

资产支持证券市场月报

Monthly Report on the Asset Backed Security Market

ABN





1 ABN

2018				ABN				2018	
				ABN				2018	
			8	1					
	10		A1	6.2	0.36	A2	2.4		
1	A3	0.9		1.72		AAA			
0.5				2018			8	13	
					10		A	7.5	
	1.5		AAA	B	1.5		AA		
0.5		1.5		BBB-	0.5				
			2018			A	A+		

ABN

ABN

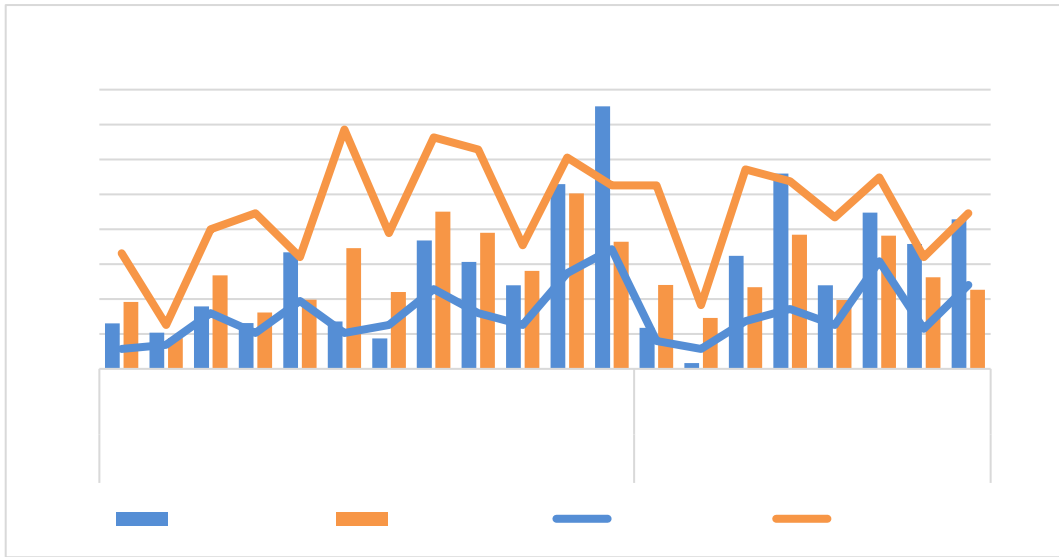
ABN

2 ABS

ABS

3000

2018 8 60
 146 12 5 20 114 1311.43
 71.57 362.37



2017 1 -2018 8
 2018 8 21 58
 11 1 857.67 39
 88 1 19 453.76

1

2018	8	21	39	857.67	453.76
2018	7	10	38	715.51	524.35
2017	8	20	58	736.12	901.68

2018 8

162.18 15

2 2018 8

	()		()		()	
	162.18	15	148.20	13	13.99	2
	145.21	8	111.91	6	33.30	2
	107.47	3	107.47	3	0.00	0
	99.40	4	0.00	0	99.40	4
	70.94	3	62.93	2	8.01	1
	59.02	3	56.73	2	2.30	1
	49.85	1	0.00	0	49.85	1
	49.04	2	44.54	1	4.50	1
	47.59	4	19.99	1	27.60	3
	44.77	3	44.77	3	0.00	0

2018 8

17

7

1

367.82

199.05

0.30

3 2018 8

	3	10	367.82
	3	9	199.05
	4	10	161.20
	17	30	114.04
	4	12	90.00
	3	9	85.84
	6	20	80.81
	7	9	52.47
	1	2	30.30

	1	3	30.08
	1	3	25.83
	3	7	20.48
	1	5	20.00
	1	3	18.50
	4	8	14.71
	1	6	0.30
	60	146	1311.43

1

2018 8 146 94 BBB-
AAA 46.58%
83.19%

4 2018 8

		()
AAA	68	1090.99
AA+	18	27.78
AA	6	6.86
BBB-	2	0.93
	52	184.87
	146	1311.43

2018 8 7645 7018.46
AAA 3361 5287.00
43.96% 75.33%

2018 8 1 1 2
4 5

5 2018 8

1.				C	2018/8/3	B	2018/6/28
18	1A			AAA/	2018/8/3	AAA	2018/4/17
18	1B			AA+/	2018/8/3	AA+	2018/4/17
2	2			AA+/	2018/8/10	AA+	2017/9/29
2	3			AA+/	2018/8/10	AA+	2017/9/29

2018 8

AAA AA+ AA
89BP 213BP 153BP

103BP 188BP 122BP

3

6 2018 8

		%	BP	BP	BP	
AAA	57	5.10	51 441	215	—	0.43
AA+	10	5.63	115 462	266	51	0.43
AA	5	6.12	203 416	307	41	0.31

7 2018 8

		%	BP	BP	BP	
AAA	26	4.62	51 394	159	—	0.50
AA+	5	4.57	115 223	172	13	0.23
AA	1	4.90		209	37	

8 2018 8

		%	BP	BP	BP	
AAA	31	5.51	156 441	262	—	0.28
AA+	5	6.70	263 462	360	98	0.23
AA	4	6.43	203 416	331	-29	0.28