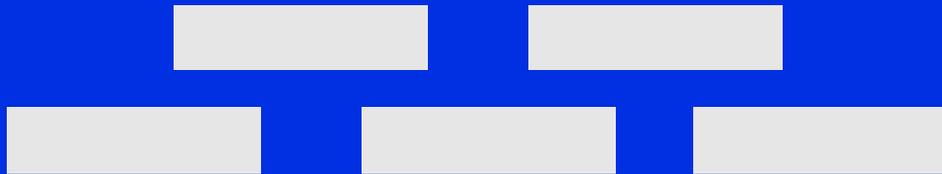


发行单数及规模同比变化不大，全国首单供水 ABN 成功发行



1

2019

2 1

2015 7

2019

*ABS*

*ABS*

*ABS*

*ABS*

2

-

1.

2.

3.

4.

AA

5.

3

ABN

2 19

2019

	PPP			PPP
20	(3+3+3+3+3+3+2)	17.32		16.8
97%	AAA	0.52	3%	4.25%
ABN	PPP	ABN	PPP	ABN
ABN				

ABN

ABN

PPP

2019 2

25 68

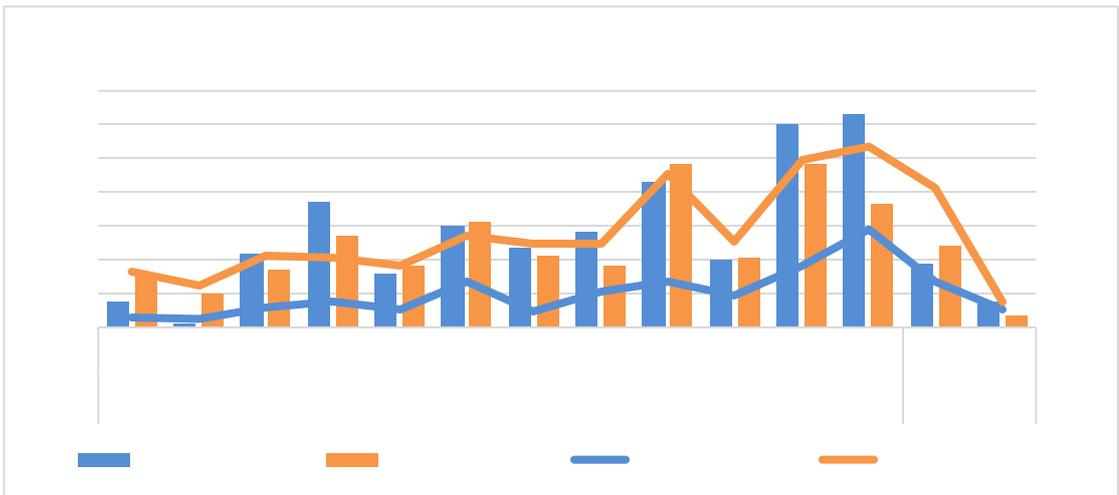
85 199

5 7

333.20

956.71

7.98



2018 1 -2019 2



3 2019 2

RMBS	1	3	101.94
	12	31	81.40
	2	6	49.53
	4	7	25.37
	2	7	24.65
	1	5	20.00
PPP	1	2	17.32
	1	3	10.00
	1	4	3.00
	25	68	333.20
!	1	!	1

2

2019 2 68 46 A+  
 AAA 60.29% 86.89%

4 2019 2

		%	( )	%
AAA	41	60.29%	289.53	86.89%
AA+	3	4.41%	2.39	0.72%
AA	1	1.47%	0.51	0.15%
A+	1	1.47%	0.11	0.03%
	22	32.35%	40.67	12.21%
	68	100.00%	333.20	100.00%

2019 2 9269 10074.66  
 AAA 4058 7797.22  
 43.78% 77.39%



## 5 2019 2

		%	BP	BP	BP !	
AAA	24	4.76	71 515	228		0.52
AA+	3	4.92	116 392	245	17	0.57
AA	1	5.49		306	61	

## 6 2019 2

		%	BP	BP	BP	
AAA	12	4.39	71 393	182		0.58
AA+						