1	AAA	10-Apr-2019	10-Oct-2050
AFG 2019-1 Trust-Series 2019-1	Prime RMBS	A2	AAA	10-Apr-2019	10-Oct-2050
AFG 2019-1 Trust-Series 2019-1	Prime RMBS	AB	NR	10-Apr-2019	10-Oct-2050
AFG 2019-1 Trust-Series 2019-1	Prime RMBS	B	NR	10-Apr-2019	10-Oct-2050
AFG 2019-1 Trust-Series 2019-1	Prime RMBS	C	NR	10-Apr-2019	10-Oct-2050
AFG 2019-1 Trust-Series 2019-1	Prime RMBS	D	NR	10-Apr-2019	10-Oct-2050
AFG 2019-1 Trust-Series 2019-1	Prime RMBS	E	NR	10-Apr-2019	10-Oct-2050
AFG 2019-1 Trust-Series 2019-1	Prime RMBS	F	NR	10-Apr-2019	10-Oct-2050
Medallion NZ Series Trust 2009-1R	Prime RMBS	Class A	AAA	10-Apr-2019	5-Oct-2055
OSCAR US Funding VI LLC	Auto - Loan (non-US)	Class A-2a	PIF	10-Apr-2019	10-May-2024
OSCAR US Funding VI LLC	Auto - Loan (non-US)	Class A-2b	PIF	10-Apr-2019	10-May-2024
RESIMAC Triomphe Trust - RESIMAC Premier Series 2016-1	Prime RMBS	A1	PIF	10-Apr-2019	10-Oct-2047
RESIMAC Triomphe Trust - RESIMAC Premier Series 2016-1	Prime RMBS	A2	PIF	10-Apr-2019	10-Oct-2047
RESIMAC Triomphe Trust - RESIMAC Premier Series 2016-1	Prime RMBS	AB	PIF	10-Apr-2019	10-Oct-2047
TORRENS Series 2014-1 Trust	Prime RMBS	A	AAA	10-Apr-2019	14-Jan-2045
TORRENS Series 2014-2 Trust	Prime RMBS	A	AAA	10-Apr-2019	11-Jan-2046
TORRENS Series 2014-2 Trust	Prime RMBS	AB	AAA	10-Apr-2019	11-Jan-2046
TORRENS Series 2014-2 Trust	Prime RMBS	B	AA+	10-Apr-2019	11-Jan-2046
TORRENS Series 2014-2 Trust	Prime RMBS	C	AA	10-Apr-2019	11-Jan-2046
TORRENS Series 2017-1 Trust	Prime RMBS	A1	AAA	10-Apr-2019	17-Sep-2048
TORRENS Series 2017-1 Trust	Prime RMBS	A2	AAA	10-Apr-2019	17-Sep-2048
TORRENS Series 2017-1 Trust	Prime RMBS	AB	AAA	10-Apr-2019	17-Sep-2048
TORRENS Series 2017-1 Trust	Prime RMBS	B	AA+	10-Apr-2019	17-Sep-2048
TORRENS Series 2017-1 Trust	Prime RMBS	C	A	10-Apr-2019	17-Sep-2048
TORRENS Series 2017-2(P) Trust	Prime RMBS	A	AAA	10-Apr-2019	17-Dec-2048
TORRENS Series 2017-2(P) Trust	Prime RMBS	AB	AAA	10-Apr-2019	17-Dec-2048
TORRENS Series 2017-3 Trust	Prime RMBS	A	AAA	10-Apr-2019	15-Mar-2049
TORRENS Series 2017-3 Trust	Prime RMBS	AB	AAA	10-Apr-2019	15-Mar-2049

债券全称	资产类型	档	债券级别	评级时间	到期日
MTF Sierra Trust 2017	Auto - Loan (non-US)	A	AAA	9-Apr-2019	15-Sep-2025
MTF Sierra Trust 2017	Auto - Loan (non-US)	B	AA+	9-Apr-2019	15-Sep-2025
MTF Sierra Trust 2017	Auto - Loan (non-US)	C	AA-	9-Apr-2019	15-Sep-2025
MTF Sierra Trust 2017	Auto - Loan (non-US)	D	A	9-Apr-2019	15-Sep-2025
MTF Sierra Trust 2017	Auto - Loan (non-US)	E	BBB+	9-Apr-2019	15-Sep-2025
MTF Sierra Trust 2017	Auto - Loan (non-US)	F	BB	9-Apr-2019	15-Sep-2025
MTF Torana Trust 2016	Auto - Loan (non-US)	A	AAA	9-Apr-2019	15-Sep-2024
MTF Torana Trust 2016	Auto - Loan (non-US)	B	AA+	9-Apr-2019	15-Sep-2024
MTF Torana Trust 2016	Auto - Loan (non-US)	C	AA+	9-Apr-2019	15-Sep-2024
MTF Torana Trust 2016	Auto - Loan (non-US)	D	AA-	9-Apr-2019	15-Sep-2024
MTF Torana Trust 2016	Auto - Loan (non-US)	E	A	9-Apr-2019	15-Sep-2024
MTF Torana Trust 2016	Auto - Loan (non-US)	F	BBB	9-Apr-2019	15-Sep-2024
Shinhan Card 2015-1 International Ltd	Credit Card Receivables	Senior	PIF	9-Apr-2019	28-Feb-2020
Flexi ABS Trust 2018-1	Unsecured Consumer Loans	A2	AAA	7-Apr-2019	23-Jun-2023
Flexi ABS Trust 2018-1	Unsecured Consumer Loans	A2-G	AAA	7-Apr-2019	23-Jun-2023
Flexi ABS Trust 2018-1	Unsecured Consumer Loans	B-G	AAA	7-Apr-2019	23-Jun-2023
Flexi ABS Trust 2018-1	Unsecured Consumer Loans	C	AA-	7-Apr-2019	23-Jun-2023
Flexi ABS Trust 2018-1	Unsecured Consumer Loans	D	BBB+	7-Apr-2019	23-Jun-2023
Flexi ABS Trust 2018-1	Unsecured Consumer Loans	E	BB+	7-Apr-2019	23-Jun-2023
Super Series First Securitization Specialty Co., Ltd.	Credit Card Receivables	Senior	PIF	7-Apr-2019	18-Mar-2020
PUMA Series R Trust	Prime RMBS	A	AAA	5-Apr-2019	25-Nov-2069
Driver Australia Master Trust	Auto - Loan (non-US)	Series 2016-1 Class B	A+	31-Mar-2019	25-Aug-2028
Driver Australia Master Trust	Auto - Loan (non-US)	Series 2016-1 Class A	AAA	31-Mar-2019	25-Aug-2028
Driver Australia Master Trust	Auto - Loan (non-US)	Series 2016-2 Class A	AAA	31-Mar-2019	25-Aug-2028
Driver Australia Master Trust	Auto - Loan (non-US)	Series 2016-2 Class B	A+	31-Mar-2019	25-Aug-2028
Driver Australia Master Trust	Auto - Loan (non-US)	Series 2016-3 Class A	AAA	31-Mar-2019	25-Aug-2028
Driver Australia Master Trust	Auto - Loan (non-US)	Series 2016-4 Class A	AAA	31-Mar-2019	25-Aug-2028
Driver Australia Master Trust	Auto - Loan (non-US)	Series 2017-1 Class A	AAA	31-Mar-2019	25-Aug-2028
Driver Australia Master Trust	Auto - Loan (non-US)	Series 2017-2 Class A	AAA	31-Mar-2019	25-Aug-2028
Driver Australia Master Trust	Auto - Loan (non-US)	Series 2018-1 Class A	AAA	31-Mar-2019	25-Aug-2028
Driver Australia Master Trust	Auto - Loan (non-US)	Series 2018-1 Class B	A+	31-Mar-2019	25-Aug-2028
Driver Australia Three Trust	Auto - Loan (non-US)	A	AAA	31-Mar-2019	21-May-2024
Driver Australia Three Trust	Auto - Loan (non-US)	B	AAA	31-Mar-2019	21-May-2024
Driver Australia five Trust	Auto - Loan (non-US)	A	AAA	31-Mar-2019	21-Jul-2026
Driver Australia five Trust	Auto - Loan (non-US)	B	AA+	31-Mar-2019	21-Jul-2026
Driver Australia four Trust	Auto - Loan (non-US)	A	AAA	31-Mar-2019	21-Aug-2025

债券全称	资产类型	档	债券级别	评级时间	到期日
Driver Australia four Trust	Auto - Loan (non-US)	B	AAA	31-Mar-2019	21-Aug-2025
Triton Trust No.8 Bond Series 2019-2	Prime RMBS	A1-4Y	AAA	29-Mar-2019	20-Jul-2050
Triton Trust No.8 Bond Series 2019-2	Prime RMBS	A1-AU	AAA	29-Mar-2019	20-Jul-2050
Triton Trust No.8 Bond Series 2019-2	Prime RMBS	A2	AAA	29-Mar-2019	20-Jul-2050
Triton Trust No.8 Bond Series 2019-2	Prime RMBS	AB	AAA	29-Mar-2019	20-Jul-2050
Triton Trust No.8 Bond Series 2019-2	Prime RMBS	B	NR	29-Mar-2019	20-Jul-2050
Triton Trust No.8 Bond Series 2019-2	Prime RMBS	C	NR	29-Mar-2019	20-Jul-2050
Triton Trust No.8 Bond Series 2019-2	Prime RMBS	D	NR	29-Mar-2019	20-Jul-2050
Triton Trust No.8 Bond Series 2019-2	Prime RMBS	E	NR	29-Mar-2019	20-Jul-2050
Triton Trust No.8 Bond Series 2019-2	Prime RMBS	F	NR	29-Mar-2019	20-Jul-2050
Flexi ABS Trust 2019-1	Unsecured Consumer Loans	A1	F1+	27-Mar-2019	8-Jul-2024
Flexi ABS Trust 2019-1	Unsecured Consumer Loans	A2	AAA	27-Mar-2019	8-Jul-2024
Flexi ABS Trust 2019-1	Unsecured Consumer Loans	A2-G	AAA	27-Mar-2019	8-Jul-2024
Flexi ABS Trust 2019-1	Unsecured Consumer Loans	B-G	AA+	27-Mar-2019	8-Jul-2024
Flexi ABS Trust 2019-1	Unsecured Consumer Loans	C-G	A+	27-Mar-2019	8-Jul-2024
Flexi ABS Trust 2019-1	Unsecured Consumer Loans	D	BBB+	27-Mar-2019	8-Jul-2024
Flexi ABS Trust 2019-1	Unsecured Consumer Loans	E	BB+	27-Mar-2019	8-Jul-2024
Flexi ABS Trust 2019-1	Unsecured Consumer Loans	F	NR	27-Mar-2019	8-Jul-2024
SMART Series R Trust	Auto - Loan (non-US)	A	AAA	27-Mar-2019	14-Dec-2041
DAD SPV Company Limited	Credit Tenant Lease-backed	DAD20NA	AAA	26-Mar-2019	29-Nov-2025
DAD SPV Company Limited	Credit Tenant Lease-backed	DAD20NB	AAA	26-Mar-2019	29-Nov-2025
DAD SPV Company Limited	Credit Tenant Lease-backed	DAD25NA	AAA	26-Mar-2019	29-Nov-2025
DAD SPV Company Limited	Credit Tenant Lease-backed	DAD25NB	AAA	26-Mar-2019	29-Nov-2025
DAD SPV Company Limited	Credit Tenant Lease-backed	DAD25NC	AAA	26-Mar-2019	29-Nov-2025
Driver China six Trust	Auto - Loan (non-US)	A	PIF	26-Mar-2019	26-Mar-2024
Driver China six Trust	Auto - Loan (non-US)	B	PIF	26-Mar-2019	26-Mar-2024
Fuyuan 2017-2 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	A	PIF	26-Mar-2019	26-Mar-2023
Medallion Trust Series 2008-1R	Prime RMBS	Class A	AAA	26-Mar-2019	31-May-2049
Medallion Trust Series 2008-1R	Prime RMBS	Class B	AA	26-Mar-2019	31-May-2049
OSCAR US Funding X LLC	Auto - Loan (non-US)	A-5 Senior BIs	NR	26-Mar-2019	11-May-2026
OSCAR US Funding X LLC	Auto - Loan (non-US)	Class A-1	F1+	26-Mar-2019	11-May-2026
OSCAR US Funding X LLC	Auto - Loan (non-US)	Class A-2	AAA	26-Mar-2019	11-May-2026
OSCAR US Funding X LLC	Auto - Loan (non-US)	Class A-3	AAA	26-Mar-2019	11-May-2026
OSCAR US Funding X LLC	Auto - Loan (non-US)	Class A-4	AAA	26-Mar-2019	11-May-2026
OSCAR US Funding X LLC	Auto - Loan (non-US)	Class M Loan	NR	26-Mar-2019	11-May-2026
OSCAR US Funding X LLC	Auto - Loan (non-US)	Subordinated BIs	NR	26-Mar-2019	11-May-2026

债券全称	资产类型	档	债券级别	评级时间	到期日
Dreams Funding Corporation	Prime RMBS	Class A2	PIF	25-Mar-2019	25-Jul-2030
Dreams Funding Corporation	Prime RMBS	Class L3	PIF	25-Mar-2019	25-Jul-2030
Dreams Funding Corporation	Prime RMBS	Class M2	PIF	25-Mar-2019	25-Jul-2030
Horizon Funding Corporation	ABCP - Multi-Seller	CP	F1	25-Mar-2019	No Data
Medallion Trust Series 2008-1R	Prime RMBS	Class A	AAA	22-Mar-2019	31-May-2049
Medallion Trust Series 2008-1R	Prime RMBS	Class B	AA	22-Mar-2019	31-May-2049
SMART ABS Series 2019-1 Trust	Auto - Lease	A	AAA	22-Mar-2019	14-Apr-2027
SMART ABS Series 2019-1 Trust	Auto - Lease	Seller	NR	22-Mar-2019	14-Apr-2027
Frontier Securitization XXIX Limited	Credit Card Receivables	Class A1 Notes	AAA	21-Mar-2019	31-Jul-2023
Frontier Securitization XXIX Limited	Credit Card Receivables	Class A2 Notes	AAA	21-Mar-2019	31-Jul-2023
Triton Trust No.8 Bond Series 2018-1	Prime RMBS	A1-MM	PIF	20-Mar-2019	20-Dec-2049
Triton Trust No.8 Bond Series 2019-2	Prime RMBS	A1-4Y	AAA (EXP)	20-Mar-2019	20-Jul-2050
Triton Trust No.8 Bond Series 2019-2	Prime RMBS	A1-AU	AAA (EXP)	20-Mar-2019	20-Jul-2050
Triton Trust No.8 Bond Series 2019-2	Prime RMBS	A2	AAA (EXP)	20-Mar-2019	20-Jul-2050
Triton Trust No.8 Bond Series 2019-2	Prime RMBS	AB	AAA (EXP)	20-Mar-2019	20-Jul-2050
Triton Trust No.8 Bond Series 2019-2	Prime RMBS	B	NR (EXP)	20-Mar-2019	20-Jul-2050
Triton Trust No.8 Bond Series 2019-2	Prime RMBS	C	NR (EXP)	20-Mar-2019	20-Jul-2050
Triton Trust No.8 Bond Series 2019-2	Prime RMBS	D	NR (EXP)	20-Mar-2019	20-Jul-2050
Triton Trust No.8 Bond Series 2019-2	Prime RMBS	E	NR (EXP)	20-Mar-2019	20-Jul-2050
Triton Trust No.8 Bond Series 2019-2	Prime RMBS	F	NR (EXP)	20-Mar-2019	20-Jul-2050
Flexi ABS Trust 2019-1	Unsecured Consumer Loans	A1	F1+ (EXP)	18-Mar-2019	8-Jul-2024
Flexi ABS Trust 2019-1	Unsecured Consumer Loans	A2	AAA (EXP)	18-Mar-2019	8-Jul-2024
Flexi ABS Trust 2019-1	Unsecured Consumer Loans	A2-G	AAA (EXP)	18-Mar-2019	8-Jul-2024
Flexi ABS Trust 2019-1	Unsecured Consumer Loans	B-G	AA+ (EXP)	18-Mar-2019	8-Jul-2024
Flexi ABS Trust 2019-1	Unsecured Consumer Loans	C-G	A+ (EXP)	18-Mar-2019	8-Jul-2024
Flexi ABS Trust 2019-1	Unsecured Consumer Loans	D	BBB+ (EXP)	18-Mar-2019	8-Jul-2024
Flexi ABS Trust 2019-1	Unsecured Consumer Loans	E	BB+ (EXP)	18-Mar-2019	8-Jul-2024
Flexi ABS Trust 2019-1	Unsecured Consumer Loans	F	NR (EXP)	18-Mar-2019	8-Jul-2024
Tributum Trust	ABCP - Single Seller	Notes	F1+	18-Mar-2019	15-May-2036
HSBC Bank plc	Structured Credit Products	Further Issue of USD10m CLNs due 2024 linked to the State of Israel	A	15-Mar-2019	20-Dec-2024
HSBC Bank plc	Structured Credit Products	USD10m Credit-Linked Notes due 2024 linked to the State of Israel	A	15-Mar-2019	20-Dec-2024
SANSAR TRUST FEB 2019 V	Auto - Loan (non-US)	A	BBB- (EXP)	15-Mar-2019	14-Jan-2024

债券全称	资产类型	档	债券级别	评级时间	到期日
SANSAR TRUST MARCH 2019 II	Auto - Loan (non-US)	A	BBB-(EXP)	15-Mar-2019	20-Jan-2024
Sansar Trust Aug 2017	Auto - Loan (non-US)	A	BBB-	15-Mar-2019	31-Jul-2022
Sansar Trust Dec 2017	Auto - Loan (non-US)	A	BBB-	15-Mar-2019	22-Jun-2022
Sansar Trust December 2016	Auto - Loan (non-US)	A	BBB-	15-Mar-2019	22-Jun-2021
Sansar Trust Feb 2017	Auto - Loan (non-US)	A	BBB-	15-Mar-2019	17-Sep-2021
Sansar Trust Jun 2017	Auto - Loan (non-US)	A	BBB-	15-Mar-2019	31-Jan-2022
Sansar Trust Sep 2017 II	Auto - Loan (non-US)	A	BBB-	15-Mar-2019	30-Apr-2022
La Trobe Financial Capital Markets Trust 2015-1	Non-Conforming (Non-US)	A1	AAA	14-Mar-2019	15-Jan-2047
La Trobe Financial Capital Markets Trust 2015-1	Non-Conforming (Non-US)	A2	AAA	14-Mar-2019	15-Jan-2047
AFG 2019-1 Trust-Series 2019-1	Prime RMBS	A1	AAA (EXP)	12-Mar-2019	10-Oct-2050
AFG 2019-1 Trust-Series 2019-1	Prime RMBS	A2	AAA (EXP)	12-Mar-2019	10-Oct-2050
AFG 2019-1 Trust-Series 2019-1	Prime RMBS	AB	NR (EXP)	12-Mar-2019	10-Oct-2050
AFG 2019-1 Trust-Series 2019-1	Prime RMBS	B	NR (EXP)	12-Mar-2019	10-Oct-2050
AFG 2019-1 Trust-Series 2019-1	Prime RMBS	C	NR (EXP)	12-Mar-2019	10-Oct-2050
AFG 2019-1 Trust-Series 2019-1	Prime RMBS	D	NR (EXP)	12-Mar-2019	10-Oct-2050
AFG 2019-1 Trust-Series 2019-1	Prime RMBS	E	NR (EXP)	12-Mar-2019	10-Oct-2050
AFG 2019-1 Trust-Series 2019-1	Prime RMBS	F	NR (EXP)	12-Mar-2019	10-Oct-2050
RedZed Trust Series 2018-1	Non-Conforming (Non-US)	A-1S	PIF	12-Mar-2019	9-Mar-2050
Silver Arrow China 2017-2 Retail Auto Loan Asset Backed Notes Trust	Auto - Loan (non-US)	Class A	AA+	12-Mar-2019	26-May-2023
BNZ RMBS Trust Series 2008-1	Prime RMBS	A	AAA	11-Mar-2019	31-Mar-2060
Kingfisher NZ Trust 2008-1	Prime RMBS	Class A	F1+	11-Mar-2019	19-Feb-2055
Kingfisher NZ Trust 2008-1	Prime RMBS	Class B2	AAA	11-Mar-2019	19-Feb-2055
Kingfisher Trust 2008-1	Prime RMBS	A	AAA	11-Mar-2019	31-May-2056
Light Trust No. 5R	Prime RMBS	A	AAA	11-Mar-2019	21-Jul-2066
Shri Trust L 2016	Auto - Loan (non-US)	Series A	BBB-	11-Mar-2019	15-Oct-2020
Shri Trust M 2017	Auto - Loan (non-US)	Series A	BBB-	11-Mar-2019	22-Mar-2021
Shri Trust N 2017	Auto - Loan (non-US)	Series A	BBB-	11-Mar-2019	22-Apr-2021
Shri Trust P 2017	Auto - Loan (non-US)	A	BBB-	11-Mar-2019	22-Sep-2021
Shri Trust Q 2017	Auto - Loan (non-US)	Series A PTCs	BBB-	11-Mar-2019	22-Oct-2021
Series 2010-1 SWAN Trust	Prime RMBS	A	AAA	7-Mar-2019	25-Apr-2041
Series 2010-1 SWAN Trust	Prime RMBS	AB	AAA	7-Mar-2019	25-Apr-2041
Series 2010-2 SWAN Trust	Prime RMBS	A3-R	AAA	7-Mar-2019	25-Sep-2041
Series 2010-2 SWAN Trust	Prime RMBS	AB	AAA	7-Mar-2019	25-Sep-2041
Series 2010-2 SWAN Trust	Prime RMBS	AC	AAA	7-Mar-2019	25-Sep-2041
Series 2011-1 SWAN Trust	Prime RMBS	A2-R	AAA	7-Mar-2019	10-Mar-2043
OSCAR US Funding X LLC	Auto - Loan (non-US)	A-5 Senior BIs	NR (EXP)	6-Mar-2019	11-May-2026

债券全称	资产类型	档	债券级别	评级时间	到期日
OSCAR US Funding X LLC	Auto - Loan (non-US)	Class A-1	F1+(EXP)	6-Mar-2019	11-May-2026
OSCAR US Funding X LLC	Auto - Loan (non-US)	Class A-2	AAA (EXP)	6-Mar-2019	11-May-2026
OSCAR US Funding X LLC	Auto - Loan (non-US)	Class A-3	AAA (EXP)	6-Mar-2019	11-May-2026
OSCAR US Funding X LLC	Auto - Loan (non-US)	Class A-4	AAA (EXP)	6-Mar-2019	11-May-2026
OSCAR US Funding X LLC	Auto - Loan (non-US)	Class M Loan	NR (EXP)	6-Mar-2019	11-May-2026
OSCAR US Funding X LLC	Auto - Loan (non-US)	Subordinated BIs	NR (EXP)	6-Mar-2019	11-May-2026
Challenger Millennium Series 2007-1E	Prime RMBS	Class AB	AAA	5-Mar-2019	7-Apr-2038
Challenger Millennium Series 2007-1E	Prime RMBS	Class B	B	5-Mar-2019	7-Apr-2038
Challenger Millennium Series 2007-2L	Prime RMBS	Class A	AAA	5-Mar-2019	31-Dec-2038
Challenger Millennium Series 2007-2L	Prime RMBS	Class AB	A	5-Mar-2019	31-Dec-2038
Challenger Millennium Series 2007-2L	Prime RMBS	Class B	B	5-Mar-2019	31-Dec-2038
Challenger NZ Millennium 2007-AP Trust	Prime RMBS	Tranche 1	AAA	5-Mar-2019	15-Oct-2038
Challenger NZ Millennium 2007-AP Trust	Prime RMBS	Tranche 3	B	5-Mar-2019	15-Oct-2038
Interstar Millennium Series 2004-5 Trust	Prime RMBS	AB	AAA	5-Mar-2019	17-Oct-2036
Interstar Millennium Series 2004-5 Trust	Prime RMBS	B	B	5-Mar-2019	17-Oct-2036
Interstar Millennium Series 2005-2L Trust	Prime RMBS	Class A1	AAA	5-Mar-2019	31-Jul-2038
Interstar Millennium Series 2005-2L Trust	Prime RMBS	Class A2	AAA	5-Mar-2019	31-Jul-2038
Interstar Millennium Series 2005-2L Trust	Prime RMBS	Class AB	A	5-Mar-2019	31-Jul-2038
Interstar Millennium Series 2005-2L Trust	Prime RMBS	Class B	B	5-Mar-2019	31-Jul-2038
Interstar Millennium Series 2005-3E Trust	Prime RMBS	Class AB	AAA	5-Mar-2019	20-Jan-2038
Interstar Millennium Series 2005-3E Trust	Prime RMBS	Class B	B	5-Mar-2019	20-Jan-2038
Interstar Millennium Series 2006-1 Trust	Prime RMBS	Class A	AA	5-Mar-2019	31-Mar-2038
Interstar Millennium Series 2006-1 Trust	Prime RMBS	Class AB	BBB	5-Mar-2019	31-Mar-2038
Interstar Millennium Series 2006-1 Trust	Prime RMBS	Class B	B	5-Mar-2019	31-Mar-2038
Interstar Millennium Series 2006-2G Trust	Prime RMBS	Class A1	AA	5-Mar-2019	31-May-2038
Interstar Millennium Series 2006-2G Trust	Prime RMBS	Class A2	AA	5-Mar-2019	31-May-2038
Interstar Millennium Series 2006-2G Trust	Prime RMBS	Class AB	BBB	5-Mar-2019	31-May-2038
Interstar Millennium Series 2006-2G Trust	Prime RMBS	Class B	B	5-Mar-2019	31-May-2038
Interstar Millennium Series 2006-3L Trust	Prime RMBS	Class A2	AAA	5-Mar-2019	30-Sep-2039
Interstar Millennium Series 2006-3L Trust	Prime RMBS	Class AB	A	5-Mar-2019	30-Sep-2039
Interstar Millennium Series 2006-3L Trust	Prime RMBS	Class B	B	5-Mar-2019	30-Sep-2039
Interstar Millennium Series 2006-4H Trust	Prime RMBS	A2	A	5-Mar-2019	7-Nov-2039
Interstar Millennium Series 2006-4H Trust	Prime RMBS	AB	BB	5-Mar-2019	7-Nov-2039
Interstar Millennium Series 2006-4H Trust	Prime RMBS	B	B	5-Mar-2019	7-Nov-2039
Australian Sales Finance and Credit Cards Trust	Credit Card Receivables	A	AAA	4-Mar-2019	22-Oct-2025
Australian Sales Finance and Credit Cards Trust	Credit Card Receivables	B	AA	4-Mar-2019	22-Oct-2025
Australian Sales Finance and Credit Cards Trust	Credit Card Receivables	C	A	4-Mar-2019	22-Oct-2025

债券全称	资产类型	档	债券级别	评级时间	到期日
Australian Sales Finance and Credit Cards Trust	Credit Card Receivables	D	BBB	4-Mar-2019	22-Oct-2025
Australian Sales Finance and Credit Cards Trust	Credit Card Receivables	E	BB	4-Mar-2019	22-Oct-2025
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-1 Class A1	AAA	4-Mar-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-1 Class A2	AAA	4-Mar-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-1 Class B	AA	4-Mar-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-1 Class C	A	4-Mar-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-1 Class D	BBB	4-Mar-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-1 Class E	BB	4-Mar-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-2 Class A1	AAA	4-Mar-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-2 Class A2	AAA	4-Mar-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-2 Class B	AA	4-Mar-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-2 Class C	A	4-Mar-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-2 Class D	BBB	4-Mar-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-2 Class E	BB	4-Mar-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2017-VFN	A	4-Mar-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2018-1 Class A1	AAA	4-Mar-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2018-1 Class A2	AAA	4-Mar-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2018-1 Class B	AA	4-Mar-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2018-1 Class C	A	4-Mar-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2018-1 Class D	BBB	4-Mar-2019	22-Mar-2034
Latitude Australia Credit Card Master Trust	Credit Card Receivables	2018-1 Class E	BB	4-Mar-2019	22-Mar-2034
Latitude New Zealand Credit Card Master Trust	Credit Card Receivables	2018-1 A	AAA	4-Mar-2019	22-Nov-2033
Latitude New Zealand Credit Card Master Trust	Credit Card Receivables	2018-1 B	AA	4-Mar-2019	22-Nov-2033
Latitude New Zealand Credit Card Master Trust	Credit Card Receivables	2018-1 C	A	4-Mar-2019	22-Nov-2033
Latitude New Zealand Credit Card Master Trust	Credit Card Receivables	2018-1 D	BBB	4-Mar-2019	22-Nov-2033
Latitude New Zealand Credit Card Master Trust	Credit Card Receivables	2018-1 E	BB	4-Mar-2019	22-Nov-2033
Latitude New Zealand Credit Card Master Trust	Credit Card Receivables	2018-VFN	BBB	4-Mar-2019	22-Nov-2033
New Zealand Sales Finance and Credit Cards Trust	Credit Card Receivables	A	AAA	4-Mar-2019	22-Oct-2025
New Zealand Sales Finance and Credit Cards Trust	Credit Card Receivables	B	AA	4-Mar-2019	22-Oct-2025
New Zealand Sales Finance and Credit Cards Trust	Credit Card Receivables	C	A	4-Mar-2019	22-Oct-2025
New Zealand Sales Finance and Credit Cards Trust	Credit Card Receivables	D	BBB	4-Mar-2019	22-Oct-2025
New Zealand Sales Finance and Credit Cards Trust	Credit Card Receivables	E	BB	4-Mar-2019	22-Oct-2025
SMART ABS Series 2019-1 Trust	Auto - Lease	A	AAA (EXP)	3-Mar-2019	14-Apr-2027
SMART ABS Series 2019-1 Trust	Auto - Lease	Seller	NR (EXP)	3-Mar-2019	14-Apr-2027
ConQuest 2010-1R Trust	Prime RMBS	A	AAA	28-Feb-2019	5-Jun-2051
ConQuest 2013-1 Trust	Prime RMBS	Class A	AAA	28-Feb-2019	14-Oct-2044
ConQuest 2013-1 Trust	Prime RMBS	Class AB	AAA	28-Feb-2019	14-Oct-2044

债券全称	资产类型	档	债券级别	评级时间	到期日
ConQuest 2014-2 Trust	Prime RMBS	A1	AAA	28-Feb-2019	15-Mar-2046
ConQuest 2014-2 Trust	Prime RMBS	A2	AAA	28-Feb-2019	15-Mar-2046
ConQuest 2014-2 Trust	Prime RMBS	AB	AAA	28-Feb-2019	15-Mar-2046
ConQuest 2014-2 Trust	Prime RMBS	B1	AAA	28-Feb-2019	15-Mar-2046
ConQuest 2014-2 Trust	Prime RMBS	B2	BBB+	28-Feb-2019	15-Mar-2046
ConQuest 2016-1 Trust	Prime RMBS	A	AAA	28-Feb-2019	20-May-2066
ConQuest 2016-1 Trust	Prime RMBS	B1	AA-	28-Feb-2019	20-May-2066
ConQuest 2017-1 Trust	Prime RMBS	A1	AAA	28-Feb-2019	15-Dec-2048
ConQuest 2017-1 Trust	Prime RMBS	A2	AAA	28-Feb-2019	15-Dec-2048
ConQuest 2018-1 Trust	Prime RMBS	A1	AAA	28-Feb-2019	15-Oct-2049
ConQuest 2018-1 Trust	Prime RMBS	A2	AAA	28-Feb-2019	15-Oct-2049
Conquest 2016-2 Trust	Prime RMBS	A1	AAA	28-Feb-2019	23-Jun-2047
Conquest 2016-2 Trust	Prime RMBS	A2	AAA	28-Feb-2019	23-Jun-2047
Driver Japan eight	Auto - Loan (non-US)	BIs 2 & ABL 2	AAA	26-Feb-2019	28-Jun-2027
Driver Japan eight	Auto - Loan (non-US)	Subordinated BIs	NR	26-Feb-2019	28-Jun-2027
Eirles Two Designated Activity Company	Structured Credit Products	Series 369	A+	25-Feb-2019	15-Aug-2046
Eirles Two Designated Activity Company	Structured Credit Products	Series 371	A+	25-Feb-2019	15-Aug-2046
Medallion Trust Series 2014-1	Prime RMBS	A3	PIF	22-Feb-2019	22-Apr-2046
Series 2019-1 WST Trust	Prime RMBS	A	AAA	21-Feb-2019	18-Aug-2050
Series 2019-1 WST Trust	Prime RMBS	B	NR	21-Feb-2019	18-Aug-2050
Driver China seven Trust	Auto - Loan (non-US)	A	AA+	20-Feb-2019	26-Jul-2024
Driver China seven Trust	Auto - Loan (non-US)	B	AA+	20-Feb-2019	26-Jul-2024
Driver China six Trust	Auto - Loan (non-US)	A	AA+	20-Feb-2019	26-Mar-2024
Driver China six Trust	Auto - Loan (non-US)	B	AA+	20-Feb-2019	26-Mar-2024
Series 2011-1 SWAN Trust	Prime RMBS	AB	PIF	19-Feb-2019	10-Mar-2043
OSCAR US Funding IX LLC	Auto - Loan (non-US)	Class A-2a	AAA	18-Feb-2019	10-Sep-2025
OSCAR US Funding IX LLC	Auto - Loan (non-US)	Class A-2b	AAA	18-Feb-2019	10-Sep-2025
OSCAR US Funding IX LLC	Auto - Loan (non-US)	Class A-3	AAA	18-Feb-2019	10-Sep-2025
OSCAR US Funding IX LLC	Auto - Loan (non-US)	Class A-4	AAA	18-Feb-2019	10-Sep-2025
OSCAR US Funding VI LLC	Auto - Loan (non-US)	Class A-2a	AAA	18-Feb-2019	10-May-2024
OSCAR US Funding VI LLC	Auto - Loan (non-US)	Class A-2b	AAA	18-Feb-2019	10-May-2024
OSCAR US Funding VI LLC	Auto - Loan (non-US)	Class A-3	AAA	18-Feb-2019	10-May-2024
OSCAR US Funding VI LLC	Auto - Loan (non-US)	Class A-4	AAA	18-Feb-2019	10-May-2024
OSCAR US Funding VII LLC	Auto - Loan (non-US)	Class A-2a	AAA	18-Feb-2019	10-Dec-2024
OSCAR US Funding VII LLC	Auto - Loan (non-US)	Class A-2b	AAA	18-Feb-2019	10-Dec-2024
OSCAR US Funding VII LLC	Auto - Loan (non-US)	Class A-3	AAA	18-Feb-2019	10-Dec-2024
OSCAR US Funding VII LLC	Auto - Loan (non-US)	Class A-4	AAA	18-Feb-2019	10-Dec-2024

债券全称	资产类型	档	债券级别	评级时间	到期日
OSCAR US Funding VIII LLC	Auto - Loan (non-US)	Class A-2a	AAA	18-Feb-2019	12-May-2025
OSCAR US Funding VIII LLC	Auto - Loan (non-US)	Class A-2b	AAA	18-Feb-2019	12-May-2025
OSCAR US Funding VIII LLC	Auto - Loan (non-US)	Class A-3	AAA	18-Feb-2019	12-May-2025
OSCAR US Funding VIII LLC	Auto - Loan (non-US)	Class A-4	AAA	18-Feb-2019	12-May-2025
Q Card Trust	Credit Card Receivables	A-2016-1	PIF	14-Feb-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	A-2019-1	AAA	14-Feb-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	B-2014-1	PIF	14-Feb-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	B-2019-1	AA	14-Feb-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	C-2014-1	PIF	14-Feb-2019	15-Aug-2094
Q Card Trust	Credit Card Receivables	C-2019-1	A	14-Feb-2019	15-Aug-2094
Sapphire XV Series 2016-2 Trust	Non-Conforming (Non-US)	A1	AAA	13-Feb-2019	21-Nov-2048
Sapphire XV Series 2016-2 Trust	Non-Conforming (Non-US)	A2	AAA	13-Feb-2019	21-Nov-2048
Sapphire XV Series 2016-2 Trust	Non-Conforming (Non-US)	B	AAA	13-Feb-2019	21-Nov-2048
Sapphire XV Series 2016-2 Trust	Non-Conforming (Non-US)	C	AA-	13-Feb-2019	21-Nov-2048
Sapphire XV Series 2016-2 Trust	Non-Conforming (Non-US)	D	BBB+	13-Feb-2019	21-Nov-2048
Sapphire XV Series 2016-2 Trust	Non-Conforming (Non-US)	E	BBB-	13-Feb-2019	21-Nov-2048
Sapphire XV Series 2016-2 Trust	Non-Conforming (Non-US)	F	BB	13-Feb-2019	21-Nov-2048
PUMA Series 2014-1	Prime RMBS	A	PIF	12-Feb-2019	13-May-2045
PUMA Series 2014-1	Prime RMBS	A-R	AAA	12-Feb-2019	13-May-2045
PUMA Series 2014-1	Prime RMBS	B1-R	NR	12-Feb-2019	13-May-2045
Westpac NZ Securitisation Limited	Prime RMBS	Class A1	AAA	12-Feb-2019	28-Feb-2049
Westpac NZ Securitisation Limited	Prime RMBS	Class B	AA	12-Feb-2019	28-Feb-2049
Kingfisher Trust 2008-1	Prime RMBS	A	AAA	11-Feb-2019	31-May-2056
Australian Sales Finance and Credit Cards No.2 Trust	Credit Card Receivables	A1	AAA	10-Feb-2019	31-Mar-2027
Australian Sales Finance and Credit Cards No.2 Trust	Credit Card Receivables	A2	AAA	10-Feb-2019	31-Mar-2027
Australian Sales Finance and Credit Cards No.2 Trust	Credit Card Receivables	B	A	10-Feb-2019	31-Mar-2027
Australian Sales Finance and Credit Cards No.2 Trust	Credit Card Receivables	C	BBB	10-Feb-2019	31-Mar-2027
Australian Sales Finance and Credit Cards No.2 Trust	Credit Card Receivables	D	BB	10-Feb-2019	31-Mar-2027
Firstmac Mortgage Funding Trust No. 4 Series 1-2015	Prime RMBS	A-1	AAA	7-Feb-2019	12-Sep-2046
Firstmac Mortgage Funding Trust No. 4 Series 1-2015	Prime RMBS	A-2	AAA	7-Feb-2019	12-Sep-2046
Firstmac Mortgage Funding Trust No. 4 Series 1-	Prime RMBS	A-3	AAA	7-Feb-2019	12-Sep-2046

债券全称	资产类型	档	债券级别	评级时间	到期日
2015					
Firstmac Mortgage Funding Trust No. 4 Series 1-2017	Prime RMBS	A1	AAA	7-Feb-2019	22-May-2048
Firstmac Mortgage Funding Trust No. 4 Series 1-2017	Prime RMBS	A2	AAA	7-Feb-2019	22-May-2048
Firstmac Mortgage Funding Trust No. 4 Series 1A-2014	Prime RMBS	A-1	AAA	7-Feb-2019	19-Sep-2045
Firstmac Mortgage Funding Trust No. 4 Series 1A-2014	Prime RMBS	A-2R	AAA	7-Feb-2019	19-Sep-2045
Firstmac Mortgage Funding Trust No. 4 Series 1A-2014	Prime RMBS	A-3	AAA	7-Feb-2019	19-Sep-2045
Firstmac Mortgage Funding Trust No. 4 Series 2-2016	Prime RMBS	A-1a	AAA	7-Feb-2019	7-Apr-2047
Firstmac Mortgage Funding Trust No. 4 Series 2-2016	Prime RMBS	A-1b	AAA	7-Feb-2019	7-Apr-2047
Firstmac Mortgage Funding Trust No. 4 Series 2-2016	Prime RMBS	A-2	AAA	7-Feb-2019	7-Apr-2047
Firstmac Mortgage Funding Trust No. 4 Series 2-2017	Prime RMBS	A-1	AAA	7-Feb-2019	13-Feb-2049
Firstmac Mortgage Funding Trust No. 4 Series 2-2017	Prime RMBS	A-2	AAA	7-Feb-2019	13-Feb-2049
Firstmac Mortgage Funding Trust No. 4 Series 2-2018	Prime RMBS	A-1	AAA	7-Feb-2019	20-Oct-2049
Firstmac Mortgage Funding Trust No. 4 Series 2-2018	Prime RMBS	A-2	AAA	7-Feb-2019	20-Oct-2049
Firstmac Mortgage Funding Trust No. 4 Series 3-2016	Prime RMBS	A-1	AAA	7-Feb-2019	7-Dec-2047
Firstmac Mortgage Funding Trust No. 4 Series 3-2016	Prime RMBS	A-2	AAA	7-Feb-2019	7-Dec-2047
Firstmac Mortgage Funding Trust No. 4 Series 3-2017	Prime RMBS	A-1	AAA	7-Feb-2019	15-Mar-2049
Firstmac Mortgage Funding Trust No. 4 Series 3-2017	Prime RMBS	A-2	AAA	7-Feb-2019	15-Mar-2049
Firstmac Mortgage Funding Trust No. 4 Series 3PP-2014	Prime RMBS	A-1	AAA	7-Feb-2019	29-Apr-2046
Firstmac Mortgage Funding Trust No. 4 Series 3PP-2014	Prime RMBS	A-2	AAA	7-Feb-2019	29-Apr-2046
Firstmac Mortgage Funding Trust No. 4 Series 1-2018	Prime RMBS	A1-A	AAA	7-Feb-2019	8-Mar-2049

债券全称	资产类型	档	债券级别	评级时间	到期日
Firstmac Mortgage Funding Trust No.4 Series 1-2018	Prime RMBS	A1-B	AAA	7-Feb-2019	8-Mar-2049
Firstmac Mortgage Funding Trust No.4 Series 1-2018	Prime RMBS	A1-U	AAA	7-Feb-2019	8-Mar-2049
Firstmac Mortgage Funding Trust No.4 Series 2-2014	Prime RMBS	A-1	AAA	7-Feb-2019	19-Dec-2045
Firstmac Mortgage Funding Trust No.4 Series 2-2014	Prime RMBS	A-2	AAA	7-Feb-2019	19-Dec-2045
Firstmac Mortgage Funding Trust No.4 Series 2-2014	Prime RMBS	A-3	AAA	7-Feb-2019	19-Dec-2045
Firstmac Mortgage Funding Trust No.4 Series 2-2015	Prime RMBS	A-1R	AAA	7-Feb-2019	20-Nov-2046
Firstmac Mortgage Funding Trust No.4 Series 2-2015	Prime RMBS	A-1a	AAA	7-Feb-2019	20-Nov-2046
Firstmac Mortgage Funding Trust No.4 Series 2-2015	Prime RMBS	A-1b	AAA	7-Feb-2019	20-Nov-2046
Firstmac Mortgage Funding Trust No.4 Series 2-2015	Prime RMBS	A-2	AAA	7-Feb-2019	20-Nov-2046
Firstmac Mortgage Funding Trust Series 1-2012	Prime RMBS	A-2	AAA	7-Feb-2019	10-Aug-2043
Firstmac Mortgage Funding Trust Series 1-2012	Prime RMBS	AB	AAA	7-Feb-2019	10-Aug-2043
Firstmac Mortgage Funding Trust Series 1E-2013	Prime RMBS	A-1	AAA	7-Feb-2019	16-Nov-2044
Firstmac Mortgage Funding Trust Series 1E-2013	Prime RMBS	A-2R	AAA	7-Feb-2019	16-Nov-2044
Firstmac Mortgage Funding Trust Series 1E-2013	Prime RMBS	AB	AAA	7-Feb-2019	16-Nov-2044
Firstmac Mortgage Funding Trust Series 2-2011	Prime RMBS	A-3	AAA	7-Feb-2019	6-Dec-2042
Firstmac Mortgage Funding Trust Series 2-2011	Prime RMBS	AB	AAA	7-Feb-2019	6-Dec-2042
Firstmac Mortgage Funding Trust Series 2E-2013	Prime RMBS	A-1	AAA	7-Feb-2019	25-Nov-2044
Firstmac Mortgage Funding Trust Series 2E-2013	Prime RMBS	A-2R	AAA	7-Feb-2019	25-Nov-2044
Firstmac Mortgage Funding Trust Series 3-2012	Prime RMBS	A-1	AAA	7-Feb-2019	21-Dec-2043
Firstmac Mortgage Funding Trust Series 3-2012	Prime RMBS	A-2R	AAA	7-Feb-2019	21-Dec-2043
Firstmac Mortgage Funding Trust Series 3-2012	Prime RMBS	AB	AAA	7-Feb-2019	21-Dec-2043
SMART ABS Series 2016-1 Trust	Auto - Loan (non-US)	A	AAA	7-Feb-2019	14-Jun-2024
SMART ABS Series 2016-1 Trust	Auto - Loan (non-US)	B	AAA	7-Feb-2019	14-Jun-2024
SMART ABS Series 2016-2US Trust	Auto - Lease	A-3a	AAA	7-Feb-2019	14-Oct-2024
SMART ABS Series 2016-2US Trust	Auto - Lease	A-4a	AAA	7-Feb-2019	14-Oct-2024
SMART ABS Series 2016-2US Trust	Auto - Lease	B	AAA	7-Feb-2019	14-Oct-2024
SMART ABS Series 2016-3 Trust	Auto - Lease	A	AAA	7-Feb-2019	14-Nov-2024
SMART ABS Series 2016-3 Trust	Auto - Lease	B	AA+	7-Feb-2019	14-Nov-2024
SMART ABS Series 2017-1 Trust	Auto - Loan (non-US)	A	AAA	7-Feb-2019	14-Nov-2024
SMART ABS Series 2017-1 Trust	Auto - Loan (non-US)	B	AA	7-Feb-2019	14-Nov-2024
SMART ABS Series 2017-2 Trust	Auto - Loan (non-US)	A	AAA	7-Feb-2019	14-Aug-2025
SMART ABS Series 2017-2 Trust	Auto - Loan (non-US)	B	AA	7-Feb-2019	14-Aug-2025
Series 2015-1 REDS EHP Trust	Auto - Loan (non-US)	A	AAA	7-Feb-2019	24-Aug-2021
Series 2015-1 REDS EHP Trust	Auto - Loan (non-US)	B	AAA	7-Feb-2019	24-Aug-2021
Series 2015-1 REDS EHP Trust	Auto - Loan (non-US)	C	AAA	7-Feb-2019	24-Aug-2021
Series 2015-1 REDS EHP Trust	Auto - Loan (non-US)	D	AAA	7-Feb-2019	24-Aug-2021
Series 2015-1 REDS EHP Trust	Auto - Loan (non-US)	E	AA	7-Feb-2019	24-Aug-2021

债券全称	资产类型	档	债券级别	评级时间	到期日
Series 2018-1 REDS EHP Trust	Auto - Loan (non-US)	A	AAA	7-Feb-2019	13-Feb-2026
Series 2019-1 WST Trust	Prime RMBS	A	AAA (EXP)	6-Feb-2019	18-Aug-2050
Series 2019-1 WST Trust	Prime RMBS	B	NR (EXP)	6-Feb-2019	18-Aug-2050
Medallion Trust Series 2014-1	Prime RMBS	A1	AAA	4-Feb-2019	22-Apr-2046
Medallion Trust Series 2014-1	Prime RMBS	A2	AAA	4-Feb-2019	22-Apr-2046
Medallion Trust Series 2014-1	Prime RMBS	A3	AAA	4-Feb-2019	22-Apr-2046
Medallion Trust Series 2014-1	Prime RMBS	A3-R	AAA	4-Feb-2019	22-Apr-2046
Medallion Trust Series 2014-1	Prime RMBS	B	AAA	4-Feb-2019	22-Apr-2046
Medallion Trust Series 2008-1R	Prime RMBS	Class A	AAA	3-Feb-2019	31-May-2049
Medallion Trust Series 2008-1R	Prime RMBS	Class B	AA	3-Feb-2019	31-May-2049
Series 2014-2 WST Trust	Prime RMBS	Class A	AAA	3-Feb-2019	23-Jul-2046
Series 2014-2 WST Trust	Prime RMBS	Class B	AAA	3-Feb-2019	23-Jul-2046
Series 2015-1 WST Trust	Prime RMBS	A	AAA	3-Feb-2019	18-Jan-2047
Series 2015-1 WST Trust	Prime RMBS	B	AAA	3-Feb-2019	18-Jan-2047
Indian Receivable Trust Jan 19 A	Auto - Loan (non-US)	Series A	BBB- (EXP)	1-Feb-2019	15-Jun-2023
Fuyuan 2017-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	A	PIF	28-Jan-2019	26-Oct-2022
Fuyuan 2017-1 Retail Auto Mortgage Loan Securitization Trust	Auto - Loan (non-US)	B	PIF	28-Jan-2019	26-Oct-2022
Driver Japan five	Auto - Loan (non-US)	BIs 2 & ABL 2	AAA	25-Jan-2019	28-Jun-2024
Driver Japan seven	Auto - Loan (non-US)	BIs 2 & ABL 2	AAA	25-Jan-2019	29-Jun-2026
Driver Japan six	Auto - Loan (non-US)	BIs 2 & ABL 2	AAA	25-Jan-2019	30-Jun-2025
Flexi ABS Trust 2017-1	Unsecured Consumer Loans	A2	AAA	25-Jan-2019	8-Mar-2022
Flexi ABS Trust 2017-1	Unsecured Consumer Loans	A2-G	AAA	25-Jan-2019	8-Mar-2022
Flexi ABS Trust 2017-1	Unsecured Consumer Loans	B	AAA	25-Jan-2019	8-Mar-2022
Flexi ABS Trust 2017-1	Unsecured Consumer Loans	C	AAA	25-Jan-2019	8-Mar-2022
Flexi ABS Trust 2017-1	Unsecured Consumer Loans	D	A+	25-Jan-2019	8-Mar-2022
Flexi ABS Trust 2017-1	Unsecured Consumer Loans	E	BBB	25-Jan-2019	8-Mar-2022
PUMA Masterfund P-16	Prime RMBS	A3	AAA	24-Jan-2019	11-Oct-2041
PUMA Masterfund P-16	Prime RMBS	AB	AAA	24-Jan-2019	11-Oct-2041
PUMA Masterfund P-16	Prime RMBS	B	AA	24-Jan-2019	11-Oct-2041
PUMA Masterfund P-17	Prime RMBS	A-1	AAA	24-Jan-2019	15-Jul-2042
PUMA Masterfund P-17	Prime RMBS	A-2	AAA	24-Jan-2019	15-Jul-2042
PUMA Masterfund P-17	Prime RMBS	AB	AAA	24-Jan-2019	15-Jul-2042
PUMA Masterfund S-10	Prime RMBS	A	AAA	24-Jan-2019	26-May-2043
PUMA Masterfund S-10	Prime RMBS	AB	AAA	24-Jan-2019	26-May-2043
PUMA Masterfund S-13	Prime RMBS	A	AAA	24-Jan-2019	4-Mar-2044

债券全称	资产类型	档	债券级别	评级时间	到期日
PUMA Masterfund S-13	Prime RMBS	AB	AAA	24-Jan-2019	4-Mar-2044
PUMA Masterfund S-9	Prime RMBS	A	AAA	24-Jan-2019	24-Apr-2042
PUMA Masterfund S-9	Prime RMBS	AB	AAA	24-Jan-2019	24-Apr-2042
PUMA Series 2013-1	Prime RMBS	A	AAA	24-Jan-2019	18-Jan-2045
PUMA Series 2014-1	Prime RMBS	A	AAA	24-Jan-2019	13-May-2045
PUMA Series 2014-2	Prime RMBS	A	AAA	24-Jan-2019	18-Oct-2045
PUMA Series 2015-1	Prime RMBS	A	AAA	24-Jan-2019	22-Jun-2046
PUMA Series 2015-1	Prime RMBS	B1	AAA	24-Jan-2019	22-Jun-2046
PUMA Series 2015-2P	Prime RMBS	A	AAA	24-Jan-2019	21-Aug-2046
PUMA Series 2015-2P	Prime RMBS	B1	AAA	24-Jan-2019	21-Aug-2046
PUMA Series 2015-3	Prime RMBS	A	AAA	24-Jan-2019	24-Dec-2046
PUMA Series 2015-3	Prime RMBS	B1	AAA	24-Jan-2019	24-Dec-2046
PUMA Series 2017-1	Prime RMBS	A	AAA	24-Jan-2019	21-Dec-2048
PUMA Series 2017-1	Prime RMBS	B1	AAA	24-Jan-2019	21-Dec-2048
PUMA Series R Trust	Prime RMBS	A	AAA	24-Jan-2019	25-Nov-2069
PUMA Sub-Fund B-1	Prime RMBS	Class A	AAA	24-Jan-2019	31-Mar-2049
PUMA Sub-Fund B-1	Prime RMBS	Class AB	AAA	24-Jan-2019	31-Mar-2049
Sansar Trust Oct 2018	Auto - Loan (non-US)	A	BBB-	23-Jan-2019	20-Nov-2023
Light Trust 2017-1	Prime RMBS	A1	AAA	22-Jan-2019	20-Oct-2048
Light Trust 2017-1	Prime RMBS	A2	AAA	22-Jan-2019	20-Oct-2048
Light Trust 2018-1	Prime RMBS	A1	AAA	22-Jan-2019	22-Oct-2049
Light Trust 2018-1	Prime RMBS	A2	AAA	22-Jan-2019	22-Oct-2049
Light Trust No. 3	Prime RMBS	A3	AAA	22-Jan-2019	20-Dec-2041
Light Trust No. 3	Prime RMBS	AB	AAA	22-Jan-2019	20-Dec-2041
Light Trust No. 4	Prime RMBS	A	AAA	22-Jan-2019	22-Mar-2044
Light Trust No. 4	Prime RMBS	AB	AAA	22-Jan-2019	22-Mar-2044
Light Trust No. 4	Prime RMBS	B1	AA-	22-Jan-2019	22-Mar-2044
Light Trust No. 5R	Prime RMBS	A	AAA	22-Jan-2019	21-Jul-2066
Light Trust No.6	Prime RMBS	A1	AAA	22-Jan-2019	21-Dec-2046
Light Trust No.6	Prime RMBS	A2	AAA	22-Jan-2019	21-Dec-2046
Light Trust No.6	Prime RMBS	AB	AAA	22-Jan-2019	21-Dec-2046
MFL Securitisation Trust LXVII	Auto - Loan (non-US)	A1	BBB-	22-Jan-2019	9-Feb-2023
MFL Securitisation Trust LXVII	Auto - Loan (non-US)	A2	NR	22-Jan-2019	9-Feb-2023
Indian Receivable Trust Sep 18 A	Auto - Loan (non-US)	Series A PTCs	BBB-	21-Jan-2019	23-Jan-2023
SMHL Series 2008-1 Fund	Prime RMBS	A	PIF	21-Jan-2019	21-Aug-2049
Silver Arrow Australia Trust 2017-1	Auto - Loan (non-US)	A	PIF	21-Jan-2019	20-Jul-2026
Indian Receivable Trust Dec18 A	Auto - Loan (non-US)	A	BBB-	17-Jan-2019	23-Mar-2023

债券全称	资产类型	档	债券级别	评级时间	到期日
Kiwibank RMBS Trust Series 2009-1	Prime RMBS	Class A	AAA	16-Jan-2019	15-Jul-2050
National RMBS Trust 2011-1	Prime RMBS	A1	AAA	16-Jan-2019	15-Jun-2042
National RMBS Trust 2011-1	Prime RMBS	A2-R	AAA	16-Jan-2019	15-Jun-2042
National RMBS Trust 2011-1	Prime RMBS	B	AAA	16-Jan-2019	15-Jun-2042
National RMBS Trust 2011-2	Prime RMBS	A1-R	AAA	16-Jan-2019	20-Dec-2042
National RMBS Trust 2011-2	Prime RMBS	A2	AAA	16-Jan-2019	20-Dec-2042
National RMBS Trust 2011-2	Prime RMBS	B	AA+	16-Jan-2019	20-Dec-2042
National RMBS Trust 2012-1	Prime RMBS	A	AAA	16-Jan-2019	15-Oct-2052
National RMBS Trust 2012-2	Prime RMBS	A1	AAA	16-Jan-2019	20-Jun-2044
National RMBS Trust 2012-2	Prime RMBS	A2-R	AAA	16-Jan-2019	20-Jun-2044
National RMBS Trust 2015-1	Prime RMBS	A	AAA	16-Jan-2019	20-Sep-2046
National RMBS Trust 2015-1	Prime RMBS	B	AA+	16-Jan-2019	20-Sep-2046
National RMBS Trust 2015-2	Prime RMBS	A	AAA	16-Jan-2019	24-Sep-2066
National RMBS Trust 2018-1	Prime RMBS	A1-A	AAA	16-Jan-2019	20-Aug-2049
National RMBS Trust 2018-1	Prime RMBS	A1-G	AAA	16-Jan-2019	20-Aug-2049
National RMBS Trust 2018-1	Prime RMBS	A2	AAA	16-Jan-2019	20-Aug-2049
MARC Finance Ltd	Structured Credit Products	Series M629	BBB+	11-Jan-2019	20-Jan-2021
Rongfa 2017-1 Retail Auto Loan Securitization Trust	Auto - Loan (non-US)	Senior	PIF	11-Jan-2019	26-Apr-2024
AIMS 2005-1 Trust	Prime RMBS	A	PIF	10-Jan-2019	10-Jun-2036
Kingfisher Trust 2008-1	Prime RMBS	A	AAA	10-Jan-2019	31-May-2056
OSCAR US Funding IX LLC	Auto - Loan (non-US)	Class A-1	PIF	10-Jan-2019	10-Sep-2025
PUMA Series 2014-1	Prime RMBS	A-R	AAA (EXP)	10-Jan-2019	13-May-2045
PUMA Series 2014-1	Prime RMBS	B1-R	NR (EXP)	10-Jan-2019	13-May-2045
Challenger Millennium Series 2007-1E	Prime RMBS	Class A2a	PIF	7-Jan-2019	7-Apr-2038
Challenger Millennium Series 2007-1E	Prime RMBS	Class A2b	PIF	7-Jan-2019	7-Apr-2038
BNZ RMBS Trust Series 2008-1	Prime RMBS	A	AAA	6-Jan-2019	31-Mar-2060
Driver Japan eight	Auto - Loan (non-US)	BIs 2 & ABL 2	AAA (EXP)	6-Jan-2019	28-Jun-2027
Driver Japan eight	Auto - Loan (non-US)	Subordinated BIs	NR (EXP)	6-Jan-2019	28-Jun-2027