

# 资产支持证券市场月报

Monthly Report on the Asset-Backed Security Market

## 发行单数及规模环比减少，首单“三绿”A



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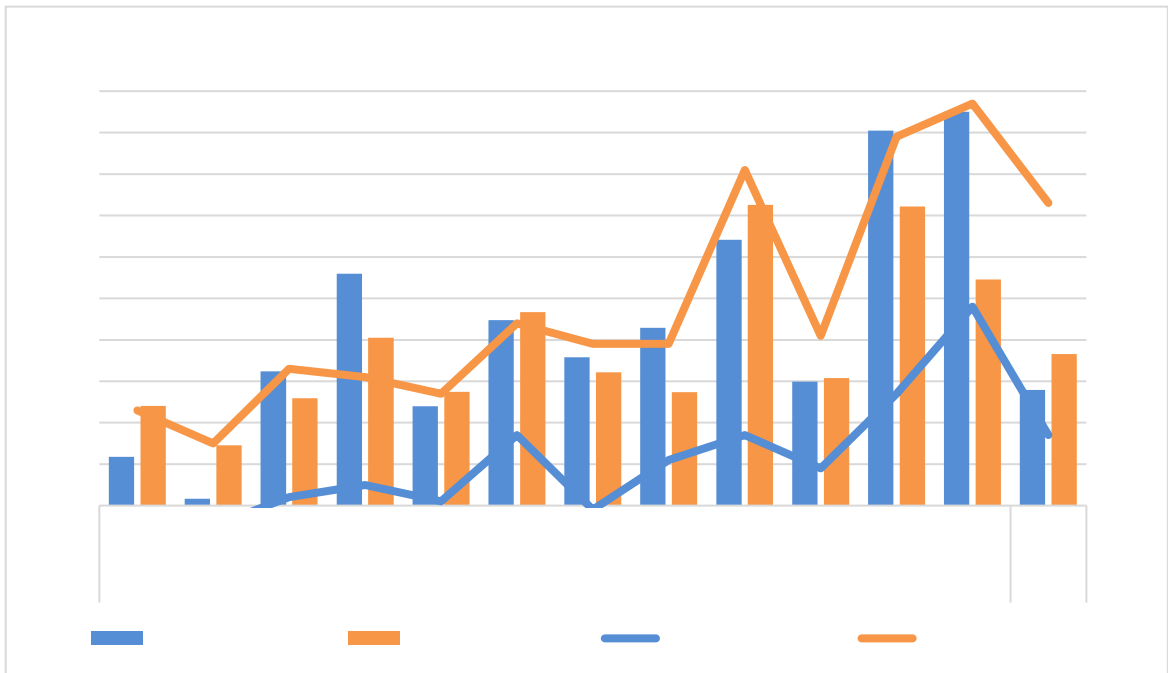
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ABN

|      |         |     |         |  |    |        |        |
|------|---------|-----|---------|--|----|--------|--------|
| 2019 | 1       |     |         |  |    |        |        |
|      | 110     | 267 |         |  | 55 | 148    | 71 157 |
|      | 1289.91 |     | 1702.78 |  |    | 573.31 |        |



|      |    |       |   |        |       |
|------|----|-------|---|--------|-------|
| 2018 | 1  | -2019 | 1 |        |       |
| 2019 | 1  |       |   | 27     | 84    |
|      | 21 | 64    |   | 558.97 |       |
|      |    |       |   |        | 31 67 |

83 183  
730.94

24 81

50 93

1

1

| 2019 | 1  | 27 | 83  | 84  | 183 | 558.97  | 730.94  |
|------|----|----|-----|-----|-----|---------|---------|
| 2018 | 12 | 58 | 107 | 151 | 264 | 1901.44 | 1091.25 |
| 2018 | 1  | 6  | 33  | 20  | 90  | 235.11  | 481.50  |

2019 1

20 177.79

2 2019 1

|  |  | ( )    |    | ( )   |   | ( )    |    |
|--|--|--------|----|-------|---|--------|----|
|  |  | 177.79 | 20 | 29.41 | 1 | 148.38 | 19 |
|  |  | 106.60 | 19 | 0.00  | 0 | 106.60 | 19 |
|  |  | 99.77  | 7  | 72.52 | 3 | 27.25  | 4  |
|  |  | 88.23  | 11 | 64.19 | 5 | 24.04  | 6  |
|  |  | 63.34  | 9  | 27.68 | 3 | 35.66  | 6  |
|  |  | 60.73  | 5  | 24.18 | 2 | 36.55  | 3  |
|  |  | 53.97  | 4  | 53.97 | 4 | 0.00   | 0  |
|  |  | 53.20  | 5  | 0.00  | 0 | 53.20  | 5  |
|  |  | 46.43  | 8  | 0.00  | 0 | 46.43  | 8  |
|  |  | 44.48  | 3  | 44.48 | 3 | 0.00   | 0  |

2019 1

58 473.54

14 164.40

3.08

REITs

1

3 2019 1

|       |     |     |         |
|-------|-----|-----|---------|
|       |     |     |         |
|       | 58  | 107 | 473.54  |
|       | 14  | 56  | 164.40  |
|       | 3   | 10  | 117.44  |
|       | 1   | 3   | 95.85   |
|       | 5   | 19  | 90.89   |
| RMBS  | 1   | 4   | 86.60   |
|       | 5   | 14  | 71.09   |
|       | 10  | 17  | 56.17   |
| CMBS  | 4   | 9   | 46.20   |
|       | 1   | 6   | 30.00   |
|       | 2   | 4   | 10.00   |
| REITs | 1   | 2   | 3.08    |
|       | 3   | 10  | 27.15   |
|       | 2   | 6   | 17.50   |
|       | 110 | 267 | 1289.91 |

2

2019 1 267 166 AA  
AAA 53.18% 77.05%

4 2019 1

|     |     | %     | ( )     | %     |
|-----|-----|-------|---------|-------|
| AAA | 142 | 53.18 | 993.92  | 77.05 |
| AA+ | 20  | 7.49  | 81.60   | 6.33  |
| AA  | 4   | 1.50  | 3.37    | 0.26  |
|     | 101 | 37.83 | 211.03  | 16.36 |
|     | 267 | 100   | 1289.91 | 100   |



2019 1 9185 9891.90  
 AAA 4033 76477.79  
 43.91% 77.31%

2019 1 1 1  
 5  
 5 2019 1

|     |      |  |  |      |           |     |           |
|-----|------|--|--|------|-----------|-----|-----------|
|     |      |  |  |      |           |     |           |
| L B | 2017 |  |  | BBB- | 2019/1/30 | AAA | 2018/6/25 |

2019 1 AAA AA+ AA 270BP 309BP  
 416BP AAA AA+ 39BP AA+ AA 107BP  
 AAA AA+

4 AAA AA+  
 87BP 227BP 92BP 194BP AA



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6 2019 1

|  |  |   |    |    |    |  |
|--|--|---|----|----|----|--|
|  |  | % | BP | BP | BP |  |
|--|--|---|----|----|----|--|