





ABS

1	制	ABS		ABS			
2018		ABS		1		"	"
		"				ABS	"
				4	24		
"		"					
		"	"	5	28		
				"	"	8	17
		"	"				
						9	13
11		11	23			"	"
"		"					"



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4 27

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8 21

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9 28

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2018 1 26

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10 8

9

30%

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1 2018 ABS





			30%
2018/11/23		11	

2 ABS ABS
2018

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" "

" 2025"

ABS

ABS

8

2 2018

ABS

2018/2/9			2025
2018/6/8			



			2025
2018/8/15			70%
			70%
			6
			12

2018/10/8

2018

500

100



2018/4/13			1 2 3 4	1 2
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2018/9/18



2018/10/30	2015		1 2	

ABS

2018				926	2660
¹	289	332	19952.40		5575.26

5

2018	247	679	694	1966	10575.33	9377.07
2017	164	455	518	1749	6562.24	7478.87

2018

154 2433.52 " 2018

" 16 " 2018

" " 2018 " "

2018 " " 2018

"

6 2018

	()		()		()	
	2433.52	154	1687.50	70	746.02	84
	2327.84	118	2102.26	89	225.58	29
	1554.16	92	755.21	39	798.96	53
	1535.33	122	591.07	30	944.26	92
	1125.41	72	811.72	51	313.69	21
	801.00	55	245.46	14	555.54	41
	733.33	42	0.00	0	733.33	42
	600.66	24	600.66	24	0.00	0
	584.49	98	11.23	3	573.26	95
	575.94	30	242.23	11	333.71	19

2018

312 33.69%

132 14.25% PPP

2 RMBS

5842.63 29.28%

3491.52 17.50%

PPP 10.81 0.05%

7 2018

RMBS	53	176	5842.63
	312	688	3491.52
	86	265	1728.12

30%

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9 2018

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15	03			AA+	2018/6/29	AAA	2017/6/29
15	04			AA+	2018/6/29	AAA	2017/6/29
15	05			AA+	2018/6/29	AAA	2017/6/29
PR	A3			AA	2018/9/29	AA+	2017/6/30
16	A4			AA	2018/9/29	AA+	2017/6/30
	02			AA	2018/11/30	AA+	2016/12/9
	03			AA	2018/11/30	AA+	2016/12/9
	04			AA	2018/11/30	AA+	2016/12/9
	05			AA	2018/11/30	AA+	2016/12/9
	06			AA	2018/11/30	AA+	2016/12/9
	03			AA	2018/6/28	AA+	2017/6/30
	04			AA	2018/6/28	AA+	2017/6/30
	05			AA	2018/6/28	AA+	2017/6/30
	04			AA-	2018/11/16	AA	2018/6/15
	05			AA-	2018/11/16	AA	2018/6/15
	06			AA-	2018/11/16	AA	2018/6/15
	17B			A+	2018/6/26	AA	2017/11/8
16	B			A	2018/10/16	AA	2018/6/25
	04			BBB-	2018/5/11	AA+	2017/6/19

05				BBB-	2018/5/11	AA+	2017/6/19
PR 01				B+	2018/6/15	AA+	2017/5/16
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
04				B	2018/9/13	AA+	2017/6/16
05				B	2018/9/13	AA+	2017/6/16
06				B	2018/9/13	AA+	2017/6/16
B	2015			B	2018/11/16	AA+	2017/6/29
01A	-			B	2018/5/18	BBB+	2018/5/4
1				C	2018/8/3	B	2018/6/28
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

2018 AAA AA+ AA 240BP 317BP
 360BP 35BP 70BP 91BP AAA
 AA+ 77BP 35BP AA+ AA 43BP
 21BP 2018

AAA AA+ AA
 84BP 120BP 40BP 80BP
 109BP 24BP

10 2018 制

		%	BP	BP	BP	
AAA	1251	5.49	45 590	240		0.38
AA+	342	6.30	63 600	317	77	0.32
AA	85	6.72	181 576	360	43	0.26

11 2018 制

		%	BP	BP	BP	
AAA	329	4.87	45 501	181		0.43

AA+	75	5.37	103 488	232	51	0.38
AA	14	6.38	181 470	340	108	0.28

12 2018 制

		%	BP	BP	BP	
AAA	922	5.71	58 590	261		0.33
AA+	267	6.57	63 600	341	80	0.27
AA	71	6.78	203 576	364	23	0.26

ABS

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2018	ABS					ABS
		ABS				ABS
			ABS	"	"	
ABS						ABS
	2019		ABS			
		"				"
						"
				"	"	
			2018			
						ABS
	ABS	"	"			ABS
			ABS			
						ABS
	ABS					

