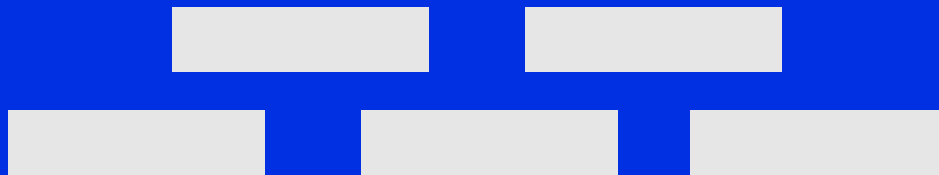


## ABS



1. 资产池

2. 基础资产

3. 特殊目的载体

4. 资产支持证券

1 + 2018

10 8 2018

2016 10

100

500

*ABS*

2017

*ABS*

1

$1/3$

$2/3$

50%

---

1 2008

23

50%  
50%

1.5

2008

400%

2

ABS

ABS

30%

ABS

8

ABS CLO

*ABS*

*ABS*

*ABS CLO*

*ABS*

3

10

2

10 12 10 30

2

ABS

*ABS*

*ABS*

*ABS*

2018	10				54	
169		40	87	12	6	1030.21
	1284.71		10.12			
10						

2017	1	-2018	10				
	2018	10		19	64	8	10
	88.837				598.97		
Ã	35	105Ã	Ct x	_	1Añ	h	

1

						↑	
2018	10	19	35	64	105	598.97	431.24
2018	9	27	67	74	182	1283.41	1031.52
2017	10	11	31	37	127	478.51	561.82

2018 10

139.22

6

2 2018 10

	( ↑ )		( ↑ )		( ↑ )	
	139.22	6	93.58	3	45.64	3
	93.18	2	0.00	0	93.18	2
	65.72	3	25.19	1	40.53	2
	61.59	3	61.59	3	0.00	0
	60.29	4	44.63	2	15.66	2
	51.04	2	0.00	0	51.04	2
	50.05	6	28.35	2	21.71	4
	48.99	2	48.99	2	0.00	0
	44.57	5	30.84	3		

3 2018 10

		↑
3	11	296.89
3	6	138.82
16	29	119.30
4	12	116.27
4	12	70.50
5	22	49.46
3		



