

资产证券化市场月报

资产证券化

Asset Securitization Monthly Market Report

2019 9

LPR

ABS

ABN



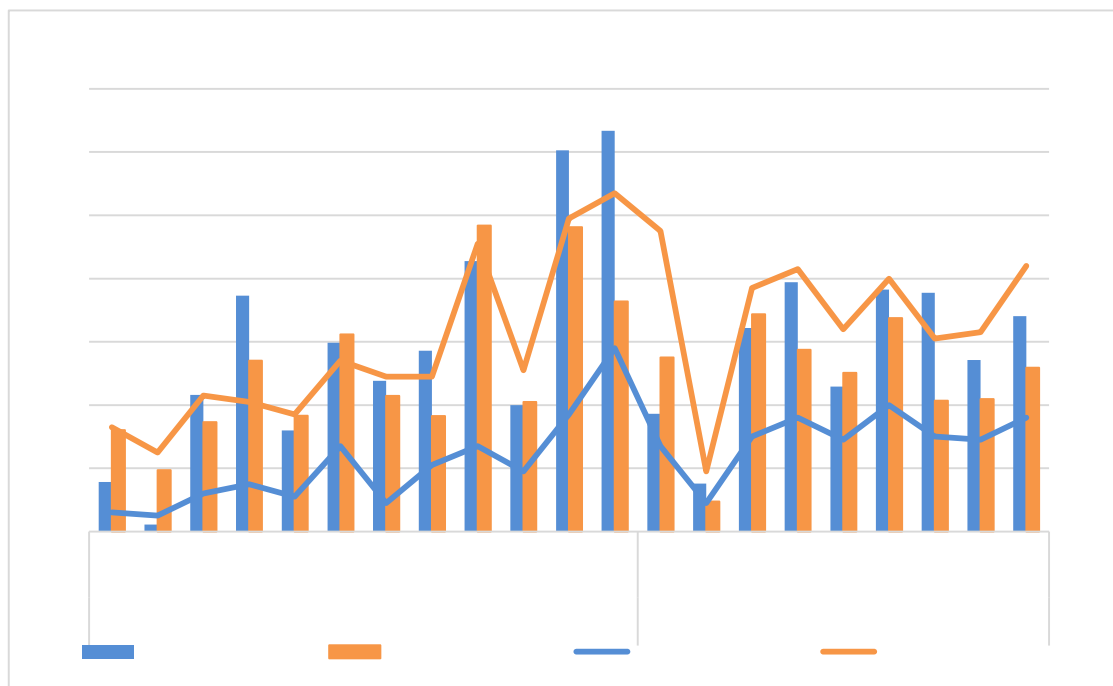
1

1	LPR	ABS				
	2019			LPR		
				55.18		
		37	30			
	LPR			A	B	8
20	LPR	4.25%		100BP	50BP	
		92.21%				4.79%
		LPR			ABS+LPR-Swap	
			LPR		LPR	
			LPR			

2

			REITs		
2019	9	24	-	-	
					20.13
3.7%			()	
	REITs				

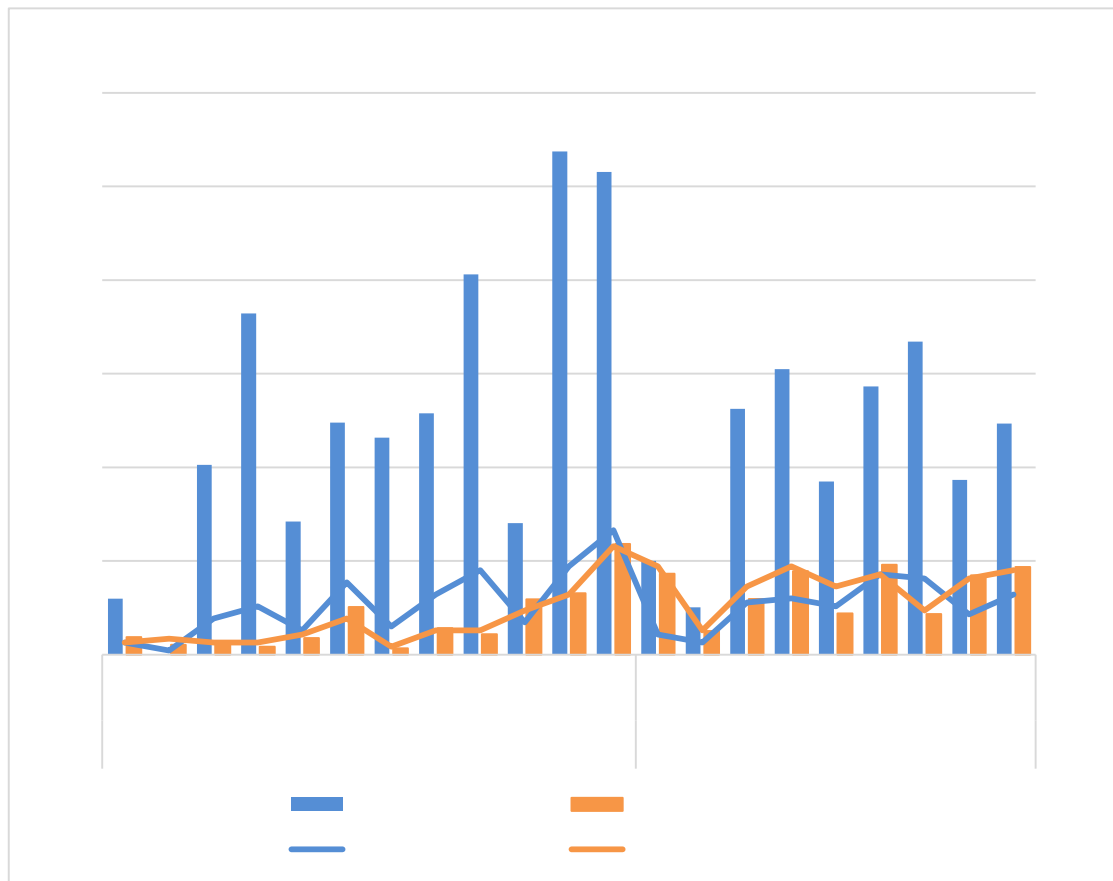
2019 9						2
2019 9			120	368		
	28	103	2	34		1798.71
356.66		935.62	2019 1 9			916 2711
			361	1084		14629.84
2136.47						



Wind

1	2018	1	-2019	9		
2019 9			36	107		7 18
9	33		1021.18		207.36	262.23
				ABS	15	45
5	13	6	13	740.50		180.71
478.00				ABN	21	62

2	5	15	46	280.68	26.65
215.77		2		84	261
85	7	1		777.53	149.30
673.39	2019	1	9	269	820
136	448		7735.58	1469.56	ABS
113	354		21	88	5870.58
	ABN	156	466	115	360
1337.31		2		647	1891
225	636		6894.25	666.91	



Wind
2 2018 1 -2019 9 ABS ABN



2019 9	36	84	107	261	1021.18	777.53
2019 8	29	63	89	176	813.82	628.23
2018 9	27	91	74	260	1283.41	1450.92

Wind

2019 9

264.86

17

2 2019 9

	264.86	17	219.52	12	45.34	5
	137.78	10	83.58	3	54.20	7
	116.51	6	93.70	2	22.81	4
	109.20	12	48.36	3	60.84	9
	108.84	8	108.84	8	0.00	0
	84.21	8	18.61	4	65.60	4
	78.70	10	70.38	7	8.32	3
	69.05	9	42.39	6	26.66	3
	66.13	3	66.13	3	0.00	0
	61.78	3	5.25	1	56.53	2

Wind

2019 9

438.57

242.87

32

18

14 2019 1

9

3023.17

2477.80

318

124

93

3

	2019 9	2019 1~9	2019 9	2019 1~9	2019 9	2019 1~9
	5	42	19	145	438.57	3023.17

	32	318	82	675	242.87	2477.80
	18	124	66	455	201.55	1478.60
	1	27	4	87	66.00	1257.52
	14	57	45	195	196.00	827.99
	-	9	-	29	-	672.65
	3	13	9	39	157.16	633.08
	14	93	29	182	62.14	589.21
	5	37	15	106	90.00	565.34
	3	35	16	146	30.00	467.99
	2	26	6	84	50.88	385.37
	1	18	3	43	9.00	288.07
	3	24	15	173	45.15	280.53
	3	13	7	35	64.10	224.84
	1	6	2	12	10.00	165.00
	5	14	10	28	57.89	89.71
PPP	-	3	-	29	-	43.62
	-	1	-	11	-	8.00
	10	56	40	237	77.40	1151.34
	120	916	368	2711	1798.71	14629.84

1. 2019 9

ABS

9

1 ABS 2 2019 1 9 ABS
129 39 ABS ABS 1 ABS

Wind

2019 9

2172 6258

30928.51

4 2019 9

			%
	154	9029.08	29.19
	581	5014.79	16.21
	366	2413.42	7.80
	143	1710.80	5.53
	101	1406.52	4.55
	53	1279.78	4.14
	60	1249.45	4.04

	80	1059.32	3.43
	148	941.09	3.04
	50	916.21	2.96
	53	769.72	2.49
	121	752.04	2.43
	11	715.51	2.31
	41	549.03	1.78
	26	400.77	1.30
	45	166.75	0.54
PPP	13	121.06	0.39
	13	90.98	0.29
	113	2342.19	7.57
	2172	30928.51	100.00

1 ABS 71 26
 14 1 BT 1 ABS 2
 ABS 4 8 1 ABS
 Wind

2019 9

225

AAA_{sf}

45.92% 73.58%

38.86% 22.16%

5 2019 9

		%		%
AAA _{sf}	169	45.92	1323.51	73.58
AA ⁺ _{sf}	48	13.04	72.86	4.05
AA _{sf}	5	1.36	2.60	0.14
BBB ⁺ _{sf}	2	0.54	1.00	0.06
BBB ⁻ _{sf}	1	0.27	0.12	0.01
	143	38.86	398.62	22.16
	368	100.00	1798.71	100.00

Wind

2019 9

3806

AAA_{sf}

42.89% 71.44%

39.18% 20.76%

6 2019 9

		%		%
AAA _{sf}	2684	42.89	22094.18	71.44
AA ⁺ _{sf}	863	13.79	1833.61	5.93
AA _{sf}	188	3.00	458.56	1.48
AA ⁻ _{sf}	11	0.18	20.13	0.07
A ⁺ _{sf}	18	0.29	26.81	0.09
A _{sf}	6	0.10	16.24	0.05
A ⁻ _{sf}	5	0.08	4.78	0.02
BBB ⁺ _{sf}	4	0.06	6.81	0.02
BBB _{sf}	3	0.05	1.20	0.00
BBB ⁻ _{sf}	13	0.21	7.33	0.02
BB _{sf}	1	0.02	14.78	0.05
B ⁺ _{sf}	7	0.11	7.70	0.02
CC _{sf}	1	0.02	9.72	0.03
C _{sf}	2	0.03	6.82	0.02
	2452	39.18	6419.84	20.76
	6258	100.00	30928.51	100.00

Wind

2019 9

³ 2019 1~9

Wind

8

7

6

8

23

1

3

2019 4 3

7 2019 1~9

15 07

07

2019 9

AAA_{sf} AA_{sf}
 26BP 73BP AA⁺_{sf} 109BP AAA_{sf}
 AA⁺_{sf} 9
 AAA_{sf}
 AA⁺_{sf}
 AA_{sf} 2 AA_{sf}
 9 AAA_{sf} AA⁺_{sf} AA_{sf}
 28BP 3BP 45BP AAA_{sf} AA⁺_{sf}
 64BP 135BP 26BP AA⁺_{sf} AA_{sf} 64BP
 182BP 18BP

8 2019 9

			%	BP	BP	BP	
AAA _{sf}	149	3.59	4.79	34 485	202	-	0.65
AA ⁺ _{sf}	40	2.65	5.38	85 585	266	64	0.52
AA _{sf}	5	1.80	5.96	234 526	330	64	0.36

Wind

2019 9

AAA_{sf} AA⁺_{sf}
 42BP 121BP 45BP 84BP

AAA_{sf}

AAA_{sf}

9 2019 9

