

1

9 13

ABS

ABS

8

2

ABS

9 18

ABS

ABS

ABS

ABS

ABS

4



ABS

ABS

ABS

ABS

ABS

ABS

3

ABS

ABS

3

CMBN

9 10

CMBN

2018

11

A

6.5

5.3%

B

4.4

6.3%

0.1

20

A B

AAA

60.95%

2

CMBN

CMBN

CMBS

REITs

CMBN

CMBN

CMBN

4

R

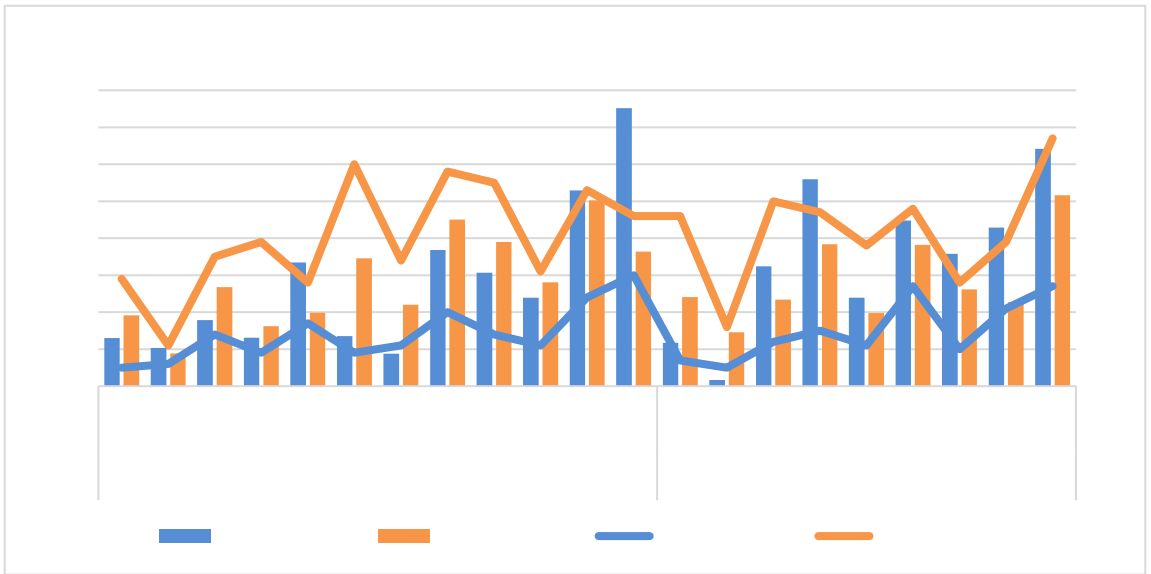


4.58	2.36	9.24	30	A1	A2
AAA					

ABS

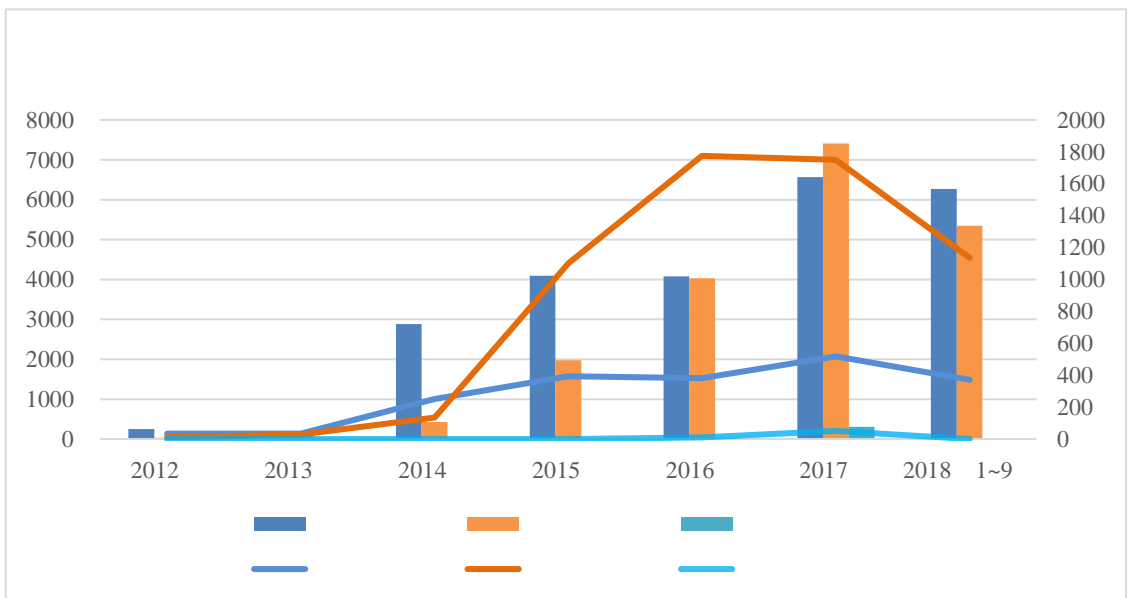
2018	9				94	256
		34	110	19	6	2314.93
1003.50			776.13			

	2018	9		27	74	1283.41
		28	12		1031.52	
					67	182



2017 1 -2018 9

2018 1 32 69 18 57 218 599
437.33 1208.16 5036.43



2 2012 ~2018 9

2018

647.58

37

2018

2018

2018

-

2018

-

3 2018

	()		()		()	
	647.58	37	404.73	18	242.85	19
	587.11	34	528.43	29	58.68	5
	373.57	21	139.34			

	3	10	129.15
	12	20	107.26
	3	8	100.63
	6	33	63.76
	4	10	48.56
	1	3	48.00
	2	5	39.53
	6	12	27.96
	2	5	27.90
	2	4	25.00
REITs	2	6	20.21
	2	6	18.63
	1	10	11.00
	1	6	10.00
	1	3	5.20
	1	2	1.55
	94	256	2314.93

2018 64
 29.36% 26
 11.93% 1

1499.34 29.77%
 763.11 15.15%
 10 0.20%

5 2018

	14	44	1499.34
	64	148	763.11
	7	21	452.61
	18	55	418.50
	8	24	334.47
	13	31	286.42
	3	9	279.61
	26	40	213.96
	16	70	183.66
	5	12	138.13

	2	6	78.16
	3	8	65.00
	3	8	58.03
	6	25	56.49
	4	13	54.46
	10	20	42.67
REITs	3	8	25.17
	4	9	22.03
	1	5	20.00
	5	32	19.41

2018 9 7937 7318.08
 AAA 3475 5527.99
 43.78% 75.54%

2018 3 6 7
 3 5 8
 7 2018

16	A3			AA	2018/9/29	AA+	2017/6/30
16	A4			AA	2018/9/29	AA+	2017/6/30
	04			B	2018/9/13	AA+	2017/6/16
	05			B	2018/9/13	AA+	2017/6/16
	06			B	2018/9/13	AA+	2017/6/16
	1			C	2018/8/3	B	2018/6/28

8 2018

	4B1		2018/8/21		AAA
	2 2		2018/8/10		AA+
	2 3			AA+	
	18 1A		2018/8/3		AAA
	18 1B			AA+	

2018 AAA AA+ AA 229BP 291BP
 373BP AAA AA+ 62 AA+ AA 82

AAA AA+ AA 0.29 0.27 0.20

9 2018

		%	BP	BP	BP	
AAA	238	5.33	45 590	229		0.43
AA+	52	5.97	103 497	291	62	0.39
AA	17	6.77	203 549	373	82	0.24

10 2018

		%	BP	BP	BP	
AAA	82	4.68	45 393	157		0.46
AA+	19	5.03	103 414	202	45	0.42

AA	3	6.09	212 403	313	111	0.25
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11 2018

		%	BP	BP	BP	
AAA	156	5.67	108 590	266		0.33
AA+	33	6.52	198 497	342	76	0.29
AA	14	6.92	203 549	386	44	0.22