

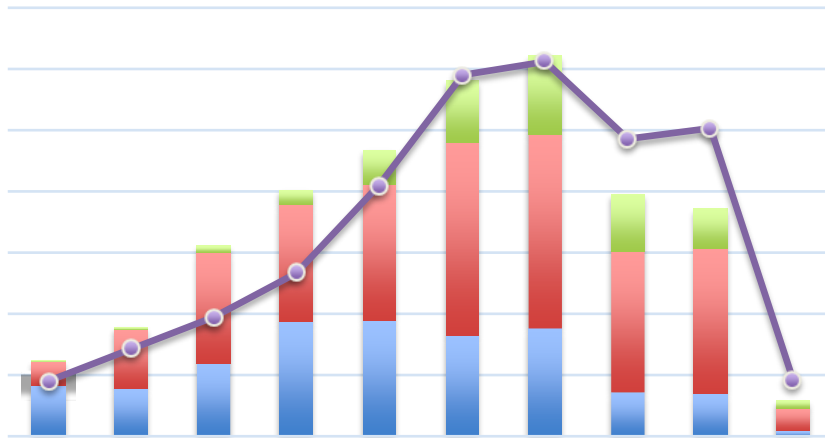
2024

ABS

1.

1

2

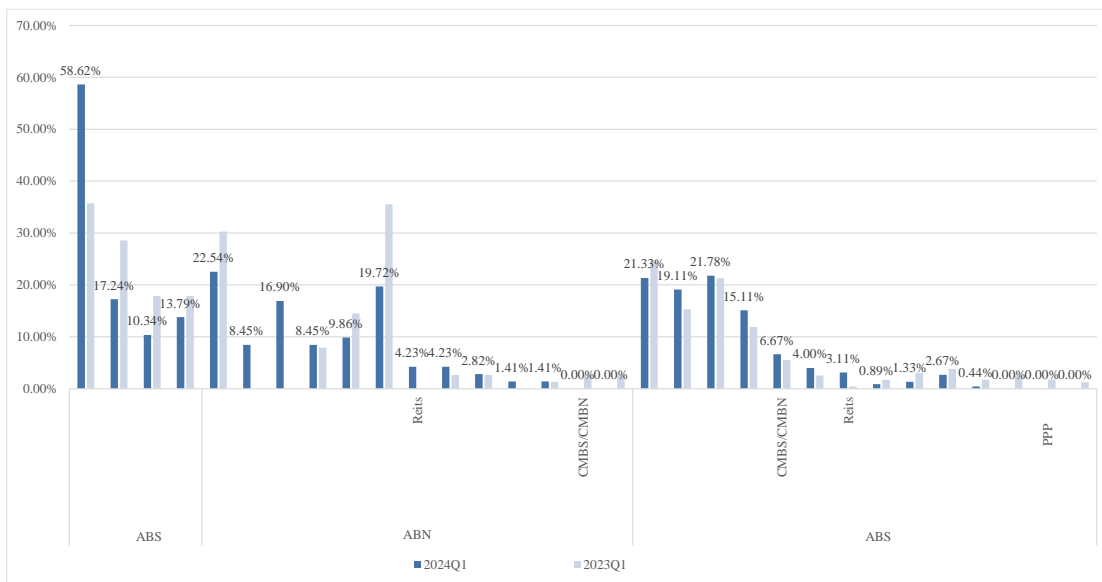
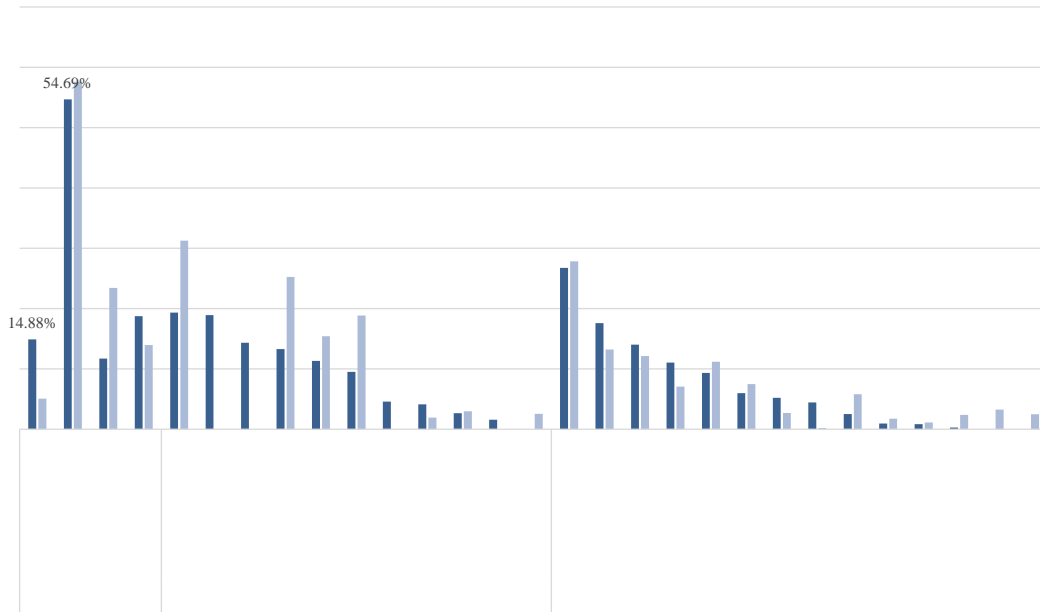


1
2

(" - " /

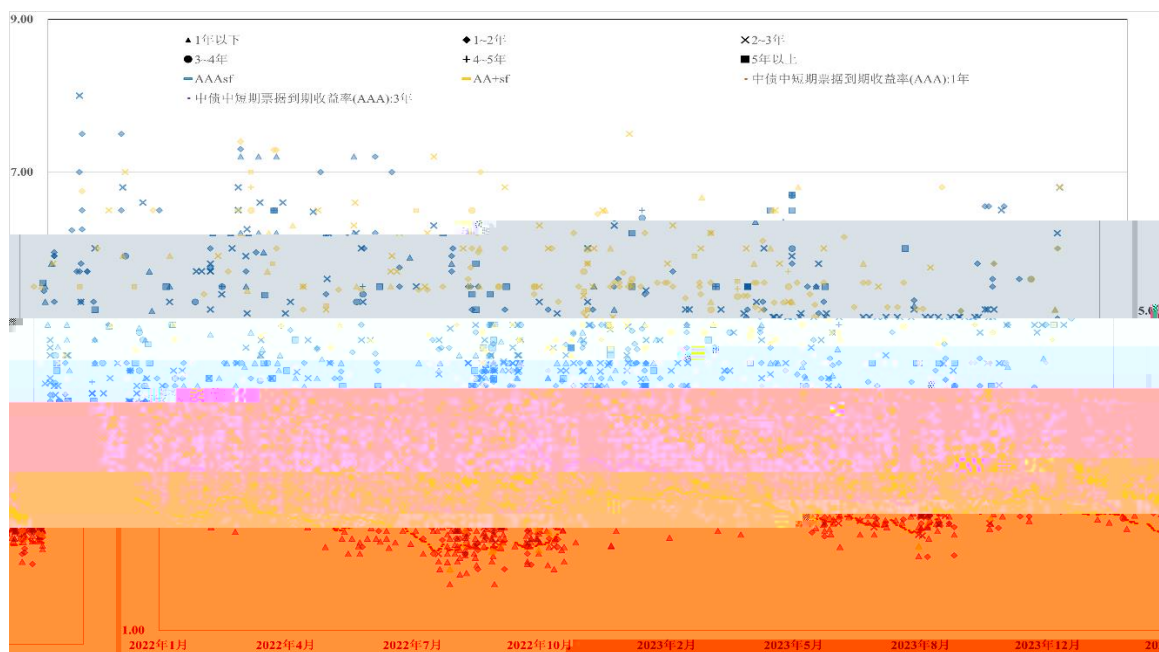
"

(" @ (" + %

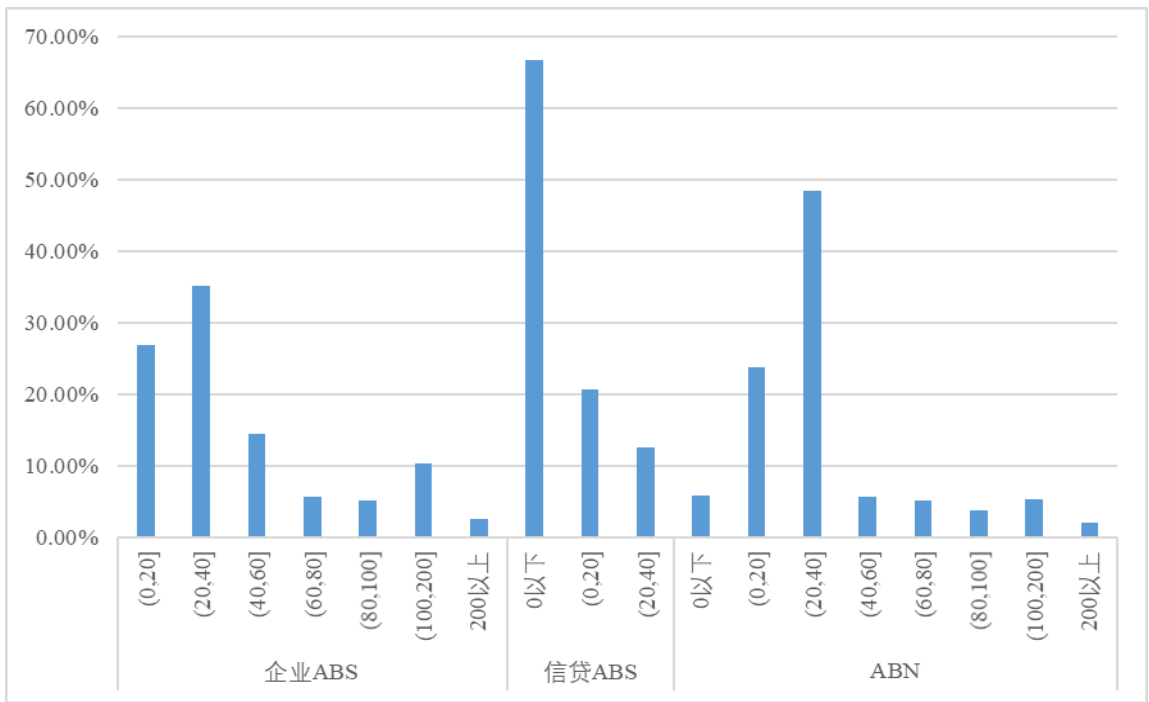


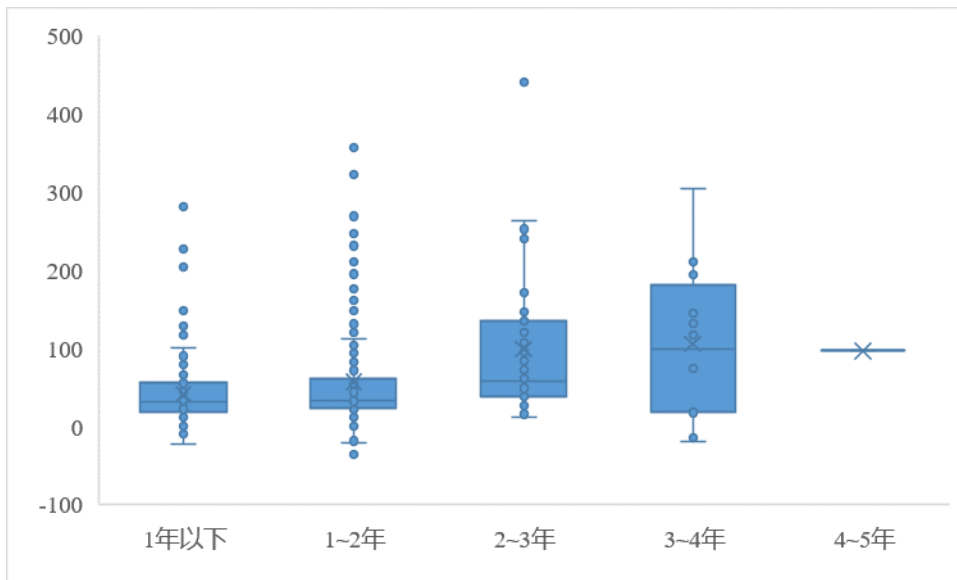
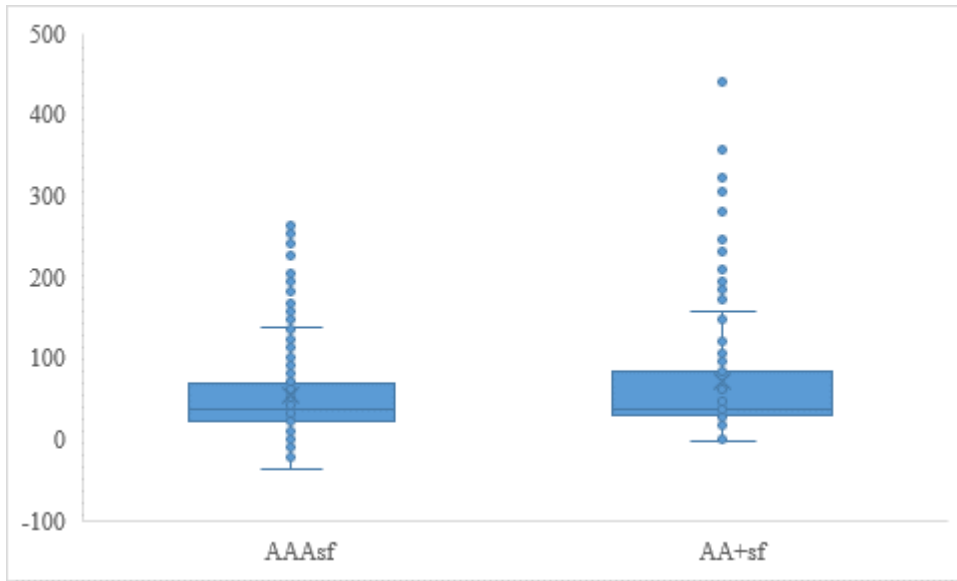
ABS				
-	84.21	22.19	1	3.45
	60.00	15.81	1	3.45
	32.36	8.53	1	3.45
	176.57	46.52	3	10.34
	28.86	7.60	1	3.45
	26.54	6.99	2	6.90
	231.97	61.12	6	20.69
	317.08	83.54	11	37.93
	379.56	100.00	29	100.00
ABN				
	91.00	14.34	6	8.45
	58.57	9.23	1	1.41
	50.00	7.88	5	7.04
	199.57	31.44	12	16.90
	40.00	6.30	2	2.82
	32.85	5.18	2	2.82
	272.42	42.92	16	22.54
	379.55	59.79	27	38.03
	634.76	100.00	71	100.00
ABS				
	100.00	5.24	8	3.56
	84.65	4.43	16	7.11
	71.00	3.72	10	4.44
	255.65	13.39	34	15.11
	68.30	3.58	14	6.22
	68.00	3.56	7	3.11
	391.95	20.53	55	24.44
	689.29	36.11	79	35.11
	1909.04	100.00	225	100.00

2.



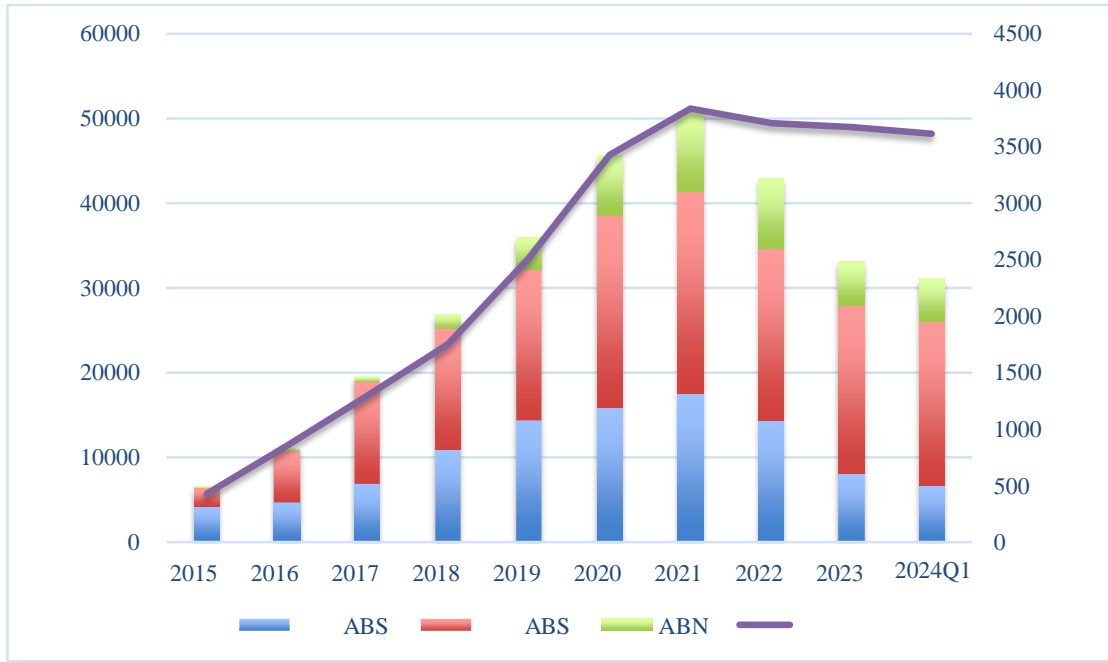
	2023Q4		2024Q1		2023Q4		2024Q1	
	AAA _{sf}	(bps)	AAA _{sf}	(bps)	AA ⁺ _{sf}	(bps)	AA ⁺ _{sf}	(bps)
1	2.93%	19.23	2.67%	-26.40	3.31%	-51.33	3.17%	-14.35
1~2	3.06%	7.74	2.87%	-18.96	3.73%	-8.45	3.13%	-60.05
2~3	3.34%	24.92	3.32%	-2.56	3.86%	-22.40	3.78%	-7.45
3~4	3.29%	-0.59	2.52%	-76.57	4.17%	-44.91	5.42%	124.27
4~5	3.30%	-92.33	3.70%	40.00	4.20%	-132.97	--	--
5	3.55%	-1.36	3.24%	-30.36	3.58%	-76.08	3.72%	13.81





b

ABS



5.

" "

9

10

11

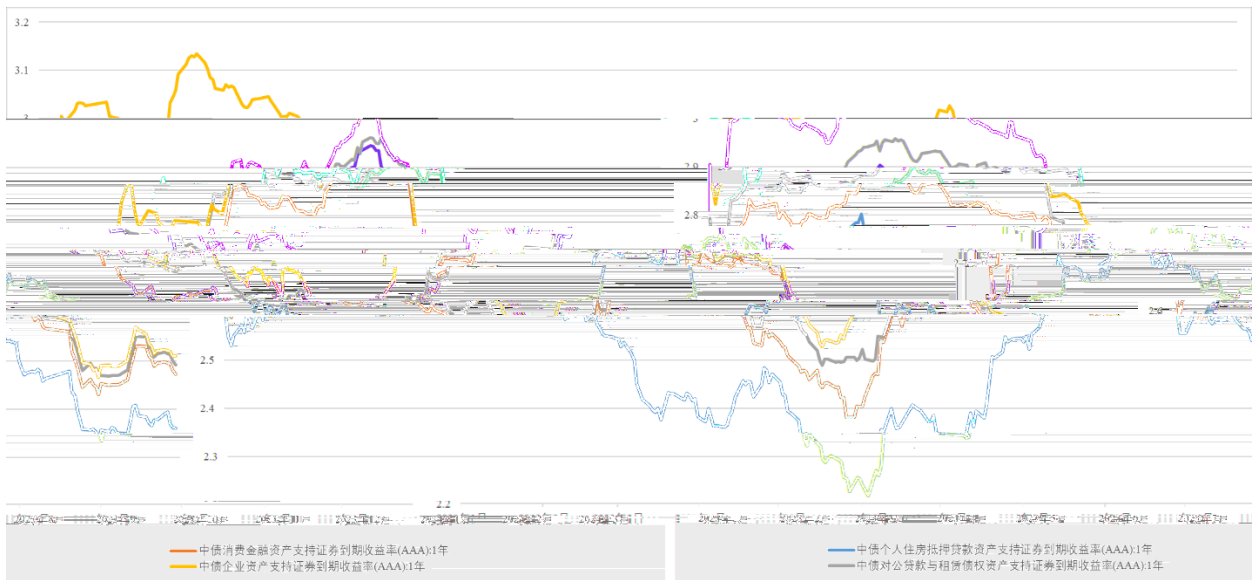
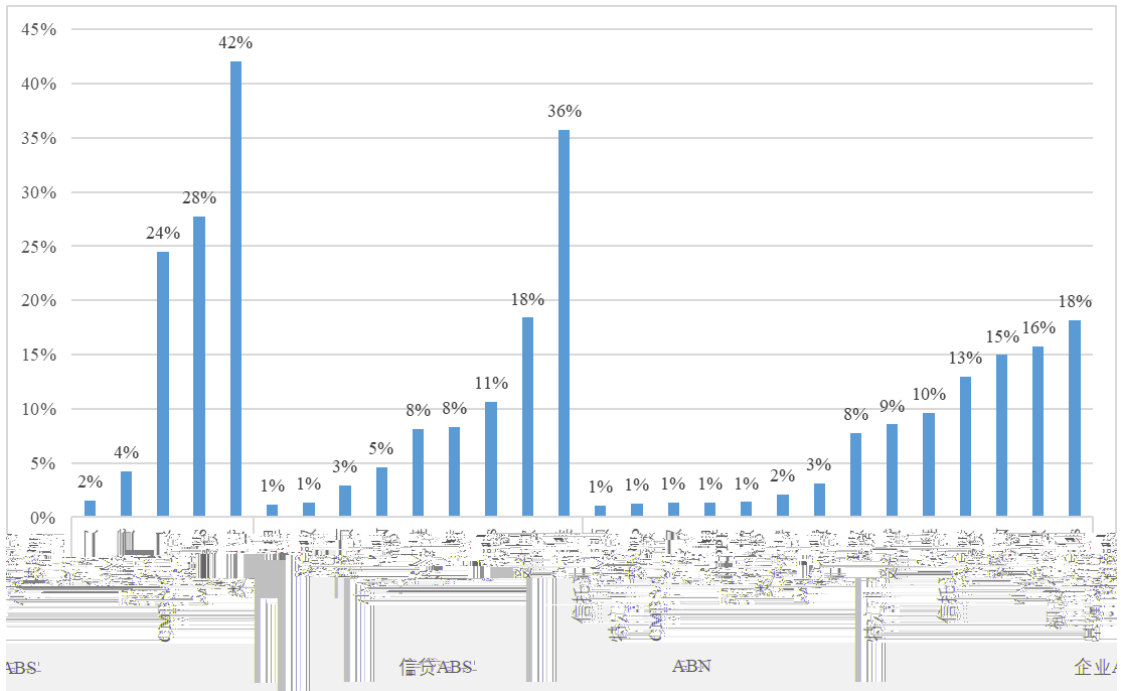
12

13

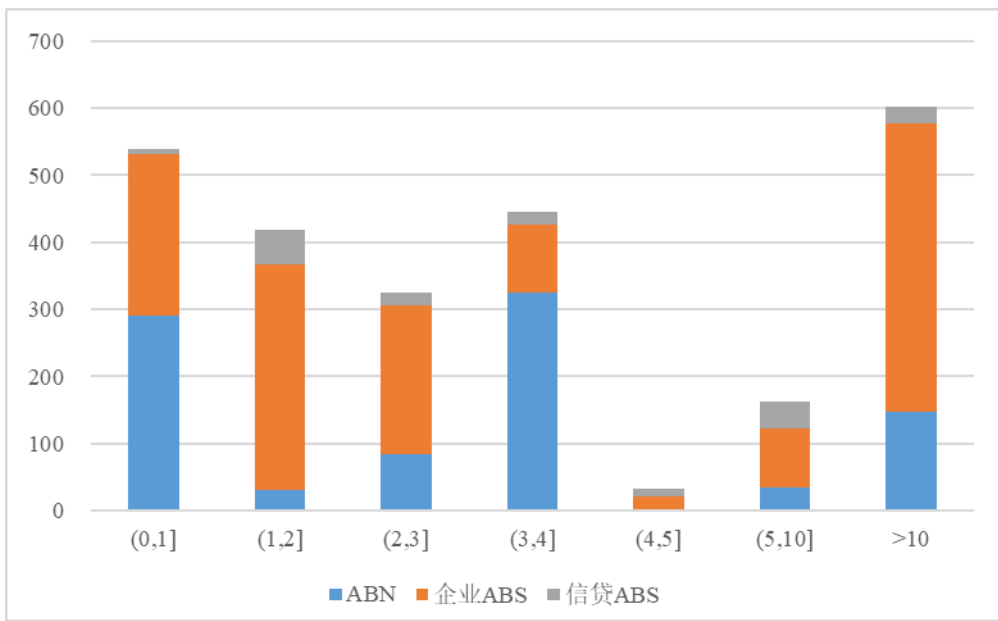
1.

14

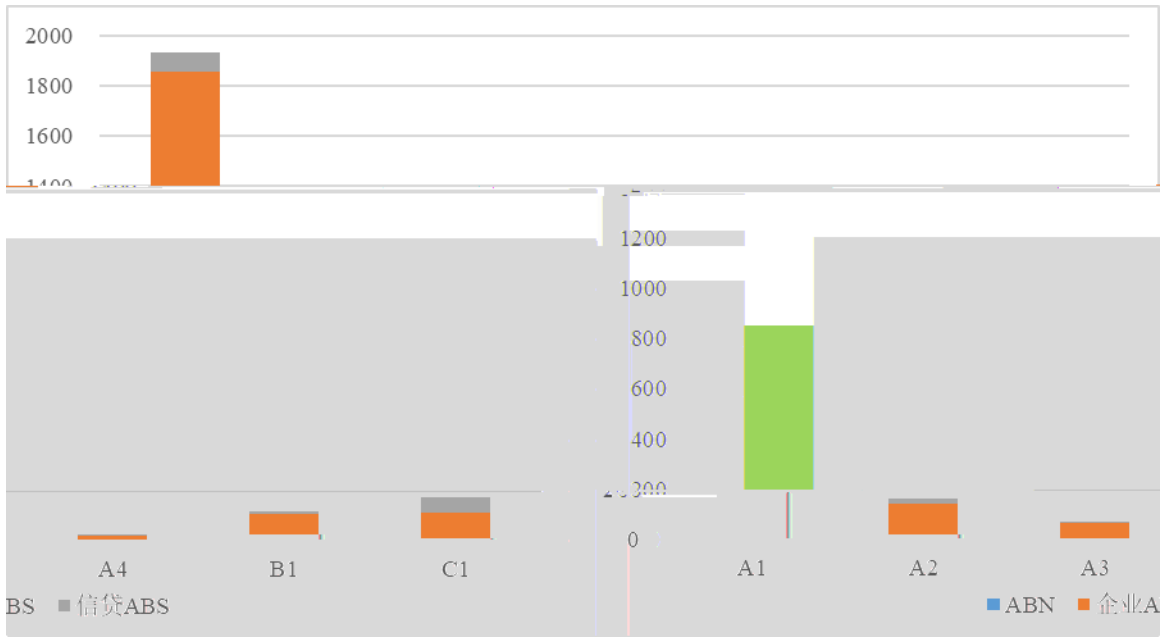
2.



3.



4.



" "

2 --- 1 --- 3 ---

ABS

2024 3 29