1

2018 6 8

ABS

ABS

2025

2

2018 6 15 2018

15

5.40% 2 AAA

3 REITs

2018 6 21 1

REITs 30 2.5

A 0.90

5.90% AAA B 0.60 AA+
1.00 3

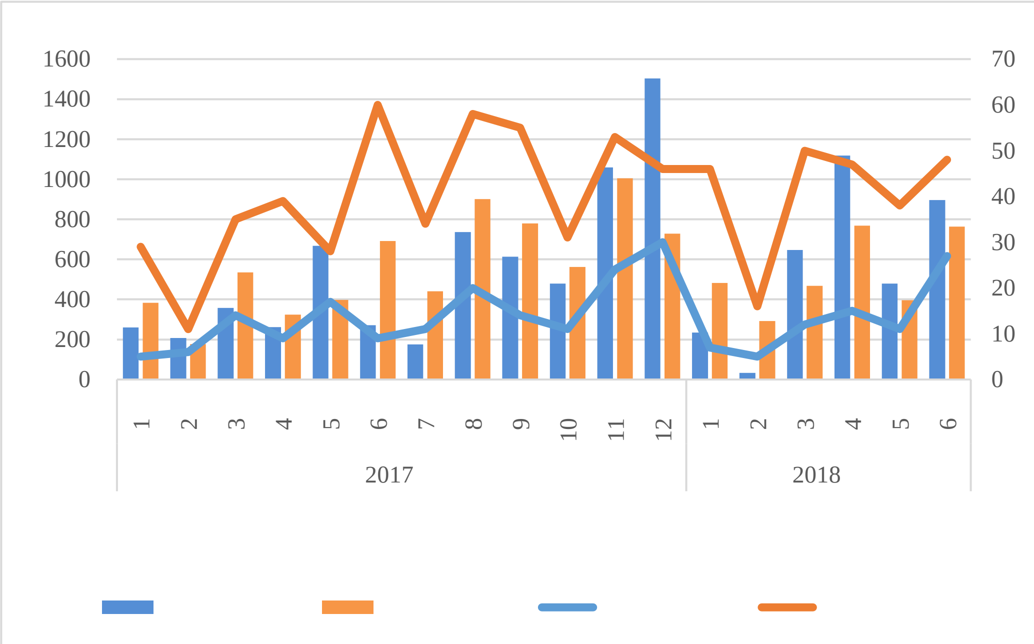
4 PPP ABS

2018 6 15 PPP
PPP
4.11 PPP 3.90
7.5% AAA 0.21
8

PPP
PPP

2018 6 75 204
34 71 19 9 1658.86
700

2018 6 27 70 895.61
48 134
10 12 763.25



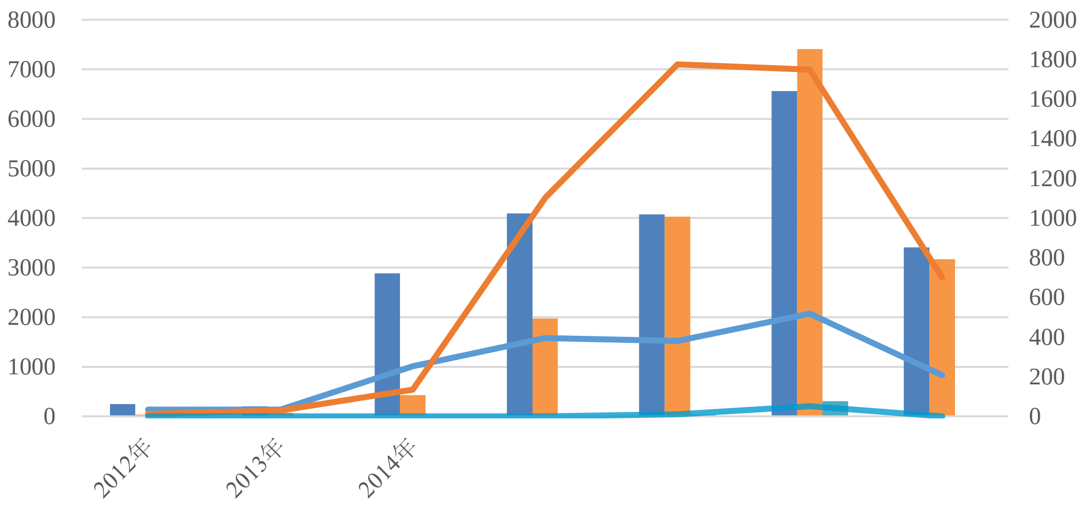
1 2017 1 -2018 6

2018

332 902 [1] 63 5 65 403

6797.90 2161.88 2382.76

1



2 2012 ~2018

2018 77 208 3409.44 255 694 3388.46

1

2018	77	255	3409.44	3388.46
2017	156	277	4565.14	4417.43
2017	60	202	2025.11	2505.92

2018 6 185.57 13

2 2018 6

	( )		( )		( )	
	185.57	10	167.81	8	17.76	2
业	146.75	13	111.71	9	35.04	4
	103.29	1	0.00	0	103.29	1
	94.03	8	26.01	3	68.02	5
	93.70	3	76.20	1	17.50	2
	88.40	3	41.90	2	46.50	1
	73.94	6	13.19	2	60.75	4
业	65.65	5	61.54	4	4.11	1
	60.20	4	0.00	0	60.20	4
	59.07	2	0.00	0	59.07	2

2018 891.02
2018 2018
2018
2018 2018
59 - -
13

3 2018

	( )		( )		( )	
	891.02	42	803.90	29	87.12	13
业	800.83	59	605.91	25	194.92	34
业	534.50	30	210.01	13	324.49	17
业	385.33	20	278.71	15	106.62	5
	363.86	19	85.91	6	277.95	13
	327.39	37	151.47	10	175.92	27
	270.65	4	0.00	0	270.65	4
	219.36	10	57.38	3	161.98	7
	188.82	9	43.86	2	144.96	7
	178.98	30	10.15	2	168.83	28

2018 6

14 11

PPP 1

318.27

275.74

2.80

4 2018 6

	3	10	318.27
	14	34	275.74
	2	6	167.77
	5	24	166.33
	2	8	131.00
	4	6	98.68
	11	18	87.29
	2	6	85.38
	8	27	79.12
	4	12	51.21
	3	10	50.32
	2	7	49.92
	9	18	40.50
REITs	2	6	37.42
	2	6	13.00
PPP	1	2	4.11
	1	4	2.80
	75	204	1658.86

2018

76 72 22.89% 21.69%

1

1965.42 28.91%

460.32 6.77%

2.80 0.04%

5 2018

	19	61	1965.42
	72	163	959.86
	76	196	548.44
	24	71	460.32
	14	46	446.32
	9	29	372.86
	5	15	356.50
	22	89	335.94
	11	27	243.00
	19	31	204.12
	2	6	190.72
	13	22	188.59
	11	35	122.67
	3	9	121.37
REITs	6	14	97.81
	11	22	44.60
	4	8	43.81
	5	36	38.03
	1	2	17.91
	1	2	16.00
PPP	2	13	10.81
	1	1	10.00
	1	4	2.80
	332	902	6797.90

2

2018 6 204 130 AAA 88 43.14% AAA 1381.07 83.25%

2018 902 627 AAA 49.56% AAA

2

5750.34 84.59%

6 2018

			AA	2018/4/10	AA+	2018/3/2
			BBB+	2018/5/4	AA	2018/4/10
			B	2018/5/18	BBB+	2018/5/4
17B			A+	2018/6/26	AA	2017/11/8
04			BBB-	2018/5/11	AA+	2017/6/19
05			BBB-	2018/5/11	AA+	2017/6/19
17 02			B+	2018/6/15	AA+	2017/5/16
17 03			B+	2018/6/15	AA+	2017/5/16
17 04			B+	2018/6/15	AA+	2017/5/16
17 05			B+	2018/6/15	AA+	2017/5/16
17 06			B+	2018/6/15	AA+	2017/5/16
17 07			B+	2018/6/15	AA+	2017/5/16
17 08			B+	2018/6/15	AA+	2017/5/16
17 09			B+	2018/6/15	AA+	2017/5/16
PR 01			B+	2018/6/15	AA+	2017/5/16
2 3			C	2018/5/7	AA+	2017/6/29
2 4			C	2018/5/7	AA+	2017/6/29
2 5			C	2018/5/7	AA+	2017/6/29
2 6			C	2018/5/7	AA+	2017/6/29

1

4.75 AAA 2018 11 2017 12 19 12 22 B 1 2018 5.31

2018 3 15 3 26 4 13 6 1

2014 5.31 6 8 5 30 5.31

1

2018 AAA AA+ AA 250BP 317BP

357BP AAA AA+ 67 AA+ AA 40

AAA AA+ 18 AA+ AA

20

AA

AAA AA+

49BP

4

8 2018

		信 %	BP	信 BP	BP	
AAA	101	5.44	145 400	212		0.30