

ABS

ABCP

ABCP

ABCP

ABCP

ABCP

ABS

"

"

ABCP

ABCP



"

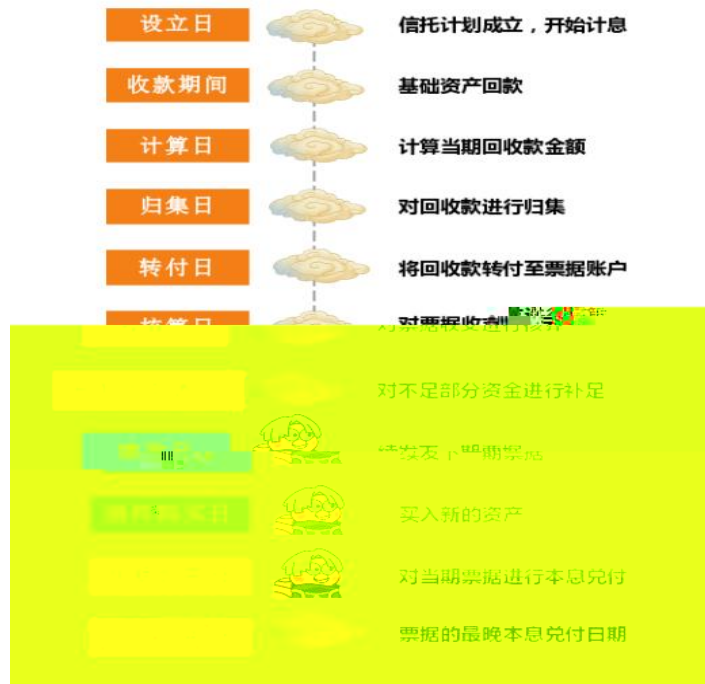
"

ABCP

ABCP

ABN

### ABCP项目常见日期安排



ABCP

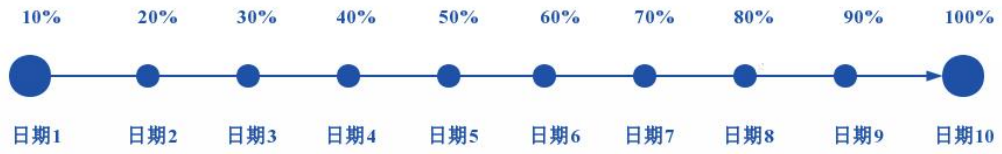
ABCP

ABCP

ABCP

ABCP		
2	ABCP	20%
6	ABCP	60%
10		
	ABCP	ABN

基础资产回款比例



ABCP

ABCP

ABCP

ABCP

" "

2 6 10

压力测试模型	续发日2	续发日6	续发日10	续发不成功
组合资产信用分析	AAA <sub>sf</sub>	AA <sub>sf</sub>	A <sub>sf</sub>	A <sub>sf</sub>
关键债务人测试	BBB <sup>+</sup> <sub>sf</sub>	BBB <sub>sf</sub>	BBB <sub>sf</sub>	BBB <sub>sf</sub>
现金流测试	AAA <sub>sf</sub>	AA <sub>sf</sub>	A <sub>sf</sub>	A <sub>sf</sub>
最终级别	BBB <sup>+</sup> <sub>sf</sub>	BBB <sub>sf</sub>	BBB <sub>sf</sub>	BBB <sub>sf</sub>

A bar chart with the vertical axis labeled '续发募集资金金额' (Amount of funds raised in continuation). The horizontal axis has four categories: '续发日2', '续发日6', '续发日10', and '续发不成功'. The bars show that the amount of funds raised is highest for '续发日2' and lowest for '续发不成功'.

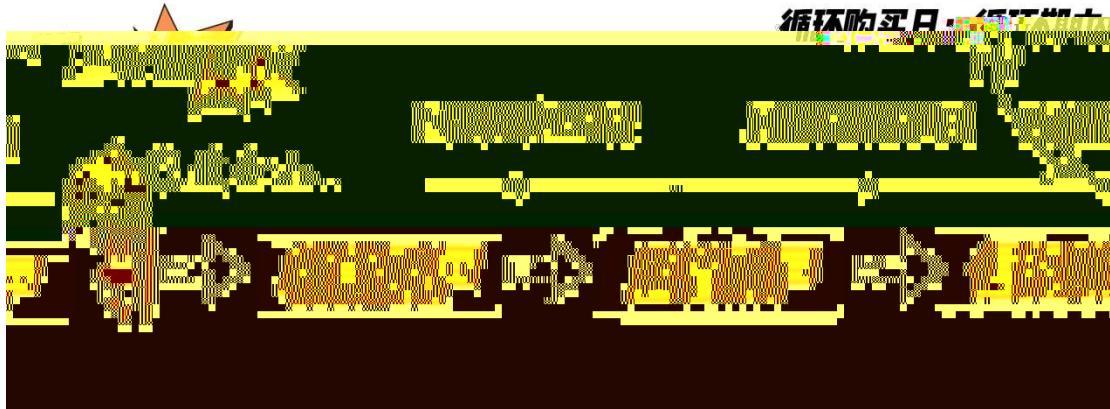
ABN

ABCP

ABCP

ABCP

ABCP



ABCP

T

1

ABCP

ABCP

ABCP

2

ABCP

ABCP

ABCP

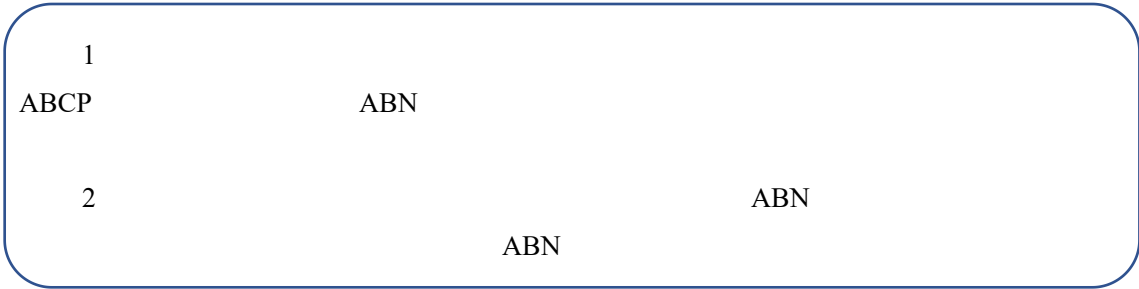
ABCP

ABCP

ABCP

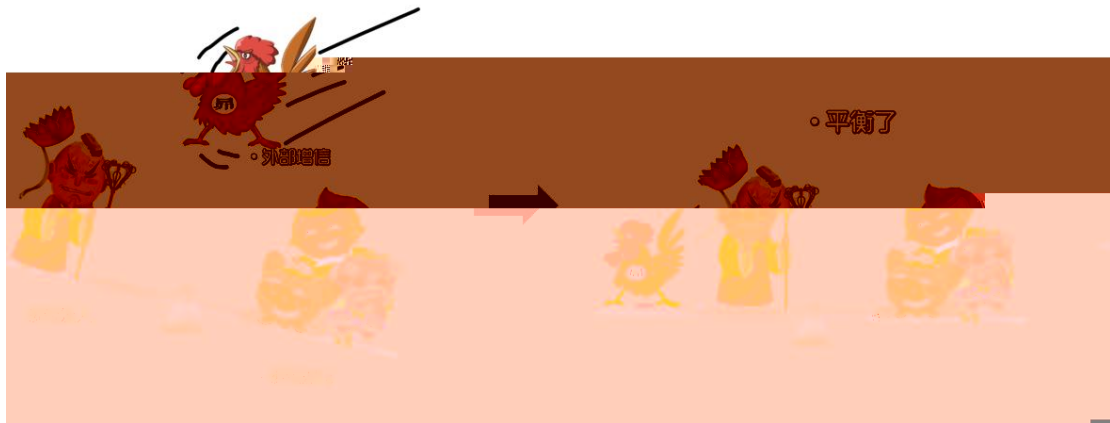
ABCP

ABN  
ABCP ABCP



ABCP  
ABN  
ABCP

ABCP



ABCP  
ABCP

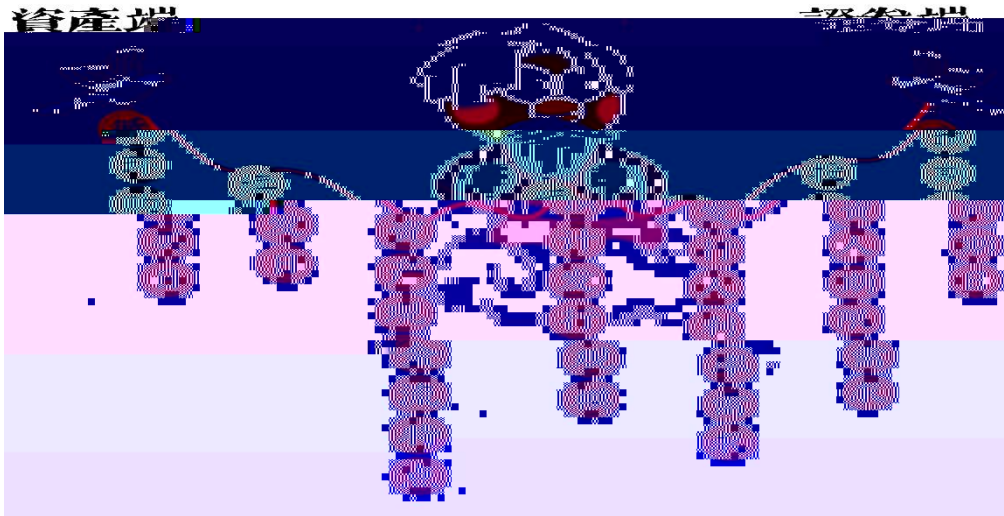
ABCP

ABCP

“ ”

ABCP

景道吉日



R<sub>g</sub>



ABS      ABCP      ABCP

ABS      ABCP      ABN

ABS      ABCP      ABCP

ABS 2022

ABS

ABS

ABS

ABS

ABS

ABS