

ABS

2021 75      2021      " 75      "  
ABS      ABS      75

ABS

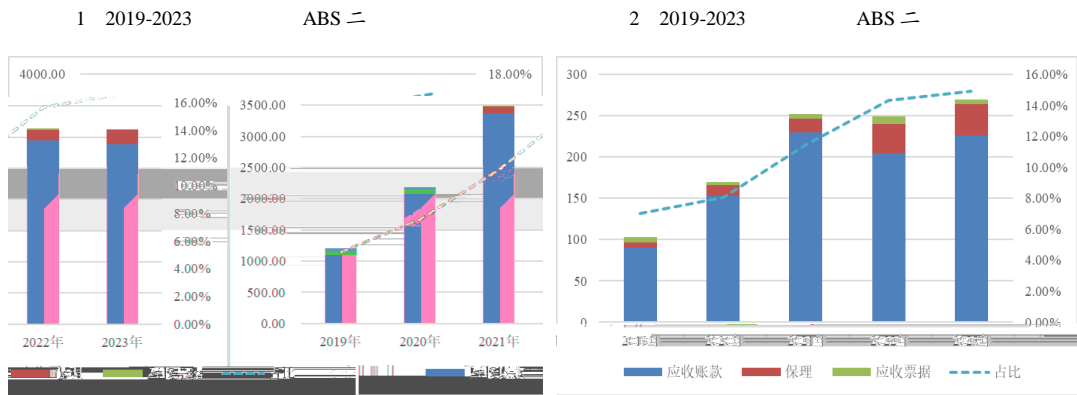
1      ABS

		2021 75	
			1 6
		2 —	1. 2.

1.  
2.      ABCP

			3. ABN
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ABS  
wind  
ABS  
ABS  
2019 2023  
ABS  
2023  
ABS  
3125.73  
ABS  
2023  
0.57%  
269  
8.03%



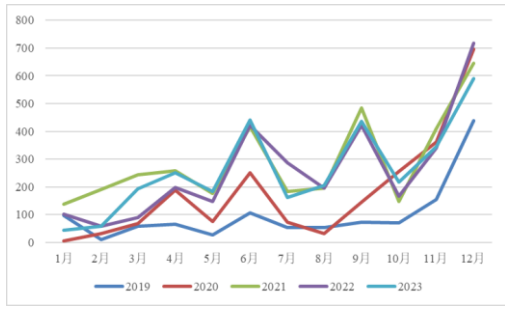
wind

wind

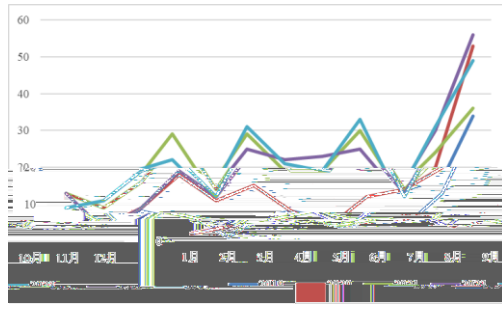
ABS / 2019 2023

3 2019-2023 ABS 二

4 2019-2023 ABS 二



wind

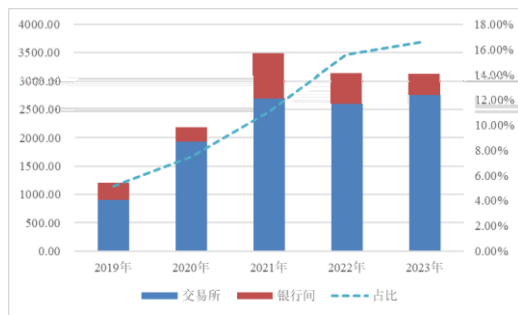


wind

2019 2023 ABS 88.04% 2023 6.04% 11.96% 82.00%

5 2019-2023

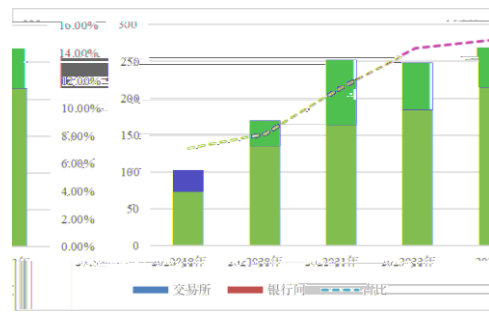
ABS 二



wind

6 2019-2023

ABS 二



wind

4

— 2023 25 1 + 1 ABS ABS 30 5 14 4 3 ABS

2023 ABS 127 2022 3 ABS 30.97% 2022 24.37% 2023 557.51 2022 183.42 49.03% ABS

2023 ABS 10.37% 89.04%

2 2022 2023 ABS 二

		2022			2023			
		14	374.09	11.90%		18	557.51	17.84%
		5	108.66	3.46%		6	141.71	4.53%
		4	101.10	3.22%		13	96.50	3.09%
		10	98.90	3.15%		22	96.07	3.07%
		5	83.44	2.65%		5	76.28	2.44%

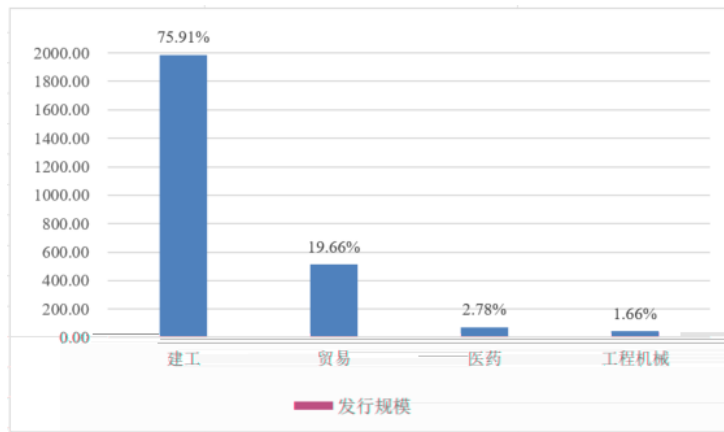
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2023  
75.91%

ABS

ABS

7 2023 ABS



wind

2023

ABS  
36.06

97

1465.96

2023

ABS

1

62.47%

1.99

wind

2023	ABS				
2023	AAA <sub>sf</sub>	ABS 1			2.34%~5.50%
1~2		2.59%~4.75%		2	
2.85%~5.45%	AAA			2023	AAA <sub>sf</sub>
49bp	2022	12bp	2023	AA <sup>+</sup> <sub>sf</sub>	ABS 1

3 2023 ABS

2023	6	2	1	AA <sup>+</sup> <sub>sf</sub>	AAA <sub>sf</sub>
2023	6	2		B AA <sup>+</sup> <sub>sf</sub> C BBB <sup>+</sup> <sub>sf</sub>	B AAA <sub>sf</sub> C AA <sub>sf</sub>

ABS

	ABS	2022	2023	ABS
	177.45	381.61		
5.64%	12.21%			ABS

4 ABS<sup>1</sup>

1-3			
2	1-2		
1-5			
16-24			B
6-7			/
2023 ( )			
2023 ( )		(	
1	4		B
1-3			B
2022	2-3		B C
2023	1-2		B

2023	ABS	2040.80	9.25%
	ABS		ABS
	12.32%		

5 2023

ABS	1558.25	482.55	2040.80	12.32%
ABS	0.00	1570.35	1570.35	9.48%
CMBS/CNABS	1220.16	107.19	1327.35	8.01%

ABS	1054.36	211.83
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