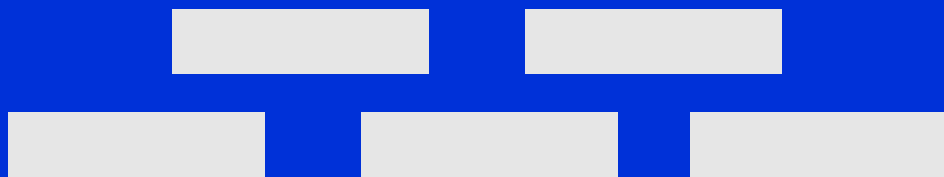


资产支持证券市场月报

2018 11 22

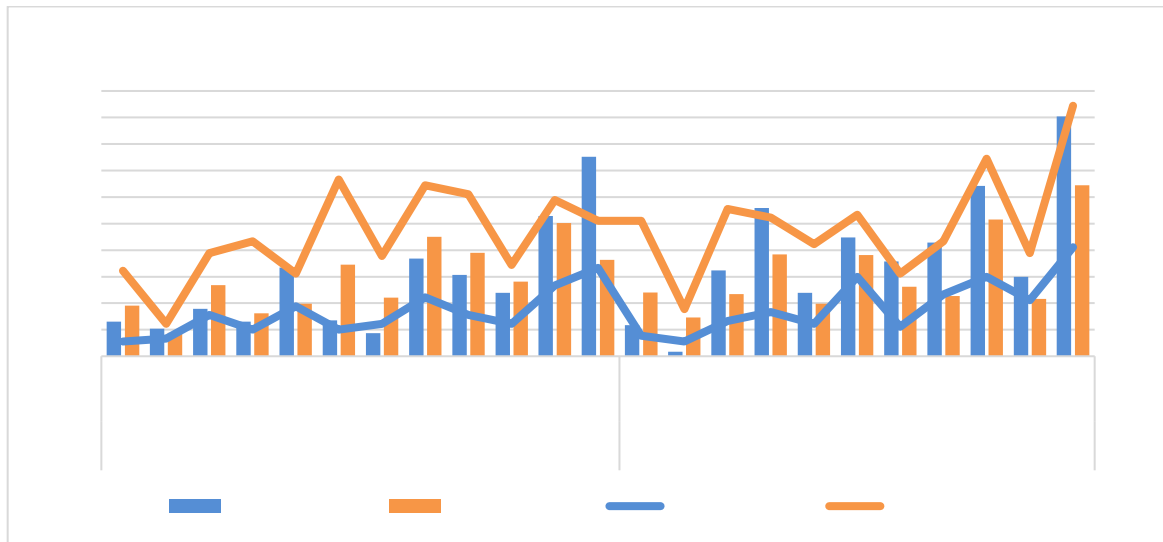
发行单数及规模大幅增加，首张 ABS 从业人员罚单开出



1	ABS			ABS		
			2015			
			ABS			
	2018			ABS		ABS
	ABS					
ABS	10					
	ABS			ABS		
	ABS			ABS		
2						
11	14	-				
		8.92	18		5.08%	

0.90 0.95 0.99 1.05 1.11
 5.90% 6.25% 6.30% 6.50% 6.50% AAA
 0.30

2018 11 122
 363 68 194 45 71 3098.75
 2068.54 1034.87



1 2017 1 -2018 11
 2018 11 37 107
 18 43 13 39 1808.90



3 2018 11

	9	30	1021.22
	37	86	529.40
	6	17	377.50
	11	37	229.00
	14	53	205.33
	1	3	150.00
REITs	2	6	80.20
	3	9	77.85
	4	28	63.07
	4	11	62.50
	5	10	50.00
	3	9	48.07
	2	6	35.88
	5	9	33.46
	2	4	30.00
	2	7	27.82
	3	8	18.61
	3	8	17.20
	2	13	12.34
	1	1	10.10
	1	3	10.00
	2	5	9.20
	122	363	3098.75

1

A+	2	0.55	2.30	0.07
A	1	0.28	4.30	0.14
BBB	2	0.55	1.00	0.03
BBB-	6	1.65	5.17	0.17
	124	34.16	430.27	13.89
	363	100	3098.75	100

2018 11 8580 8191.08
 AAA 3757 6241.78
 43.79% 76.20%

2018 11 3 9
 5
 5 2018 11



2018 11 AAA AA+ AA 219BP 256BP
 304BP 13 92 133 BP
 AAA AA+ 37 BP AA+ AA 48
 BP

6 2018 11

		%	BP	BP	BP	
AAA	140	5.00	58 501	219		0.45
AA+	22	5.34	113 542	256	37	0.48
AA	9	5.80	181 576	304	48	0.44

7 2018 11

		%	BP	BP	BP	
AAA	47	4.44	76 501	164		0.58
AA+	9	4.91	113 488	201	37	0.56

AA	4	5.66	181 441	294	93	0.41
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8 2018 11

		%	BP	BP	BP	
AAA	93	5.29	58 497	247		0.36
AA+	13	5.64	203 542	294	47	0.40
AA	5	5.91	206 576	313	19	0.50