

「地域金融機関CLO シンセティック型(合同会社クローバー2018)」発行後情報開示サマリー

(令和元年9月5日時点)

1. 発行の概要

| 項目                         | A号無担保社債  | C号無担保保証付社債  |
|----------------------------|--|---|
| 発行証券総額                     | ¥16,300,000,000  | ¥2,900,000,000  |
| 利率(注1)                     | Tibor+0.22%  | Tibor+0.11%   |
| 予定償還日<br>または<br>予定償還スケジュール | 【当初どおり変更なし】<br>・初回を平成30年6月20日とし、毎年3月、6月、9月及び12月に順次償還(当該期日が営業日でない場合はその翌営業日) | 【当初どおり変更なし】<br>・A号及びB号社債元本が全額償還後に順次償還(当該期日が営業日でない場合はその翌営業日) |
| 格付(維持、変更等)情報               | R & I<br>当初: AAA<br>現在: AAA  | R & I<br>当初: AA+<br>現在: AA+                                 |

(注1)3か月Tibor

2. ストラクチャー、関係者概要

| 項目                    | 開示内容   |
|-----------------------|--|
| 主な関係者の情報              |  |
| 参加金融機関<br>(個別CDSバイヤー) | 株式会社七十七銀行、株式会社清水銀行、株式会社但馬銀行、株式会社鳥取銀行、株式会社北日本銀行、株式会社東日本銀行、株式会社みなと銀行、帯広信用金庫、朝日信用金庫、西武信用金庫、多摩信用金庫、諏訪信用金庫、富山信用金庫、金沢信用金庫、福井信用金庫、大阪信用金庫、大阪シティ信用金庫、姫路信用金庫、しまなみ信用金庫、徳島信用金庫、愛媛信用金庫、長野県信用組合(合計22金融機関、金融機関コード順) |
| 財務代理人                 | 三井住友信託銀行株式会社   |
| 独立認定人                 | 有限会社東京共同会計事務所  |
| リスクに対する手当て            |  |
| 信用補完・流動性補完            | 信用補完: 優先劣後構造<br>C号無担保保証付社債については日本公庫による保証<br>参加金融機関毎に設定する免責金額(約1.9%~約38.6%)の設定<br>流動性補完: プレミアムの3か月前取分、C号社債利息の当初2回分留保  |
| 劣後部分設定額               | A号社債に対する劣後部分<br>B号社債(合計) ¥6,867,000,000(注1)<br>C号社債(合計) ¥2,900,000,000(注1)(注2)<br>免責金額(合計) ¥963,000,000(注3)  |
| うち劣後部分毀損額             | B号社債(合計) ¥0(注4)<br>C号社債(合計) ¥0(注2)(注4)<br>免責金額(合計) ¥61,438,602(注5)   |

(注1)当初社債発行額

(注2)C号社債の元本及び利息支払に対し日本公庫による全額保証が付される

(注3)当初免責金額

(注4)劣後部分を超過した累積ポートフォリオデフォルト金額の合計額

(注5)各CDS契約の累積ポートフォリオデフォルト金額の合計額

(但し、各バイヤー設定の免責金額を超過する累積ポートフォリオデフォルト金額は含まれない。)

3. 裏付資産の属性、性質

| 項目                 | 債券発行時点(平成30年3月) | 令和元年9月5日時点          |
|--------------------|-----------------|---------------------|
| 参照債務残高             | ¥27,030,000,000 | ¥17,614,840,000(注3) |
| 参照債務残高率            | 100.00%         | 65.17%              |
| クレジットイベント発生率(注1)   | 0.00%           | 0.09%               |
| 累積クレジットイベント発生率(注2) | 0.00%           | 0.23%               |
| 参照債務               | 1106件           | 1081件               |
| 一参照債務あたり平均貸出残高     | ¥24,439,421     | ¥16,294,949         |

参照債務残高及び参照債務件数については、クレジットイベントが確定したもの、繰上償還があったものを同債務及び同件数から除く

(注1)クレジットイベント発生率(%) : 期中確定デフォルト金額/期初参照債務残高

(注2)累積クレジットイベント発生率(%) : 累積ポートフォリオデフォルト金額/当初参照債務残高

(注3)直近開示の月次パフォーマンスの原資産残高とは参照する時点が異なるため一致しない。原資産残高は、金銭消費貸借契約に基づく基準日時点の債権残高を指し、参照債務残高は、CDS契約に基づくプレミアム計算想定元本確定日(以下、「元本確定日」という。)において参照する時点(第1プレミアム計算小期間の末日)の債権残高を指している。ただし、参照時点から元本確定日までの間に参照債務の変動(延滞及び期限前返済の判明並びにクレジットイベントの確定)が生じた場合、参照時点に属する月次パフォーマンスの原資産残高と乖離が生じる。

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4. 個別オリジネーター毎の状況

| 金融機関名     | 参照債務残高          |                 | デフォルト金額(注1) |             | (ご参考)        |
|-----------|-----------------|-----------------|-------------|-------------|--------------|
|           | 当初<br>(30年3月)   | 現在<br>(1年9月5日)  | 1.6.7~1.9.5 | 累積          | 免責金額         |
| 七十七銀行     | ¥807,000,000    | ¥538,152,000    | ¥0          | ¥0          | ¥32,000,000  |
| 清水銀行      | ¥2,278,000,000  | ¥1,520,624,000  | ¥0          | ¥0          | ¥90,000,000  |
| 但馬銀行      | ¥914,000,000    | ¥614,208,000    | ¥0          | ¥0          | ¥34,000,000  |
| 鳥取銀行      | ¥719,000,000    | ¥472,872,000    | ¥0          | ¥0          | ¥21,000,000  |
| 北日本銀行     | ¥1,020,000,000  | ¥646,976,000    | ¥0          | ¥0          | ¥37,000,000  |
| 東日本銀行     | ¥795,000,000    | ¥483,512,000    | ¥17,054,602 | ¥17,054,602 | ¥31,000,000  |
| みなと銀行     | ¥4,972,000,000  | ¥3,161,466,000  | ¥0          | ¥18,752,000 | ¥180,000,000 |
| 帯広信用金庫    | ¥1,033,000,000  | ¥688,984,000    | ¥0          | ¥0          | ¥34,000,000  |
| 朝日信用金庫    | ¥1,000,000,000  | ¥653,744,000    | ¥0          | ¥0          | ¥19,000,000  |
| 西武信用金庫    | ¥4,517,000,000  | ¥3,010,371,000  | ¥0          | ¥16,672,000 | ¥97,000,000  |
| 多摩信用金庫    | ¥799,000,000    | ¥540,837,000    | ¥0          | ¥0          | ¥28,000,000  |
| 諏訪信用金庫    | ¥457,000,000    | ¥304,792,000    | ¥0          | ¥0          | ¥24,000,000  |
| 富山信用金庫    | ¥700,000,000    | ¥467,505,000    | ¥0          | ¥0          | ¥34,000,000  |
| 金沢信用金庫    | ¥325,000,000    | ¥216,728,000    | ¥0          | ¥0          | ¥50,000,000  |
| 福井信用金庫    | ¥716,000,000    | ¥400,224,000    | ¥0          | ¥0          | ¥25,000,000  |
| 大阪信用金庫    | ¥1,775,000,000  | ¥1,098,920,000  | ¥0          | ¥0          | ¥45,000,000  |
| 大阪シティ信用金庫 | ¥490,000,000    | ¥306,848,000    | ¥0          | ¥8,960,000  | ¥23,000,000  |
| 姫路信用金庫    | ¥1,020,000,000  | ¥680,544,000    | ¥0          | ¥0          | ¥33,000,000  |
| しまなみ信用金庫  | ¥70,000,000     | ¥54,813,000     | ¥0          | ¥0          | ¥27,000,000  |
| 徳島信用金庫    | ¥254,000,000    | ¥169,472,000    | ¥0          | ¥0          | ¥10,000,000  |
| 愛媛信用金庫    | ¥354,000,000    | ¥239,400,000    | ¥0          | ¥0          | ¥30,000,000  |
| 長野県信用組合   | ¥2,015,000,000  | ¥1,343,848,000  | ¥0          | ¥0          | ¥59,000,000  |
| 合計        | ¥27,030,000,000 | ¥17,614,840,000 | ¥17,054,602 | ¥61,438,602 | ¥963,000,000 |

(注1) 掲示している期間内に確定しているデフォルト金額

全体

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額   | 参照債務残高<br>(末日) | デフォルト金額    | 累積ポートフォリオ<br>デフォルト金額 | 免責金額        | 免責超過金額<br>合計※1 |
|------------------------|-----------------|---------------|----------------|------------|----------------------|-------------|----------------|
| 2018/3/16 ~ 2018/6/20  | 27,030,000,000  | 637,076,000   | 26,392,924,000 | 0          | 0                    | 963,000,000 | 0              |
| 2018/6/21 ~ 2018/9/20  | 26,392,924,000  | 1,727,398,000 | 24,665,526,000 | 0          | 0                    | 963,000,000 | 0              |
| 2018/9/21 ~ 2018/12/20 | 24,665,526,000  | 1,895,614,000 | 22,769,912,000 | 18,752,000 | 18,752,000           | 963,000,000 | 0              |
| 2018/12/21 ~ 2019/3/20 | 22,769,912,000  | 1,762,548,000 | 21,007,364,000 | 8,960,000  | 27,712,000           | 963,000,000 | 0              |
| 2019/3/21 ~ 2019/6/20  | 21,007,364,000  | 1,689,015,000 | 19,318,349,000 | 16,672,000 | 44,384,000           | 963,000,000 | 0              |
| 2019/6/21 ~ 2019/9/20  | 19,318,349,000  | 1,703,509,000 | 17,614,840,000 | 17,054,602 | 61,438,602           | 963,000,000 | 0              |
| 2019/9/21 ~ 2019/12/20 | 17,614,840,000  |               |                | 0          | 61,438,602           | 963,000,000 | 0              |
| 2019/12/21 ~ 2020/3/23 |                 |               |                | 0          | 61,438,602           | 963,000,000 | 0              |
| 2020/3/24 ~ 2020/6/22  |                 |               |                | 0          | 61,438,602           | 963,000,000 | 0              |
| 2020/6/23 ~ 2020/9/23  |                 |               |                | 0          | 61,438,602           | 963,000,000 | 0              |
| 2020/9/24 ~ 2020/12/21 |                 |               |                | 0          | 61,438,602           | 963,000,000 | 0              |
| 2020/12/22 ~ 2021/3/22 |                 |               |                | 0          | 61,438,602           | 963,000,000 | 0              |
| 2021/3/23 ~ 2021/6/21  |                 |               |                | 0          | 61,438,602           | 963,000,000 | 0              |
| 2021/6/22 ~ 2021/9/21  |                 |               |                | 0          | 61,438,602           | 963,000,000 | 0              |
| 2021/9/22 ~ 2021/12/20 |                 |               |                | 0          | 61,438,602           | 963,000,000 | 0              |
| 2021/12/21 ~ 2022/5/31 |                 |               |                | 0          | 61,438,602           | 963,000,000 | 0              |

七十七銀行

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ポートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20  | 807,000,000     | 16,803,000  | 790,197,000    | 0       | 0                    | 32,000,000 | 0        |
| 2018/6/21 ~ 2018/9/20  | 790,197,000     | 50,409,000  | 739,788,000    | 0       | 0                    | 32,000,000 | 0        |
| 2018/9/21 ~ 2018/12/20 | 739,788,000     | 50,409,000  | 689,379,000    | 0       | 0                    | 32,000,000 | 0        |
| 2018/12/21 ~ 2019/3/20 | 689,379,000     | 50,409,000  | 638,970,000    | 0       | 0                    | 32,000,000 | 0        |
| 2019/3/21 ~ 2019/6/20  | 638,970,000     | 50,409,000  | 588,561,000    | 0       | 0                    | 32,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 588,561,000     | 50,409,000  | 538,152,000    | 0       | 0                    | 32,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 538,152,000     |             |                |         |                      | 32,000,000 |          |
| 2019/12/21 ~ 2020/3/23 |                 |             |                |         |                      | 32,000,000 |          |
| 2020/3/24 ~ 2020/6/22  |                 |             |                |         |                      | 32,000,000 |          |
| 2020/6/23 ~ 2020/9/23  |                 |             |                |         |                      | 32,000,000 |          |
| 2020/9/24 ~ 2020/12/21 |                 |             |                |         |                      | 32,000,000 |          |
| 2020/12/22 ~ 2021/3/22 |                 |             |                |         |                      | 32,000,000 |          |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                      | 32,000,000 |          |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                      | 32,000,000 |          |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                      | 32,000,000 |          |
| 2021/12/21 ~ 2022/5/31 |                 |             |                |         |                      | 32,000,000 |          |

「地域金融機関CLO シンセティック型(合同会社クローバー2018)」発行後情報開示サマリー

(令和元年9月5日時点)

清水銀行

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|--------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20  | 2,278,000,000   | 47,414,000  | 2,230,586,000  | 0       | 0                  | 90,000,000 | 0        |
| 2018/6/21 ~ 2018/9/20  | 2,230,586,000   | 142,242,000 | 2,088,344,000  | 0       | 0                  | 90,000,000 | 0        |
| 2018/9/21 ~ 2018/12/20 | 2,088,344,000   | 142,242,000 | 1,946,102,000  | 0       | 0                  | 90,000,000 | 0        |
| 2018/12/21 ~ 2019/3/20 | 1,946,102,000   | 142,242,000 | 1,803,860,000  | 0       | 0                  | 90,000,000 | 0        |
| 2019/3/21 ~ 2019/6/20  | 1,803,860,000   | 142,242,000 | 1,661,618,000  | 0       | 0                  | 90,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 1,661,618,000   | 140,994,000 | 1,520,624,000  | 0       | 0                  | 90,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 1,520,624,000   |             |                |         |                    | 90,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 |                 |             |                |         |                    | 90,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  |                 |             |                |         |                    | 90,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  |                 |             |                |         |                    | 90,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 |                 |             |                |         |                    | 90,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 |                 |             |                |         |                    | 90,000,000 | 0        |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                    | 90,000,000 | 0        |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                    | 90,000,000 | 0        |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                    | 90,000,000 | 0        |
| 2021/12/21 ~ 2022/5/31 |                 |             |                |         |                    | 90,000,000 | 0        |

但馬銀行

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|--------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20  | 914,000,000     | 19,023,000  | 894,977,000    | 0       | 0                  | 34,000,000 | 0        |
| 2018/6/21 ~ 2018/9/20  | 894,977,000     | 57,069,000  | 837,908,000    | 0       | 0                  | 34,000,000 | 0        |
| 2018/9/21 ~ 2018/12/20 | 837,908,000     | 56,237,000  | 781,671,000    | 0       | 0                  | 34,000,000 | 0        |
| 2018/12/21 ~ 2019/3/20 | 781,671,000     | 55,821,000  | 725,850,000    | 0       | 0                  | 34,000,000 | 0        |
| 2019/3/21 ~ 2019/6/20  | 725,850,000     | 55,821,000  | 670,029,000    | 0       | 0                  | 34,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 670,029,000     | 55,821,000  | 614,208,000    | 0       | 0                  | 34,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 614,208,000     |             |                |         |                    | 34,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 |                 |             |                |         |                    | 34,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  |                 |             |                |         |                    | 34,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  |                 |             |                |         |                    | 34,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 |                 |             |                |         |                    | 34,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 |                 |             |                |         |                    | 34,000,000 | 0        |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                    | 34,000,000 | 0        |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                    | 34,000,000 | 0        |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                    | 34,000,000 | 0        |
| 2021/12/21 ~ 2022/5/31 |                 |             |                |         |                    | 34,000,000 | 0        |

鳥取銀行

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|--------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20  | 719,000,000     | 14,966,000  | 704,034,000    | 0       | 0                  | 21,000,000 | 0        |
| 2018/6/21 ~ 2018/9/20  | 704,034,000     | 44,898,000  | 659,136,000    | 0       | 0                  | 21,000,000 | 0        |
| 2018/9/21 ~ 2018/12/20 | 659,136,000     | 44,898,000  | 614,238,000    | 0       | 0                  | 21,000,000 | 0        |
| 2018/12/21 ~ 2019/3/20 | 614,238,000     | 52,818,000  | 561,420,000    | 0       | 0                  | 21,000,000 | 0        |
| 2019/3/21 ~ 2019/6/20  | 561,420,000     | 44,274,000  | 517,146,000    | 0       | 0                  | 21,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 517,146,000     | 44,274,000  | 472,872,000    | 0       | 0                  | 21,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 472,872,000     |             |                |         |                    | 21,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 |                 |             |                |         |                    | 21,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  |                 |             |                |         |                    | 21,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  |                 |             |                |         |                    | 21,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 |                 |             |                |         |                    | 21,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 |                 |             |                |         |                    | 21,000,000 | 0        |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                    | 21,000,000 | 0        |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                    | 21,000,000 | 0        |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                    | 21,000,000 | 0        |
| 2021/12/21 ~ 2022/5/31 |                 |             |                |         |                    | 21,000,000 | 0        |

北日本銀行

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|--------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20  | 1,020,000,000   | 21,230,000  | 998,770,000    | 0       | 0                  | 37,000,000 | 0        |
| 2018/6/21 ~ 2018/9/20  | 998,770,000     | 63,690,000  | 935,080,000    | 0       | 0                  | 37,000,000 | 0        |
| 2018/9/21 ~ 2018/12/20 | 935,080,000     | 106,403,000 | 828,677,000    | 0       | 0                  | 37,000,000 | 0        |
| 2018/12/21 ~ 2019/3/20 | 828,677,000     | 60,567,000  | 768,110,000    | 0       | 0                  | 37,000,000 | 0        |
| 2019/3/21 ~ 2019/6/20  | 768,110,000     | 60,567,000  | 707,543,000    | 0       | 0                  | 37,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 707,543,000     | 60,567,000  | 646,976,000    | 0       | 0                  | 37,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 646,976,000     |             |                |         |                    | 37,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 |                 |             |                |         |                    | 37,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  |                 |             |                |         |                    | 37,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  |                 |             |                |         |                    | 37,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 |                 |             |                |         |                    | 37,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 |                 |             |                |         |                    | 37,000,000 | 0        |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                    | 37,000,000 | 0        |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                    | 37,000,000 | 0        |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                    | 37,000,000 | 0        |
| 2021/12/21 ~ 2022/5/31 |                 |             |                |         |                    | 37,000,000 | 0        |

東日本銀行

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額    | 累積ホートフォ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|------------|--------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20  | 795,000,000     | 16,550,000  | 778,450,000    | 0          | 0                  | 31,000,000 | 0        |
| 2018/6/21 ~ 2018/9/20  | 778,450,000     | 49,650,000  | 728,800,000    | 0          | 0                  | 31,000,000 | 0        |
| 2018/9/21 ~ 2018/12/20 | 728,800,000     | 92,363,000  | 636,437,000    | 0          | 0                  | 31,000,000 | 0        |
| 2018/12/21 ~ 2019/3/20 | 636,437,000     | 45,279,000  | 591,158,000    | 0          | 0                  | 31,000,000 | 0        |
| 2019/3/21 ~ 2019/6/20  | 591,158,000     | 45,279,000  | 545,879,000    | 0          | 0                  | 31,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 545,879,000     | 62,367,000  | 483,512,000    | 17,054,602 | 17,054,602         | 31,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 483,512,000     |             |                |            |                    | 31,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 |                 |             |                |            |                    | 31,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  |                 |             |                |            |                    | 31,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  |                 |             |                |            |                    | 31,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 |                 |             |                |            |                    | 31,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 |                 |             |                |            |                    | 31,000,000 | 0        |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |            |                    | 31,000,000 | 0        |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |            |                    | 31,000,000 | 0        |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |            |                    | 31,000,000 | 0        |
| 2021/12/21 ~ 2022/5/31 |                 |             |                |            |                    | 31,000,000 | 0        |

「地域金融機関CLO シンセティック型(合同会社クローバー2018)」発行後情報開示サマリー

(令和元年9月5日時点)

みなと銀行

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額    | 累積ホートフォ<br>デフォルト金額 | 免責金額        | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|------------|--------------------|-------------|----------|
| 2018/3/16 ~ 2018/6/20  | 4,972,000,000   | 103,519,000 | 4,868,481,000  | 0          | 0                  | 180,000,000 | 0        |
| 2018/6/21 ~ 2018/9/20  | 4,868,481,000   | 355,977,000 | 4,512,504,000  | 0          | 0                  | 180,000,000 | 0        |
| 2018/9/21 ~ 2018/12/20 | 4,512,504,000   | 403,526,000 | 4,108,978,000  | 18,752,000 | 18,752,000         | 180,000,000 | 0        |
| 2018/12/21 ~ 2019/3/20 | 4,108,978,000   | 332,741,000 | 3,776,237,000  | 0          | 18,752,000         | 180,000,000 | 0        |
| 2019/3/21 ~ 2019/6/20  | 3,776,237,000   | 321,914,000 | 3,454,323,000  | 0          | 18,752,000         | 180,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 3,454,323,000   | 292,857,000 | 3,161,466,000  | 0          | 18,752,000         | 180,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 3,161,466,000   |             |                |            |                    | 180,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 |                 |             |                |            |                    | 180,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  |                 |             |                |            |                    | 180,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  |                 |             |                |            |                    | 180,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 |                 |             |                |            |                    | 180,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 |                 |             |                |            |                    | 180,000,000 | 0        |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |            |                    | 180,000,000 | 0        |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |            |                    | 180,000,000 | 0        |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |            |                    | 180,000,000 | 0        |
| 2021/12/21 ~ 2022/5/31 |                 |             |                |            |                    | 180,000,000 | 0        |

帯広信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|--------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20  | 1,033,000,000   | 21,501,000  | 1,011,499,000  | 0       | 0                  | 34,000,000 | 0        |
| 2018/6/21 ~ 2018/9/20  | 1,011,499,000   | 64,503,000  | 946,996,000    | 0       | 0                  | 34,000,000 | 0        |
| 2018/9/21 ~ 2018/12/20 | 946,996,000     | 64,503,000  | 882,493,000    | 0       | 0                  | 34,000,000 | 0        |
| 2018/12/21 ~ 2019/3/20 | 882,493,000     | 64,503,000  | 817,990,000    | 0       | 0                  | 34,000,000 | 0        |
| 2019/3/21 ~ 2019/6/20  | 817,990,000     | 64,503,000  | 753,487,000    | 0       | 0                  | 34,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 753,487,000     | 64,503,000  | 688,984,000    | 0       | 0                  | 34,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 688,984,000     |             |                |         |                    | 34,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 |                 |             |                |         |                    | 34,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  |                 |             |                |         |                    | 34,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  |                 |             |                |         |                    | 34,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 |                 |             |                |         |                    | 34,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 |                 |             |                |         |                    | 34,000,000 | 0        |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                    | 34,000,000 | 0        |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                    | 34,000,000 | 0        |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                    | 34,000,000 | 0        |
| 2021/12/21 ~ 2022/5/31 |                 |             |                |         |                    | 34,000,000 | 0        |

朝日信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|--------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20  | 1,000,000,000   | 20,807,000  | 979,193,000    | 0       | 0                  | 19,000,000 | 0        |
| 2018/6/21 ~ 2018/9/20  | 979,193,000     | 62,421,000  | 916,772,000    | 0       | 0                  | 19,000,000 | 0        |
| 2018/9/21 ~ 2018/12/20 | 916,772,000     | 62,421,000  | 854,351,000    | 0       | 0                  | 19,000,000 | 0        |
| 2018/12/21 ~ 2019/3/20 | 854,351,000     | 62,421,000  | 791,930,000    | 0       | 0                  | 19,000,000 | 0        |
| 2019/3/21 ~ 2019/6/20  | 791,930,000     | 62,421,000  | 729,509,000    | 0       | 0                  | 19,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 729,509,000     | 75,765,000  | 653,744,000    | 0       | 0                  | 19,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 653,744,000     |             |                |         |                    | 19,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 |                 |             |                |         |                    | 19,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  |                 |             |                |         |                    | 19,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  |                 |             |                |         |                    | 19,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 |                 |             |                |         |                    | 19,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 |                 |             |                |         |                    | 19,000,000 | 0        |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                    | 19,000,000 | 0        |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                    | 19,000,000 | 0        |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                    | 19,000,000 | 0        |
| 2021/12/21 ~ 2022/5/31 |                 |             |                |         |                    | 19,000,000 | 0        |

西武信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額    | 累積ホートフォ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|------------|--------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20  | 4,517,000,000   | 94,046,000  | 4,422,954,000  | 0          | 0                  | 97,000,000 | 0        |
| 2018/6/21 ~ 2018/9/20  | 4,422,954,000   | 282,138,000 | 4,140,816,000  | 0          | 0                  | 97,000,000 | 0        |
| 2018/9/21 ~ 2018/12/20 | 4,140,816,000   | 280,056,000 | 3,860,760,000  | 0          | 0                  | 97,000,000 | 0        |
| 2018/12/21 ~ 2019/3/20 | 3,860,760,000   | 278,183,000 | 3,582,577,000  | 0          | 0                  | 97,000,000 | 0        |
| 2019/3/21 ~ 2019/6/20  | 3,582,577,000   | 294,439,000 | 3,288,138,000  | 16,672,000 | 16,672,000         | 97,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 3,288,138,000   | 277,767,000 | 3,010,371,000  | 0          | 16,672,000         | 97,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 3,010,371,000   |             |                |            |                    | 97,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 |                 |             |                |            |                    | 97,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  |                 |             |                |            |                    | 97,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  |                 |             |                |            |                    | 97,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 |                 |             |                |            |                    | 97,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 |                 |             |                |            |                    | 97,000,000 | 0        |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |            |                    | 97,000,000 | 0        |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |            |                    | 97,000,000 | 0        |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |            |                    | 97,000,000 | 0        |
| 2021/12/21 ~ 2022/5/31 |                 |             |                |            |                    | 97,000,000 | 0        |

多摩信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|--------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20  | 799,000,000     | 16,643,000  | 782,357,000    | 0       | 0                  | 28,000,000 | 0        |
| 2018/6/21 ~ 2018/9/20  | 782,357,000     | 49,304,000  | 733,053,000    | 0       | 0                  | 28,000,000 | 0        |
| 2018/9/21 ~ 2018/12/20 | 733,053,000     | 48,054,000  | 684,999,000    | 0       | 0                  | 28,000,000 | 0        |
| 2018/12/21 ~ 2019/3/20 | 684,999,000     | 48,054,000  | 636,945,000    | 0       | 0                  | 28,000,000 | 0        |
| 2019/3/21 ~ 2019/6/20  | 636,945,000     | 48,054,000  | 588,891,000    | 0       | 0                  | 28,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 588,891,000     | 48,054,000  | 540,837,000    | 0       | 0                  | 28,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 540,837,000     |             |                |         |                    | 28,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 |                 |             |                |         |                    | 28,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  |                 |             |                |         |                    | 28,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  |                 |             |                |         |                    | 28,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 |                 |             |                |         |                    | 28,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 |                 |             |                |         |                    | 28,000,000 | 0        |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                    | 28,000,000 | 0        |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                    | 28,000,000 | 0        |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                    | 28,000,000 | 0        |
| 2021/12/21 ~ 2022/5/31 |                 |             |                |         |                    | 28,000,000 | 0        |

「地域金融機関CLO シンセティック型(合同会社クローバー2018)」発行後情報開示サマリー

(令和元年9月5日時点)

諏訪信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォロ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|---------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20  | 457,000,000     | 9,513,000   | 447,487,000    | 0       | 0                   | 24,000,000 | 0        |
| 2018/6/21 ~ 2018/9/20  | 447,487,000     | 28,539,000  | 418,948,000    | 0       | 0                   | 24,000,000 | 0        |
| 2018/9/21 ~ 2018/12/20 | 418,948,000     | 28,539,000  | 390,409,000    | 0       | 0                   | 24,000,000 | 0        |
| 2018/12/21 ~ 2019/3/20 | 390,409,000     | 28,539,000  | 361,870,000    | 0       | 0                   | 24,000,000 | 0        |
| 2019/3/21 ~ 2019/6/20  | 361,870,000     | 28,539,000  | 333,331,000    | 0       | 0                   | 24,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 333,331,000     | 28,539,000  | 304,792,000    | 0       | 0                   | 24,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 304,792,000     |             |                |         |                     | 24,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 |                 |             |                |         |                     | 24,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  |                 |             |                |         |                     | 24,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  |                 |             |                |         |                     | 24,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 |                 |             |                |         |                     | 24,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 |                 |             |                |         |                     | 24,000,000 | 0        |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                     | 24,000,000 | 0        |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                     | 24,000,000 | 0        |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                     | 24,000,000 | 0        |
| 2021/12/21 ~ 2022/5/31 |                 |             |                |         |                     | 24,000,000 | 0        |

富山信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォロ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|---------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20  | 700,000,000     | 14,570,000  | 685,430,000    | 0       | 0                   | 34,000,000 | 0        |
| 2018/6/21 ~ 2018/9/20  | 685,430,000     | 43,710,000  | 641,720,000    | 0       | 0                   | 34,000,000 | 0        |
| 2018/9/21 ~ 2018/12/20 | 641,720,000     | 43,710,000  | 598,010,000    | 0       | 0                   | 34,000,000 | 0        |
| 2018/12/21 ~ 2019/3/20 | 598,010,000     | 43,710,000  | 554,300,000    | 0       | 0                   | 34,000,000 | 0        |
| 2019/3/21 ~ 2019/6/20  | 554,300,000     | 43,710,000  | 510,590,000    | 0       | 0                   | 34,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 510,590,000     | 43,085,000  | 467,505,000    | 0       | 0                   | 34,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 467,505,000     |             |                |         |                     | 34,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 |                 |             |                |         |                     | 34,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  |                 |             |                |         |                     | 34,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  |                 |             |                |         |                     | 34,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 |                 |             |                |         |                     | 34,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 |                 |             |                |         |                     | 34,000,000 | 0        |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                     | 34,000,000 | 0        |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                     | 34,000,000 | 0        |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                     | 34,000,000 | 0        |
| 2021/12/21 ~ 2022/5/31 |                 |             |                |         |                     | 34,000,000 | 0        |

金沢信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォロ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|---------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20  | 325,000,000     | 6,767,000   | 318,233,000    | 0       | 0                   | 50,000,000 | 0        |
| 2018/6/21 ~ 2018/9/20  | 318,233,000     | 20,301,000  | 297,932,000    | 0       | 0                   | 50,000,000 | 0        |
| 2018/9/21 ~ 2018/12/20 | 297,932,000     | 20,301,000  | 277,631,000    | 0       | 0                   | 50,000,000 | 0        |
| 2018/12/21 ~ 2019/3/20 | 277,631,000     | 20,301,000  | 257,330,000    | 0       | 0                   | 50,000,000 | 0        |
| 2019/3/21 ~ 2019/6/20  | 257,330,000     | 20,301,000  | 237,029,000    | 0       | 0                   | 50,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 237,029,000     | 20,301,000  | 216,728,000    | 0       | 0                   | 50,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 216,728,000     |             |                |         |                     | 50,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 |                 |             |                |         |                     | 50,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  |                 |             |                |         |                     | 50,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  |                 |             |                |         |                     | 50,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 |                 |             |                |         |                     | 50,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 |                 |             |                |         |                     | 50,000,000 | 0        |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                     | 50,000,000 | 0        |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                     | 50,000,000 | 0        |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                     | 50,000,000 | 0        |
| 2021/12/21 ~ 2022/5/31 |                 |             |                |         |                     | 50,000,000 | 0        |

福井信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォロ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|---------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20  | 716,000,000     | 59,944,000  | 656,056,000    | 0       | 0                   | 25,000,000 | 0        |
| 2018/6/21 ~ 2018/9/20  | 656,056,000     | 41,832,000  | 614,224,000    | 0       | 0                   | 25,000,000 | 0        |
| 2018/9/21 ~ 2018/12/20 | 614,224,000     | 67,457,000  | 546,767,000    | 0       | 0                   | 25,000,000 | 0        |
| 2018/12/21 ~ 2019/3/20 | 546,767,000     | 39,957,000  | 506,810,000    | 0       | 0                   | 25,000,000 | 0        |
| 2019/3/21 ~ 2019/6/20  | 506,810,000     | 47,253,000  | 459,557,000    | 0       | 0                   | 25,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 459,557,000     | 59,333,000  | 400,224,000    | 0       | 0                   | 25,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 400,224,000     |             |                |         |                     | 25,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 |                 |             |                |         |                     | 25,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  |                 |             |                |         |                     | 25,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  |                 |             |                |         |                     | 25,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 |                 |             |                |         |                     | 25,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 |                 |             |                |         |                     | 25,000,000 | 0        |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                     | 25,000,000 | 0        |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                     | 25,000,000 | 0        |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                     | 25,000,000 | 0        |
| 2021/12/21 ~ 2022/5/31 |                 |             |                |         |                     | 25,000,000 | 0        |

大阪信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォロ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|---------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20  | 1,775,000,000   | 66,316,000  | 1,708,684,000  | 0       | 0                   | 45,000,000 | 0        |
| 2018/6/21 ~ 2018/9/20  | 1,708,684,000   | 108,948,000 | 1,599,736,000  | 0       | 0                   | 45,000,000 | 0        |
| 2018/9/21 ~ 2018/12/20 | 1,599,736,000   | 108,116,000 | 1,491,620,000  | 0       | 0                   | 45,000,000 | 0        |
| 2018/12/21 ~ 2019/3/20 | 1,491,620,000   | 170,208,000 | 1,321,412,000  | 0       | 0                   | 45,000,000 | 0        |
| 2019/3/21 ~ 2019/6/20  | 1,321,412,000   | 101,454,000 | 1,219,958,000  | 0       | 0                   | 45,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 1,219,958,000   | 121,038,000 | 1,098,920,000  | 0       | 0                   | 45,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 1,098,920,000   |             |                |         |                     | 45,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 |                 |             |                |         |                     | 45,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  |                 |             |                |         |                     | 45,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  |                 |             |                |         |                     | 45,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 |                 |             |                |         |                     | 45,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 |                 |             |                |         |                     | 45,000,000 | 0        |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                     | 45,000,000 | 0        |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                     | 45,000,000 | 0        |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                     | 45,000,000 | 0        |
| 2021/12/21 ~ 2022/5/31 |                 |             |                |         |                     | 45,000,000 | 0        |

「地域金融機関CLO シンセティック型(合同会社クローバー2018)」発行後情報開示サマリー

(令和元年9月5日時点)

大阪シティ信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額   | 累積ホートフォ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|-----------|--------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20  | 490,000,000     | 10,196,000  | 479,804,000    | 0         | 0                  | 23,000,000 | 0        |
| 2018/6/21 ~ 2018/9/20  | 479,804,000     | 30,588,000  | 449,216,000    | 0         | 0                  | 23,000,000 | 0        |
| 2018/9/21 ~ 2018/12/20 | 449,216,000     | 47,260,000  | 401,956,000    | 0         | 0                  | 23,000,000 | 0        |
| 2018/12/21 ~ 2019/3/20 | 401,956,000     | 37,676,000  | 364,280,000    | 8,960,000 | 8,960,000          | 23,000,000 | 0        |
| 2019/3/21 ~ 2019/6/20  | 364,280,000     | 28,716,000  | 335,564,000    | 0         | 8,960,000          | 23,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 335,564,000     | 28,716,000  | 306,848,000    | 0         | 8,960,000          | 23,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 306,848,000     |             |                |           |                    | 23,000,000 |          |
| 2019/12/21 ~ 2020/3/23 |                 |             |                |           |                    | 23,000,000 |          |
| 2020/3/24 ~ 2020/6/22  |                 |             |                |           |                    | 23,000,000 |          |
| 2020/6/23 ~ 2020/9/23  |                 |             |                |           |                    | 23,000,000 |          |
| 2020/9/24 ~ 2020/12/21 |                 |             |                |           |                    | 23,000,000 |          |
| 2020/12/22 ~ 2021/3/22 |                 |             |                |           |                    | 23,000,000 |          |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |           |                    | 23,000,000 |          |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |           |                    | 23,000,000 |          |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |           |                    | 23,000,000 |          |
| 2021/12/21 ~ 2022/5/31 |                 |             |                |           |                    | 23,000,000 |          |

姫路信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|--------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20  | 1,020,000,000   | 21,216,000  | 998,784,000    | 0       | 0                  | 33,000,000 | 0        |
| 2018/6/21 ~ 2018/9/20  | 998,784,000     | 63,648,000  | 935,136,000    | 0       | 0                  | 33,000,000 | 0        |
| 2018/9/21 ~ 2018/12/20 | 935,136,000     | 63,648,000  | 871,488,000    | 0       | 0                  | 33,000,000 | 0        |
| 2018/12/21 ~ 2019/3/20 | 871,488,000     | 63,648,000  | 807,840,000    | 0       | 0                  | 33,000,000 | 0        |
| 2019/3/21 ~ 2019/6/20  | 807,840,000     | 63,648,000  | 744,192,000    | 0       | 0                  | 33,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 744,192,000     | 63,648,000  | 680,544,000    | 0       | 0                  | 33,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 680,544,000     |             |                |         |                    | 33,000,000 |          |
| 2019/12/21 ~ 2020/3/23 |                 |             |                |         |                    | 33,000,000 |          |
| 2020/3/24 ~ 2020/6/22  |                 |             |                |         |                    | 33,000,000 |          |
| 2020/6/23 ~ 2020/9/23  |                 |             |                |         |                    | 33,000,000 |          |
| 2020/9/24 ~ 2020/12/21 |                 |             |                |         |                    | 33,000,000 |          |
| 2020/12/22 ~ 2021/3/22 |                 |             |                |         |                    | 33,000,000 |          |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                    | 33,000,000 |          |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                    | 33,000,000 |          |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                    | 33,000,000 |          |
| 2021/12/21 ~ 2022/5/31 |                 |             |                |         |                    | 33,000,000 |          |

しまなみ信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|--------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20  | 70,000,000      | 1,457,000   | 68,543,000     | 0       | 0                  | 27,000,000 | 0        |
| 2018/6/21 ~ 2018/9/20  | 68,543,000      | 3,746,000   | 64,797,000     | 0       | 0                  | 27,000,000 | 0        |
| 2018/9/21 ~ 2018/12/20 | 64,797,000      | 2,496,000   | 62,301,000     | 0       | 0                  | 27,000,000 | 0        |
| 2018/12/21 ~ 2019/3/20 | 62,301,000      | 2,496,000   | 59,805,000     | 0       | 0                  | 27,000,000 | 0        |
| 2019/3/21 ~ 2019/6/20  | 59,805,000      | 2,496,000   | 57,309,000     | 0       | 0                  | 27,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 57,309,000      | 2,496,000   | 54,813,000     | 0       | 0                  | 27,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 54,813,000      |             |                |         |                    | 27,000,000 |          |
| 2019/12/21 ~ 2020/3/23 |                 |             |                |         |                    | 27,000,000 |          |
| 2020/3/24 ~ 2020/6/22  |                 |             |                |         |                    | 27,000,000 |          |
| 2020/6/23 ~ 2020/9/23  |                 |             |                |         |                    | 27,000,000 |          |
| 2020/9/24 ~ 2020/12/21 |                 |             |                |         |                    | 27,000,000 |          |
| 2020/12/22 ~ 2021/3/22 |                 |             |                |         |                    | 27,000,000 |          |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                    | 27,000,000 |          |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                    | 27,000,000 |          |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                    | 27,000,000 |          |
| 2021/12/21 ~ 2022/5/31 |                 |             |                |         |                    | 27,000,000 |          |

徳島信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|--------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20  | 254,000,000     | 5,283,000   | 248,717,000    | 0       | 0                  | 10,000,000 | 0        |
| 2018/6/21 ~ 2018/9/20  | 248,717,000     | 15,849,000  | 232,868,000    | 0       | 0                  | 10,000,000 | 0        |
| 2018/9/21 ~ 2018/12/20 | 232,868,000     | 15,849,000  | 217,019,000    | 0       | 0                  | 10,000,000 | 0        |
| 2018/12/21 ~ 2019/3/20 | 217,019,000     | 15,849,000  | 201,170,000    | 0       | 0                  | 10,000,000 | 0        |
| 2019/3/21 ~ 2019/6/20  | 201,170,000     | 15,849,000  | 185,321,000    | 0       | 0                  | 10,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 185,321,000     | 15,849,000  | 169,472,000    | 0       | 0                  | 10,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 169,472,000     |             |                |         |                    | 10,000,000 |          |
| 2019/12/21 ~ 2020/3/23 |                 |             |                |         |                    | 10,000,000 |          |
| 2020/3/24 ~ 2020/6/22  |                 |             |                |         |                    | 10,000,000 |          |
| 2020/6/23 ~ 2020/9/23  |                 |             |                |         |                    | 10,000,000 |          |
| 2020/9/24 ~ 2020/12/21 |                 |             |                |         |                    | 10,000,000 |          |
| 2020/12/22 ~ 2021/3/22 |                 |             |                |         |                    | 10,000,000 |          |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                    | 10,000,000 |          |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                    | 10,000,000 |          |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                    | 10,000,000 |          |
| 2021/12/21 ~ 2022/5/31 |                 |             |                |         |                    | 10,000,000 |          |

愛媛信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|--------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20  | 354,000,000     | 7,365,000   | 346,635,000    | 0       | 0                  | 30,000,000 | 0        |
| 2018/6/21 ~ 2018/9/20  | 346,635,000     | 22,095,000  | 324,540,000    | 0       | 0                  | 30,000,000 | 0        |
| 2018/9/21 ~ 2018/12/20 | 324,540,000     | 21,285,000  | 303,255,000    | 0       | 0                  | 30,000,000 | 0        |
| 2018/12/21 ~ 2019/3/20 | 303,255,000     | 21,285,000  | 281,970,000    | 0       | 0                  | 30,000,000 | 0        |
| 2019/3/21 ~ 2019/6/20  | 281,970,000     | 21,285,000  | 260,685,000    | 0       | 0                  | 30,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 260,685,000     | 21,285,000  | 239,400,000    | 0       | 0                  | 30,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 239,400,000     |             |                |         |                    | 30,000,000 |          |
| 2019/12/21 ~ 2020/3/23 |                 |             |                |         |                    | 30,000,000 |          |
| 2020/3/24 ~ 2020/6/22  |                 |             |                |         |                    | 30,000,000 |          |
| 2020/6/23 ~ 2020/9/23  |                 |             |                |         |                    | 30,000,000 |          |
| 2020/9/24 ~ 2020/12/21 |                 |             |                |         |                    | 30,000,000 |          |
| 2020/12/22 ~ 2021/3/22 |                 |             |                |         |                    | 30,000,000 |          |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                    | 30,000,000 |          |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                    | 30,000,000 |          |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                    | 30,000,000 |          |
| 2021/12/21 ~ 2022/5/31 |                 |             |                |         |                    | 30,000,000 |          |

「地域金融機関CLO シンセティック型(合同会社クローバー2018)」発行後情報開示サマリー

(令和元年9月5日時点)

長野県信用組合

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ポートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20  | 2,015,000,000   | 41,947,000  | 1,973,053,000  | 0       | 0                    | 59,000,000 | 0        |
| 2018/6/21 ~ 2018/9/20  | 1,973,053,000   | 125,841,000 | 1,847,212,000  | 0       | 0                    | 59,000,000 | 0        |
| 2018/9/21 ~ 2018/12/20 | 1,847,212,000   | 125,841,000 | 1,721,371,000  | 0       | 0                    | 59,000,000 | 0        |
| 2018/12/21 ~ 2019/3/20 | 1,721,371,000   | 125,841,000 | 1,595,530,000  | 0       | 0                    | 59,000,000 | 0        |
| 2019/3/21 ~ 2019/6/20  | 1,595,530,000   | 125,841,000 | 1,469,689,000  | 0       | 0                    | 59,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 1,469,689,000   | 125,841,000 | 1,343,848,000  | 0       | 0                    | 59,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 1,343,848,000   |             |                |         |                      | 59,000,000 |          |
| 2019/12/21 ~ 2020/3/23 |                 |             |                |         |                      | 59,000,000 |          |
| 2020/3/24 ~ 2020/6/22  |                 |             |                |         |                      | 59,000,000 |          |
| 2020/6/23 ~ 2020/9/23  |                 |             |                |         |                      | 59,000,000 |          |
| 2020/9/24 ~ 2020/12/21 |                 |             |                |         |                      | 59,000,000 |          |
| 2020/12/22 ~ 2021/3/22 |                 |             |                |         |                      | 59,000,000 |          |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                      | 59,000,000 |          |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                      | 59,000,000 |          |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                      | 59,000,000 |          |
| 2021/12/21 ~ 2022/5/31 |                 |             |                |         |                      | 59,000,000 |          |

※2: 免責超過金額 = 累積ポートフォリオデフォルト金額 - 免責金額 (但し、マイナスとなる場合は"0"と表示)

地域金融機関CLO シンセティック型(合同会社クローバー2018)

業種別デフォルト分布

2019/09/05現在

(単位:百万円)

|                   | 合計 |       |    |       |
|-------------------|----|-------|----|-------|
|                   | 金額 | 比率    | 件数 | 比率    |
| 鉱業                | 0  | 0.0%  | 0  | 0.0%  |
| 建設業               | 0  | 0.0%  | 0  | 0.0%  |
| 製造業               | 0  | 0.0%  | 0  | 0.0%  |
| 電気・ガス・熱供給・水道業     | 0  | 0.0%  | 0  | 0.0%  |
| 情報通信業             | 0  | 0.0%  | 0  | 0.0%  |
| 運輸業               | 0  | 0.0%  | 0  | 0.0%  |
| 卸売・小売業            | 50 | 71.4% | 3  | 75.0% |
| 不動産業              | 20 | 28.6% | 1  | 25.0% |
| 飲食店、宿泊業           | 0  | 0.0%  | 0  | 0.0%  |
| 教育、学習支援業          | 0  | 0.0%  | 0  | 0.0%  |
| サービス業(他に分類されないもの) | 0  | 0.0%  | 0  | 0.0%  |
| 総計                | 70 | 100%  | 4  | 100%  |

|                   | 1          |      |    |      | 2         |      |    |      | 3         |      |    |      | 4         |      |    |      | 5          |      |    |      |
|-------------------|------------|------|----|------|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|------------|------|----|------|
|                   | 株式会社 七十七銀行 |      |    |      | 株式会社 清水銀行 |      |    |      | 株式会社 但馬銀行 |      |    |      | 株式会社 鳥取銀行 |      |    |      | 株式会社 北日本銀行 |      |    |      |
|                   | 金額         | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   | 金額         | 比率   | 件数 | 比率   |
| 鉱業                | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 建設業               | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 製造業               | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 電気・ガス・熱供給・水道業     | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 情報通信業             | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 運輸業               | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 卸売・小売業            | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 不動産業              | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 飲食店、宿泊業           | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 教育、学習支援業          | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| サービス業(他に分類されないもの) | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 総計                | 0          | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0          | 0%   | 0  | 0%   |

|                   | 6          |        |    |        | 7          |        |    |        | 8      |      |    |      | 9      |      |    |      | 10     |        |    |        |
|-------------------|------------|--------|----|--------|------------|--------|----|--------|--------|------|----|------|--------|------|----|------|--------|--------|----|--------|
|                   | 株式会社 東日本銀行 |        |    |        | 株式会社 みなと銀行 |        |    |        | 帯広信用金庫 |      |    |      | 朝日信用金庫 |      |    |      | 西武信用金庫 |        |    |        |
|                   | 金額         | 比率     | 件数 | 比率     | 金額         | 比率     | 件数 | 比率     | 金額     | 比率   | 件数 | 比率   | 金額     | 比率   | 件数 | 比率   | 金額     | 比率     | 件数 | 比率     |
| 鉱業                | 0          | 0.0%   | 0  | 0.0%   | 0          | 0.0%   | 0  | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0%   | 0  | 0.0%   |
| 建設業               | 0          | 0.0%   | 0  | 0.0%   | 0          | 0.0%   | 0  | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0%   | 0  | 0.0%   |
| 製造業               | 0          | 0.0%   | 0  | 0.0%   | 0          | 0.0%   | 0  | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0%   | 0  | 0.0%   |
| 電気・ガス・熱供給・水道業     | 0          | 0.0%   | 0  | 0.0%   | 0          | 0.0%   | 0  | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0%   | 0  | 0.0%   |
| 情報通信業             | 0          | 0.0%   | 0  | 0.0%   | 0          | 0.0%   | 0  | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0%   | 0  | 0.0%   |
| 運輸業               | 0          | 0.0%   | 0  | 0.0%   | 0          | 0.0%   | 0  | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0%   | 0  | 0.0%   |
| 卸売・小売業            | 20         | 100.0% | 1  | 100.0% | 0          | 0.0%   | 0  | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 20     | 100.0% | 1  | 100.0% |
| 不動産業              | 0          | 0.0%   | 0  | 0.0%   | 20         | 100.0% | 1  | 100.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0%   | 0  | 0.0%   |
| 飲食店、宿泊業           | 0          | 0.0%   | 0  | 0.0%   | 0          | 0.0%   | 0  | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0%   | 0  | 0.0%   |
| 教育、学習支援業          | 0          | 0.0%   | 0  | 0.0%   | 0          | 0.0%   | 0  | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0%   | 0  | 0.0%   |
| サービス業(他に分類されないもの) | 0          | 0.0%   | 0  | 0.0%   | 0          | 0.0%   | 0  | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0%   | 0  | 0.0%   |
| 総計                | 20         | 100%   | 1  | 100%   | 20         | 0%     | 1  | 100%   | 0      | 0%   | 0  | 0%   | 0      | 0%   | 0  | 0%   | 20     | 100%   | 1  | 100%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

業種別デフォルト分布

2019/09/05現在

(単位:百万円)

|                   | 11 多摩信用金庫 |      |    |      | 12 諏訪信用金庫 |      |    |      | 13 富山信用金庫 |      |    |      | 14 金沢信用金庫 |      |    |      | 15 福井信用金庫 |      |    |      |
|-------------------|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|
|                   | 金額        | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   |
| 鉱業                | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 建設業               | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 製造業               | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 電気・ガス・熱供給・水道業     | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 情報通信業             | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 運輸業               | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 卸売・小売業            | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 不動産業              | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 飲食店、宿泊業           | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 教育、学習支援業          | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| サービス業(他に分類されないもの) | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 総計                | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   |

|                   | 16 大阪信用金庫 |      |    |      | 17 大阪シティ信用金庫 |        |    |        | 18 姫路信用金庫 |      |    |      | 19 しまなみ信用金庫 |      |    |      | 20 徳島信用金庫 |      |    |      |
|-------------------|-----------|------|----|------|--------------|--------|----|--------|-----------|------|----|------|-------------|------|----|------|-----------|------|----|------|
|                   | 金額        | 比率   | 件数 | 比率   | 金額           | 比率     | 件数 | 比率     | 金額        | 比率   | 件数 | 比率   | 金額          | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   |
| 鉱業                | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 建設業               | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 製造業               | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 電気・ガス・熱供給・水道業     | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 情報通信業             | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 運輸業               | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 卸売・小売業            | 0         | 0.0% | 0  | 0.0% | 10           | 100.0% | 1  | 100.0% | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 不動産業              | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 飲食店、宿泊業           | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 教育、学習支援業          | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| サービス業(他に分類されないもの) | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 総計                | 0         | 0%   | 0  | 0%   | 10           | 100%   | 1  | 100%   | 0         | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   |

|                   | 21 愛媛信用金庫 |      |    |      | 22 長野県信用組合 |      |    |      |
|-------------------|-----------|------|----|------|------------|------|----|------|
|                   | 金額        | 比率   | 件数 | 比率   | 金額         | 比率   | 件数 | 比率   |
| 鉱業                | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 建設業               | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 製造業               | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 電気・ガス・熱供給・水道業     | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 情報通信業             | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 運輸業               | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 卸売・小売業            | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 不動産業              | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 飲食店、宿泊業           | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 教育、学習支援業          | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| サービス業(他に分類されないもの) | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 総計                | 0         | 0%   | 0  | 0%   | 0          | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

貸付金額別デフォルト分布

2019/09/05現在

(単位:百万円)

| 合計              |  | 金額 | 比率    | 件数 | 比率    |
|-----------------|--|----|-------|----|-------|
| 10百万円以下         |  | 10 | 14.3% | 1  | 25.0% |
| 10百万円超 20百万円以下  |  | 60 | 85.7% | 3  | 75.0% |
| 20百万円超 30百万円以下  |  | 0  | 0.0%  | 0  | 0.0%  |
| 30百万円超 40百万円以下  |  | 0  | 0.0%  | 0  | 0.0%  |
| 40百万円超 50百万円以下  |  | 0  | 0.0%  | 0  | 0.0%  |
| 50百万円超 60百万円以下  |  | 0  | 0.0%  | 0  | 0.0%  |
| 60百万円超 70百万円以下  |  | 0  | 0.0%  | 0  | 0.0%  |
| 70百万円超 80百万円以下  |  | 0  | 0.0%  | 0  | 0.0%  |
| 80百万円超 90百万円以下  |  | 0  | 0.0%  | 0  | 0.0%  |
| 90百万円超 100百万円以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 100百万円超         |  | 0  | 0.0%  | 0  | 0.0%  |
| 総計              |  | 70 | 100%  | 4  | 100%  |

| (単位:百万円)        |    |      |    |      |             |      |    |      |             |      |    |      |             |      |    |      |              |      |    |      |
|-----------------|----|------|----|------|-------------|------|----|------|-------------|------|----|------|-------------|------|----|------|--------------|------|----|------|
| 1 株式会社 七十七銀行    |    |      |    |      | 2 株式会社 清水銀行 |      |    |      | 3 株式会社 但馬銀行 |      |    |      | 4 株式会社 鳥取銀行 |      |    |      | 5 株式会社 北日本銀行 |      |    |      |
| 金額              | 比率 | 件数   | 比率 | 金額   | 比率          | 件数   | 比率 | 金額   | 比率          | 件数   | 比率 | 金額   | 比率          | 件数   | 比率 | 金額   | 比率           | 件数   | 比率 |      |
| 10百万円以下         | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 10百万円超 20百万円以下  | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 20百万円超 30百万円以下  | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 30百万円超 40百万円以下  | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 40百万円超 50百万円以下  | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 50百万円超 60百万円以下  | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 60百万円超 70百万円以下  | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 70百万円超 80百万円以下  | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 80百万円超 90百万円以下  | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 90百万円超 100百万円以下 | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 100百万円超         | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 総計              | 0  | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   | 0            | 0%   | 0  | 0%   |

| (単位:百万円)        |    |        |    |              |    |        |    |          |    |      |    |          |    |      |    |           |    |        |    |        |
|-----------------|----|--------|----|--------------|----|--------|----|----------|----|------|----|----------|----|------|----|-----------|----|--------|----|--------|
| 6 株式会社 東日本銀行    |    |        |    | 7 株式会社 みなと銀行 |    |        |    | 8 帯広信用金庫 |    |      |    | 9 朝日信用金庫 |    |      |    | 10 西武信用金庫 |    |        |    |        |
| 金額              | 比率 | 件数     | 比率 | 金額           | 比率 | 件数     | 比率 | 金額       | 比率 | 件数   | 比率 | 金額       | 比率 | 件数   | 比率 | 金額        | 比率 | 件数     | 比率 |        |
| 10百万円以下         | 0  | 0.0%   | 0  | 0.0%         | 0  | 0.0%   | 0  | 0.0%     | 0  | 0.0% | 0  | 0.0%     | 0  | 0.0% | 0  | 0.0%      | 0  | 0.0%   | 0  | 0.0%   |
| 10百万円超 20百万円以下  | 20 | 100.0% | 1  | 100.0%       | 20 | 100.0% | 1  | 100.0%   | 0  | 0.0% | 0  | 0.0%     | 0  | 0.0% | 0  | 0.0%      | 20 | 100.0% | 1  | 100.0% |
| 20百万円超 30百万円以下  | 0  | 0.0%   | 0  | 0.0%         | 0  | 0.0%   | 0  | 0.0%     | 0  | 0.0% | 0  | 0.0%     | 0  | 0.0% | 0  | 0.0%      | 0  | 0.0%   | 0  | 0.0%   |
| 30百万円超 40百万円以下  | 0  | 0.0%   | 0  | 0.0%         | 0  | 0.0%   | 0  | 0.0%     | 0  | 0.0% | 0  | 0.0%     | 0  | 0.0% | 0  | 0.0%      | 0  | 0.0%   | 0  | 0.0%   |
| 40百万円超 50百万円以下  | 0  | 0.0%   | 0  | 0.0%         | 0  | 0.0%   | 0  | 0.0%     | 0  | 0.0% | 0  | 0.0%     | 0  | 0.0% | 0  | 0.0%      | 0  | 0.0%   | 0  | 0.0%   |
| 50百万円超 60百万円以下  | 0  | 0.0%   | 0  | 0.0%         | 0  | 0.0%   | 0  | 0.0%     | 0  | 0.0% | 0  | 0.0%     | 0  | 0.0% | 0  | 0.0%      | 0  | 0.0%   | 0  | 0.0%   |
| 60百万円超 70百万円以下  | 0  | 0.0%   | 0  | 0.0%         | 0  | 0.0%   | 0  | 0.0%     | 0  | 0.0% | 0  | 0.0%     | 0  | 0.0% | 0  | 0.0%      | 0  | 0.0%   | 0  | 0.0%   |
| 70百万円超 80百万円以下  | 0  | 0.0%   | 0  | 0.0%         | 0  | 0.0%   | 0  | 0.0%     | 0  | 0.0% | 0  | 0.0%     | 0  | 0.0% | 0  | 0.0%      | 0  | 0.0%   | 0  | 0.0%   |
| 80百万円超 90百万円以下  | 0  | 0.0%   | 0  | 0.0%         | 0  | 0.0%   | 0  | 0.0%     | 0  | 0.0% | 0  | 0.0%     | 0  | 0.0% | 0  | 0.0%      | 0  | 0.0%   | 0  | 0.0%   |
| 90百万円超 100百万円以下 | 0  | 0.0%   | 0  | 0.0%         | 0  | 0.0%   | 0  | 0.0%     | 0  | 0.0% | 0  | 0.0%     | 0  | 0.0% | 0  | 0.0%      | 0  | 0.0%   | 0  | 0.0%   |
| 100百万円超         | 0  | 0.0%   | 0  | 0.0%         | 0  | 0.0%   | 0  | 0.0%     | 0  | 0.0% | 0  | 0.0%     | 0  | 0.0% | 0  | 0.0%      | 0  | 0.0%   | 0  | 0.0%   |
| 総計              | 20 | 100%   | 1  | 100%         | 20 | 100%   | 1  | 100%     | 0  | 0%   | 0  | 0%       | 0  | 0%   | 0  | 0%        | 20 | 100%   | 1  | 100%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

貸付金額別デフォルト分布

2019/09/05現在

(単位:百万円)

|                 | 11 多摩信用金庫 |      |    |      | 12 諏訪信用金庫 |      |    |      | 13 富山信用金庫 |      |    |      | 14 金沢信用金庫 |      |    |      | 15 福井信用金庫 |      |    |      |
|-----------------|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|
|                 | 金額        | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   |
| 10百万円以下         | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 10百万円超 20百万円以下  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 20百万円超 30百万円以下  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 30百万円超 40百万円以下  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 40百万円超 50百万円以下  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 50百万円超 60百万円以下  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 60百万円超 70百万円以下  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 70百万円超 80百万円以下  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 80百万円超 90百万円以下  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 90百万円超 100百万円以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 100百万円超         | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 総計              | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   |

|                 | 16 大阪信用金庫 |      |    |      | 17 大阪シティ信用金庫 |        |    |        | 18 姫路信用金庫 |      |    |      | 19 しまなみ信用金庫 |      |    |      | 20 徳島信用金庫 |      |    |      |
|-----------------|-----------|------|----|------|--------------|--------|----|--------|-----------|------|----|------|-------------|------|----|------|-----------|------|----|------|
|                 | 金額        | 比率   | 件数 | 比率   | 金額           | 比率     | 件数 | 比率     | 金額        | 比率   | 件数 | 比率   | 金額          | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   |
| 10百万円以下         | 0         | 0.0% | 0  | 0.0% | 10           | 100.0% | 1  | 100.0% | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 10百万円超 20百万円以下  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 20百万円超 30百万円以下  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 30百万円超 40百万円以下  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 40百万円超 50百万円以下  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 50百万円超 60百万円以下  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 60百万円超 70百万円以下  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 70百万円超 80百万円以下  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 80百万円超 90百万円以下  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 90百万円超 100百万円以下 | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 100百万円超         | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 総計              | 0         | 0%   | 0  | 0%   | 10           | 100%   | 1  | 100%   | 0         | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   |

|                 | 21 愛媛信用金庫 |      |    |      | 22 長野県信用組合 |      |    |      |
|-----------------|-----------|------|----|------|------------|------|----|------|
|                 | 金額        | 比率   | 件数 | 比率   | 金額         | 比率   | 件数 | 比率   |
| 10百万円以下         | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 10百万円超 20百万円以下  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 20百万円超 30百万円以下  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 30百万円超 40百万円以下  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 40百万円超 50百万円以下  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 50百万円超 60百万円以下  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 60百万円超 70百万円以下  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 70百万円超 80百万円以下  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 80百万円超 90百万円以下  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 90百万円超 100百万円以下 | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 100百万円超         | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 総計              | 0         | 0%   | 0  | 0%   | 0          | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

2019/09/05現在

CRDモデル3 累積1年デフォルト確率別デフォルト分布  
(単位:百万円)

|              |  | 合計 |       |    |       |
|--------------|--|----|-------|----|-------|
|              |  | 金額 | 比率    | 件数 | 比率    |
| 0.1%以下       |  | 20 | 28.6% | 1  | 25.0% |
| 0.1%超 0.2%以下 |  | 20 | 28.6% | 1  | 25.0% |
| 0.2%超 0.3%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.3%超 0.4%以下 |  | 10 | 14.3% | 1  | 25.0% |
| 0.4%超 0.5%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.5%超 0.6%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.6%超 0.7%以下 |  | 20 | 28.6% | 1  | 25.0% |
| 0.7%超 0.8%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.8%超 0.9%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.9%超 1.0%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.0%超 1.1%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.1%超 1.2%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.2%超 1.3%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.3%超 1.4%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.4%超 1.5%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.5%超 1.6%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.6%超 1.7%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.7%超 1.8%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.8%超 1.9%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.9%超 2.0%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 2.0%超        |  | 0  | 0.0%  | 0  | 0.0%  |
| 総計           |  | 70 | 100%  | 4  | 100%  |

|              |  | 1<br>株式会社 七十七銀行 |      |    |      | 2<br>株式会社 清水銀行 |      |    |      | 3<br>株式会社 但馬銀行 |      |    |      | 4<br>株式会社 鳥取銀行 |      |    |      | 5<br>株式会社 北日本銀行 |      |    |      |
|--------------|--|-----------------|------|----|------|----------------|------|----|------|----------------|------|----|------|----------------|------|----|------|-----------------|------|----|------|
|              |  | 金額              | 比率   | 件数 | 比率   | 金額             | 比率   | 件数 | 比率   | 金額             | 比率   | 件数 | 比率   | 金額             | 比率   | 件数 | 比率   | 金額              | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 2.0%超        |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 総計           |  | 0               | 0%   | 0  | 0%   | 0              | 0%   | 0  | 0%   | 0              | 0%   | 0  | 0%   | 0              | 0%   | 0  | 0%   | 0               | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

CRDモデル3 累積1年デフォルト確率別デフォルト分布

2019/09/05現在

|              | 6    |        |       |        | 7    |        |       |        | 8      |      |        |      | 9      |      |        |      | 10 (単位:百万円) |        |    |        |
|--------------|------|--------|-------|--------|------|--------|-------|--------|--------|------|--------|------|--------|------|--------|------|-------------|--------|----|--------|
|              | 株式会社 |        | 東日本銀行 |        | 株式会社 |        | みなと銀行 |        | 帯広信用金庫 |      | 朝日信用金庫 |      | 西武信用金庫 |      | 西武信用金庫 |      | 西武信用金庫      |        |    |        |
|              | 金額   | 比率     | 件数    | 比率     | 金額   | 比率     | 件数    | 比率     | 金額     | 比率   | 件数     | 比率   | 金額     | 比率   | 件数     | 比率   | 金額          | 比率     | 件数 | 比率     |
| 0.1%以下       | 20   | 100.0% | 1     | 100.0% | 0    | 0.0%   | 0     | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0%   | 0  | 0.0%   |
| 0.1%超 0.2%以下 | 0    | 0.0%   | 0     | 0.0%   | 0    | 0.0%   | 0     | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 20          | 100.0% | 1  | 100.0% |
| 0.2%超 0.3%以下 | 0    | 0.0%   | 0     | 0.0%   | 0    | 0.0%   | 0     | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0%   | 0  | 0.0%   |
| 0.3%超 0.4%以下 | 0    | 0.0%   | 0     | 0.0%   | 0    | 0.0%   | 0     | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0%   | 0  | 0.0%   |
| 0.4%超 0.5%以下 | 0    | 0.0%   | 0     | 0.0%   | 0    | 0.0%   | 0     | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0%   | 0  | 0.0%   |
| 0.5%超 0.6%以下 | 0    | 0.0%   | 0     | 0.0%   | 0    | 0.0%   | 0     | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0%   | 0  | 0.0%   |
| 0.6%超 0.7%以下 | 0    | 0.0%   | 0     | 0.0%   | 20   | 100.0% | 1     | 100.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0%   | 0  | 0.0%   |
| 0.7%超 0.8%以下 | 0    | 0.0%   | 0     | 0.0%   | 0    | 0.0%   | 0     | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0%   | 0  | 0.0%   |
| 0.8%超 0.9%以下 | 0    | 0.0%   | 0     | 0.0%   | 0    | 0.0%   | 0     | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0%   | 0  | 0.0%   |
| 0.9%超 1.0%以下 | 0    | 0.0%   | 0     | 0.0%   | 0    | 0.0%   | 0     | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0%   | 0  | 0.0%   |
| 1.0%超 1.1%以下 | 0    | 0.0%   | 0     | 0.0%   | 0    | 0.0%   | 0     | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0%   | 0  | 0.0%   |
| 1.1%超 1.2%以下 | 0    | 0.0%   | 0     | 0.0%   | 0    | 0.0%   | 0     | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0%   | 0  | 0.0%   |
| 1.2%超 1.3%以下 | 0    | 0.0%   | 0     | 0.0%   | 0    | 0.0%   | 0     | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0%   | 0  | 0.0%   |
| 1.3%超 1.4%以下 | 0    | 0.0%   | 0     | 0.0%   | 0    | 0.0%   | 0     | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0%   | 0  | 0.0%   |
| 1.4%超 1.5%以下 | 0    | 0.0%   | 0     | 0.0%   | 0    | 0.0%   | 0     | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0%   | 0  | 0.0%   |
| 1.5%超 1.6%以下 | 0    | 0.0%   | 0     | 0.0%   | 0    | 0.0%   | 0     | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0%   | 0  | 0.0%   |
| 1.6%超 1.7%以下 | 0    | 0.0%   | 0     | 0.0%   | 0    | 0.0%   | 0     | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0%   | 0  | 0.0%   |
| 1.7%超 1.8%以下 | 0    | 0.0%   | 0     | 0.0%   | 0    | 0.0%   | 0     | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0%   | 0  | 0.0%   |
| 1.8%超 1.9%以下 | 0    | 0.0%   | 0     | 0.0%   | 0    | 0.0%   | 0     | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0%   | 0  | 0.0%   |
| 1.9%超 2.0%以下 | 0    | 0.0%   | 0     | 0.0%   | 0    | 0.0%   | 0     | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0%   | 0  | 0.0%   |
| 2.0%超        | 0    | 0.0%   | 0     | 0.0%   | 0    | 0.0%   | 0     | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0%   | 0  | 0.0%   |
| 総計           | 20   | 100%   | 1     | 100%   | 20   | 100%   | 1     | 100%   | 0      | 0%   | 0      | 0%   | 0      | 0%   | 0      | 0%   | 20          | 100%   | 1  | 100%   |

|              | 11     |      |        |      | 12     |      |        |      | 13     |      |        |      | 14     |      |        |      | 15 (単位:百万円) |      |        |      |
|--------------|--------|------|--------|------|--------|------|--------|------|--------|------|--------|------|--------|------|--------|------|-------------|------|--------|------|
|              | 多摩信用金庫 |      | 多摩信用金庫 |      | 諏訪信用金庫 |      | 諏訪信用金庫 |      | 富山信用金庫 |      | 富山信用金庫 |      | 金沢信用金庫 |      | 金沢信用金庫 |      | 福井信用金庫      |      | 福井信用金庫 |      |
|              | 金額     | 比率   | 件数     | 比率   | 金額     | 比率   | 件数     | 比率   | 金額     | 比率   | 件数     | 比率   | 金額     | 比率   | 件数     | 比率   | 金額          | 比率   | 件数     | 比率   |
| 0.1%以下       | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0% | 0      | 0.0% |
| 0.1%超 0.2%以下 | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0% | 0      | 0.0% |
| 0.2%超 0.3%以下 | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0% | 0      | 0.0% |
| 0.3%超 0.4%以下 | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0% | 0      | 0.0% |
| 0.4%超 0.5%以下 | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0% | 0      | 0.0% |
| 0.5%超 0.6%以下 | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0% | 0      | 0.0% |
| 0.6%超 0.7%以下 | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0% | 0      | 0.0% |
| 0.7%超 0.8%以下 | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0% | 0      | 0.0% |
| 0.8%超 0.9%以下 | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0% | 0      | 0.0% |
| 0.9%超 1.0%以下 | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0% | 0      | 0.0% |
| 1.0%超 1.1%以下 | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0% | 0      | 0.0% |
| 1.1%超 1.2%以下 | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0% | 0      | 0.0% |
| 1.2%超 1.3%以下 | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0% | 0      | 0.0% |
| 1.3%超 1.4%以下 | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0% | 0      | 0.0% |
| 1.4%超 1.5%以下 | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0% | 0      | 0.0% |
| 1.5%超 1.6%以下 | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0% | 0      | 0.0% |
| 1.6%超 1.7%以下 | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0% | 0      | 0.0% |
| 1.7%超 1.8%以下 | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0% | 0      | 0.0% |
| 1.8%超 1.9%以下 | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0% | 0      | 0.0% |
| 1.9%超 2.0%以下 | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0% | 0      | 0.0% |
| 2.0%超        | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0           | 0.0% | 0      | 0.0% |
| 総計           | 0      | 0%   | 0      | 0%   | 0      | 0%   | 0      | 0%   | 0      | 0%   | 0      | 0%   | 0      | 0%   | 0      | 0%   | 0           | 0%   | 0      | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

CRDモデル3 累積1年デフォルト確率別デフォルト分布

2019/09/05現在

|              |  | 16     |      |           |      | 17     |        |          |        | 18     |      |    |      | 19 |      |    |      | 20 |  |  |  |
|--------------|--|--------|------|-----------|------|--------|--------|----------|--------|--------|------|----|------|----|------|----|------|----|--|--|--|
|              |  | 大阪信用金庫 |      | 大阪シティ信用金庫 |      | 姫路信用金庫 |        | しまなみ信用金庫 |        | 徳島信用金庫 |      |    |      |    |      |    |      |    |  |  |  |
|              |  | 金額     | 比率   | 件数        | 比率   | 金額     | 比率     | 件数       | 比率     | 金額     | 比率   | 件数 | 比率   | 金額 | 比率   | 件数 | 比率   |    |  |  |  |
| 0.1%以下       |  | 0      | 0.0% | 0         | 0.0% | 0      | 0.0%   | 0        | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |    |  |  |  |
| 0.1%超 0.2%以下 |  | 0      | 0.0% | 0         | 0.0% | 0      | 0.0%   | 0        | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |    |  |  |  |
| 0.2%超 0.3%以下 |  | 0      | 0.0% | 0         | 0.0% | 0      | 0.0%   | 0        | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |    |  |  |  |
| 0.3%超 0.4%以下 |  | 0      | 0.0% | 0         | 0.0% | 10     | 100.0% | 1        | 100.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |    |  |  |  |
| 0.4%超 0.5%以下 |  | 0      | 0.0% | 0         | 0.0% | 0      | 0.0%   | 0        | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |    |  |  |  |
| 0.5%超 0.6%以下 |  | 0      | 0.0% | 0         | 0.0% | 0      | 0.0%   | 0        | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |    |  |  |  |
| 0.6%超 0.7%以下 |  | 0      | 0.0% | 0         | 0.0% | 0      | 0.0%   | 0        | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |    |  |  |  |
| 0.7%超 0.8%以下 |  | 0      | 0.0% | 0         | 0.0% | 0      | 0.0%   | 0        | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |    |  |  |  |
| 0.8%超 0.9%以下 |  | 0      | 0.0% | 0         | 0.0% | 0      | 0.0%   | 0        | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |    |  |  |  |
| 0.9%超 1.0%以下 |  | 0      | 0.0% | 0         | 0.0% | 0      | 0.0%   | 0        | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |    |  |  |  |
| 1.0%超 1.1%以下 |  | 0      | 0.0% | 0         | 0.0% | 0      | 0.0%   | 0        | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |    |  |  |  |
| 1.1%超 1.2%以下 |  | 0      | 0.0% | 0         | 0.0% | 0      | 0.0%   | 0        | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |    |  |  |  |
| 1.2%超 1.3%以下 |  | 0      | 0.0% | 0         | 0.0% | 0      | 0.0%   | 0        | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |    |  |  |  |
| 1.3%超 1.4%以下 |  | 0      | 0.0% | 0         | 0.0% | 0      | 0.0%   | 0        | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |    |  |  |  |
| 1.4%超 1.5%以下 |  | 0      | 0.0% | 0         | 0.0% | 0      | 0.0%   | 0        | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |    |  |  |  |
| 1.5%超 1.6%以下 |  | 0      | 0.0% | 0         | 0.0% | 0      | 0.0%   | 0        | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |    |  |  |  |
| 1.6%超 1.7%以下 |  | 0      | 0.0% | 0         | 0.0% | 0      | 0.0%   | 0        | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |    |  |  |  |
| 1.7%超 1.8%以下 |  | 0      | 0.0% | 0         | 0.0% | 0      | 0.0%   | 0        | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |    |  |  |  |
| 1.8%超 1.9%以下 |  | 0      | 0.0% | 0         | 0.0% | 0      | 0.0%   | 0        | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |    |  |  |  |
| 1.9%超 2.0%以下 |  | 0      | 0.0% | 0         | 0.0% | 0      | 0.0%   | 0        | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |    |  |  |  |
| 2.0%超        |  | 0      | 0.0% | 0         | 0.0% | 0      | 0.0%   | 0        | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |    |  |  |  |
| 総計           |  | 0      | 0%   | 0         | 0%   | 10     | 100%   | 1        | 100%   | 0      | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   |    |  |  |  |

|              |  | 21     |      |         |      | 22 |      |    |      |
|--------------|--|--------|------|---------|------|----|------|----|------|
|              |  | 愛媛信用金庫 |      | 長野県信用組合 |      |    |      |    |      |
|              |  | 金額     | 比率   | 件数      | 比率   | 金額 | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0      | 0.0% | 0       | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0      | 0.0% | 0       | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0      | 0.0% | 0       | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0      | 0.0% | 0       | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0      | 0.0% | 0       | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0      | 0.0% | 0       | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0      | 0.0% | 0       | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0      | 0.0% | 0       | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0      | 0.0% | 0       | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0      | 0.0% | 0       | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0      | 0.0% | 0       | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0      | 0.0% | 0       | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0      | 0.0% | 0       | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0      | 0.0% | 0       | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0      | 0.0% | 0       | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0      | 0.0% | 0       | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0      | 0.0% | 0       | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0      | 0.0% | 0       | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0      | 0.0% | 0       | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0      | 0.0% | 0       | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 2.0%超        |  | 0      | 0.0% | 0       | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 総計           |  | 0      | 0%   | 0       | 0%   | 0  | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

RDB中小企業クレジットモデルデフォルト確率別デフォルト分布  
(単位:百万円)

2019/09/05現在

| 合計           |  | 金額 | 比率    | 件数 | 比率    |
|--------------|--|----|-------|----|-------|
| 0.1%以下       |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.1%超 0.2%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.2%超 0.3%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.3%超 0.4%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.4%超 0.5%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.5%超 0.6%以下 |  | 20 | 28.6% | 1  | 25.0% |
| 0.6%超 0.7%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.7%超 0.8%以下 |  | 20 | 28.6% | 1  | 25.0% |
| 0.8%超 0.9%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.9%超 1.0%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.0%超 1.1%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.1%超 1.2%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.2%超 1.3%以下 |  | 10 | 14.3% | 1  | 25.0% |
| 1.3%超 1.4%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.4%超 1.5%以下 |  | 20 | 28.6% | 1  | 25.0% |
| 1.5%超 1.6%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.6%超 1.7%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.7%超 1.8%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.8%超 1.9%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.9%超 2.0%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 2.0%超        |  | 0  | 0.0%  | 0  | 0.0%  |
| 総計           |  | 70 | 100%  | 4  | 100%  |

|              | 1 株式会社 七十七銀行 |      |    |      | 2 株式会社 清水銀行 |      |    |      | 3 株式会社 但馬銀行 |      |    |      | 4 株式会社 鳥取銀行 |      |    |      | 5 株式会社 北日本銀行 |      |    |      |
|--------------|--------------|------|----|------|-------------|------|----|------|-------------|------|----|------|-------------|------|----|------|--------------|------|----|------|
|              | 金額           | 比率   | 件数 | 比率   | 金額          | 比率   | 件数 | 比率   | 金額          | 比率   | 件数 | 比率   | 金額          | 比率   | 件数 | 比率   | 金額           | 比率   | 件数 | 比率   |
| 0.1%以下       | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 2.0%超        | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 総計           | 0            | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   | 0            | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

RDB中小企業クレジットモデルデフォルト確率別デフォルト分布

2019/09/05現在

(単位:百万円)

|              |  | 6 株式会社 東日本銀行 |        |    |        | 7 株式会社 みなと銀行 |        |    |        | 8 帯広信用金庫 |      |    |      | 9 朝日信用金庫 |      |    |        | 10 西武信用金庫 |        |    |      |
|--------------|--|--------------|--------|----|--------|--------------|--------|----|--------|----------|------|----|------|----------|------|----|--------|-----------|--------|----|------|
|              |  | 金額           | 比率     | 件数 | 比率     | 金額           | 比率     | 件数 | 比率     | 金額       | 比率   | 件数 | 比率   | 金額       | 比率   | 件数 | 比率     | 金額        | 比率     | 件数 | 比率   |
| 0.1%以下       |  | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0%   | 0         | 0.0%   | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0%   | 0         | 0.0%   | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0%   | 0         | 0.0%   | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0%   | 0         | 0.0%   | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0%   | 0         | 0.0%   | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 20           | 100.0% | 1  | 100.0% | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0%   | 0         | 0.0%   | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0%   | 0         | 0.0%   | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0            | 0.0%   | 0  | 0.0%   | 20           | 100.0% | 1  | 100.0% | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0%   | 0         | 0.0%   | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0%   | 0         | 0.0%   | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0%   | 0         | 0.0%   | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0%   | 0         | 0.0%   | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0%   | 0         | 0.0%   | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0%   | 0         | 0.0%   | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0%   | 0         | 0.0%   | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 20 | 100.0% | 1         | 100.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0%   | 0         | 0.0%   | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0%   | 0         | 0.0%   | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0%   | 0         | 0.0%   | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0%   | 0         | 0.0%   | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0%   | 0         | 0.0%   | 0  | 0.0% |
| 2.0%超        |  | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0%   | 0         | 0.0%   | 0  | 0.0% |
| 総計           |  | 20           | 100%   | 1  | 100%   | 20           | 100%   | 1  | 100%   | 0        | 0%   | 0  | 0%   | 0        | 0%   | 0  | 0%     | 20        | 100%   | 1  | 100% |

|              |  | 11 多摩信用金庫 |      |    |      | 12 諏訪信用金庫 |      |    |      | 13 富山信用金庫 |      |    |      | 14 金沢信用金庫 |      |    |      | 15 福井信用金庫 |      |    |      |
|--------------|--|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|
|              |  | 金額        | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 2.0%超        |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 総計           |  | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

RDB中小企業クレジットモデルデフォルト確率別デフォルト分布

2019/09/05現在

(単位:百万円)

|              |  | 16 大阪信用金庫 |      |    |      | 17 大阪シティ信用金庫 |        |    |        | 18 姫路信用金庫 |      |    |      | 19 しまなみ信用金庫 |      |    |      | 20 徳島信用金庫 |      |    |      |
|--------------|--|-----------|------|----|------|--------------|--------|----|--------|-----------|------|----|------|-------------|------|----|------|-----------|------|----|------|
|              |  | 金額        | 比率   | 件数 | 比率   | 金額           | 比率     | 件数 | 比率     | 金額        | 比率   | 件数 | 比率   | 金額          | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0         | 0.0% | 0  | 0.0% | 10           | 100.0% | 1  | 100.0% | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 2.0%超        |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 総計           |  | 0         | 0%   | 0  | 0%   | 10           | 100%   | 1  | 100%   | 0         | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   |

|              |  | 21 愛媛信用金庫 |      |    |      | 22 長野県信用組合 |      |    |      |
|--------------|--|-----------|------|----|------|------------|------|----|------|
|              |  | 金額        | 比率   | 件数 | 比率   | 金額         | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 2.0%超        |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 総計           |  | 0         | 0%   | 0  | 0%   | 0          | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

リスクカルク日本版v3.1デフォルト確率別デフォルト分布  
(単位:百万円)

2019/09/05現在

|              |  | 合計 |       |    |       |
|--------------|--|----|-------|----|-------|
|              |  | 金額 | 比率    | 件数 | 比率    |
| 0.1%以下       |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.1%超 0.2%以下 |  | 20 | 28.6% | 1  | 25.0% |
| 0.2%超 0.3%以下 |  | 30 | 42.9% | 2  | 50.0% |
| 0.3%超 0.4%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.4%超 0.5%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.5%超 0.6%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.6%超 0.7%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.7%超 0.8%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.8%超 0.9%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.9%超 1.0%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.0%超 1.1%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.1%超 1.2%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.2%超 1.3%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.3%超 1.4%以下 |  | 20 | 28.6% | 1  | 25.0% |
| 1.4%超 1.5%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.5%超 1.6%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.6%超 1.7%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.7%超 1.8%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.8%超 1.9%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.9%超 2.0%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 2.0%超        |  | 0  | 0.0%  | 0  | 0.0%  |
| 総計           |  | 70 | 100%  | 4  | 100%  |

|              |  | 1<br>株式会社 七十七銀行 |      |    |      | 2<br>株式会社 清水銀行 |      |    |      | 3<br>株式会社 但馬銀行 |      |    |      | 4<br>株式会社 鳥取銀行 |      |    |      | 5<br>株式会社 北日本銀行 |      |    |      |
|--------------|--|-----------------|------|----|------|----------------|------|----|------|----------------|------|----|------|----------------|------|----|------|-----------------|------|----|------|
|              |  | 金額              | 比率   | 件数 | 比率   | 金額             | 比率   | 件数 | 比率   | 金額             | 比率   | 件数 | 比率   | 金額             | 比率   | 件数 | 比率   | 金額              | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 2.0%超        |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 総計           |  | 0               | 0%   | 0  | 0%   | 0              | 0%   | 0  | 0%   | 0              | 0%   | 0  | 0%   | 0              | 0%   | 0  | 0%   | 0               | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

リスクカルク日本版v3.1デフォルト確率別デフォルト分布

2019/09/05現在

(単位:百万円)

|              | 6 株式会社 東日本銀行 |        |    |        | 7 株式会社 みなと銀行 |        |    |        | 8 帯広信用金庫 |      |    |      | 9 朝日信用金庫 |      |    |      | 10 西武信用金庫 |        |    |        |
|--------------|--------------|--------|----|--------|--------------|--------|----|--------|----------|------|----|------|----------|------|----|------|-----------|--------|----|--------|
|              | 金額           | 比率     | 件数 | 比率     | 金額           | 比率     | 件数 | 比率     | 金額       | 比率   | 件数 | 比率   | 金額       | 比率   | 件数 | 比率   | 金額        | 比率     | 件数 | 比率     |
| 0.1%以下       | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 0.1%超 0.2%以下 | 20           | 100.0% | 1  | 100.0% | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 0.2%超 0.3%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 20        | 100.0% | 1  | 100.0% |
| 0.3%超 0.4%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 0.4%超 0.5%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 0.5%超 0.6%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 0.6%超 0.7%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 0.7%超 0.8%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 0.8%超 0.9%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 0.9%超 1.0%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 1.0%超 1.1%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 1.1%超 1.2%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 1.2%超 1.3%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 1.3%超 1.4%以下 | 0            | 0.0%   | 0  | 0.0%   | 20           | 100.0% | 1  | 100.0% | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 1.4%超 1.5%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 1.5%超 1.6%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 1.6%超 1.7%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 1.7%超 1.8%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 1.8%超 1.9%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 1.9%超 2.0%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 2.0%超        | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 総計           | 20           | 100%   | 1  | 100%   | 20           | 100%   | 1  | 100%   | 0        | 0%   | 0  | 0%   | 0        | 0%   | 0  | 0%   | 20        | 100%   | 1  | 100%   |

|              | 11 多摩信用金庫 |      |    |      | 12 諏訪信用金庫 |      |    |      | 13 富山信用金庫 |      |    |      | 14 金沢信用金庫 |      |    |      | 15 福井信用金庫 |      |    |      |
|--------------|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|
|              | 金額        | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   |
| 0.1%以下       | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 2.0%超        | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 総計           | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

リスクカルク日本版v3.1デフォルト確率別デフォルト分布

2019/09/05現在

(単位:百万円)

|              |  | 16 大阪信用金庫 |      |    |      | 17 大阪シティ信用金庫 |        |    |        | 18 姫路信用金庫 |      |    |      | 19 しまなみ信用金庫 |      |    |      | 20 徳島信用金庫 |      |    |      |
|--------------|--|-----------|------|----|------|--------------|--------|----|--------|-----------|------|----|------|-------------|------|----|------|-----------|------|----|------|
|              |  | 金額        | 比率   | 件数 | 比率   | 金額           | 比率     | 件数 | 比率     | 金額        | 比率   | 件数 | 比率   | 金額          | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0         | 0.0% | 0  | 0.0% | 10           | 100.0% | 1  | 100.0% | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 2.0%超        |  | 0         | 0.0% | 0  | 0.0% | 0            | 0.0%   | 0  | 0.0%   | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 総計           |  | 0         | 0%   | 0  | 0%   | 10           | 100%   | 1  | 100%   | 0         | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   |

|              |  | 21 愛媛信用金庫 |      |    |      | 22 長野県信用組合 |      |    |      |
|--------------|--|-----------|------|----|------|------------|------|----|------|
|              |  | 金額        | 比率   | 件数 | 比率   | 金額         | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 2.0%超        |  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% |
| 総計           |  | 0         | 0%   | 0  | 0%   | 0          | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

2019/09/05現在

CRITSデフォルト確率別デフォルト分布

(単位:百万円)

|              |  | 合計 |       |    |       |
|--------------|--|----|-------|----|-------|
|              |  | 金額 | 比率    | 件数 | 比率    |
| 0.1%以下       |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.1%超 0.2%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.2%超 0.3%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.3%超 0.4%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.4%超 0.5%以下 |  | 20 | 28.6% | 1  | 25.0% |
| 0.5%超 0.6%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.6%超 0.7%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.7%超 0.8%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.8%超 0.9%以下 |  | 20 | 28.6% | 1  | 25.0% |
| 0.9%超 1.0%以下 |  | 20 | 28.6% | 1  | 25.0% |
| 1.0%超 1.1%以下 |  | 10 | 14.3% | 1  | 25.0% |
| 1.1%超 1.2%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.2%超 1.3%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.3%超 1.4%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.4%超 1.5%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.5%超 1.6%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.6%超 1.7%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.7%超 1.8%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.8%超 1.9%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.9%超 2.0%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 2.0%超        |  | 0  | 0.0%  | 0  | 0.0%  |
| 総計           |  | 70 | 100%  | 4  | 100%  |

|              |  | 1<br>株式会社 七十七銀行 |      |    |      | 2<br>株式会社 清水銀行 |      |    |      | 3<br>株式会社 但馬銀行 |      |    |      | 4<br>株式会社 鳥取銀行 |      |    |      | 5<br>株式会社 北日本銀行 |      |    |      |
|--------------|--|-----------------|------|----|------|----------------|------|----|------|----------------|------|----|------|----------------|------|----|------|-----------------|------|----|------|
|              |  | 金額              | 比率   | 件数 | 比率   | 金額             | 比率   | 件数 | 比率   | 金額             | 比率   | 件数 | 比率   | 金額             | 比率   | 件数 | 比率   | 金額              | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 2.0%超        |  | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% |
| 総計           |  | 0               | 0%   | 0  | 0%   | 0              | 0%   | 0  | 0%   | 0              | 0%   | 0  | 0%   | 0              | 0%   | 0  | 0%   | 0               | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

CRITSデフォルト確率別デフォルト分布

2019/09/05現在

(単位:百万円)

|              | 6 株式会社 東日本銀行 |        |    |        | 7 株式会社 みなと銀行 |        |    |        | 8 帯広信用金庫 |      |    |      | 9 朝日信用金庫 |      |    |      | 10 西武信用金庫 |        |    |        |
|--------------|--------------|--------|----|--------|--------------|--------|----|--------|----------|------|----|------|----------|------|----|------|-----------|--------|----|--------|
|              | 金額           | 比率     | 件数 | 比率     | 金額           | 比率     | 件数 | 比率     | 金額       | 比率   | 件数 | 比率   | 金額       | 比率   | 件数 | 比率   | 金額        | 比率     | 件数 | 比率     |
| 0.1%以下       | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 0.1%超 0.2%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 0.2%超 0.3%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 0.3%超 0.4%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 0.4%超 0.5%以下 | 20           | 100.0% | 1  | 100.0% | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 0.5%超 0.6%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 0.6%超 0.7%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 0.7%超 0.8%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 0.8%超 0.9%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 20        | 100.0% | 1  | 100.0% |
| 0.9%超 1.0%以下 | 0            | 0.0%   | 0  | 0.0%   | 20           | 100.0% | 1  | 100.0% | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 1.0%超 1.1%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 1.1%超 1.2%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 1.2%超 1.3%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 1.3%超 1.4%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 1.4%超 1.5%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 1.5%超 1.6%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 1.6%超 1.7%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 1.7%超 1.8%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 1.8%超 1.9%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 1.9%超 2.0%以下 | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 2.0%超        | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   | 0        | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   |
| 総計           | 20           | 100%   | 1  | 100%   | 20           | 100%   | 1  | 100%   | 0        | 0%   | 0  | 0%   | 0        | 0%   | 0  | 0%   | 20        | 100%   | 1  | 100%   |

|              | 11 多摩信用金庫 |      |    |      | 12 諏訪信用金庫 |      |    |      | 13 富山信用金庫 |      |    |      | 14 金沢信用金庫 |      |    |      | 15 福井信用金庫 |      |    |      |
|--------------|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|
|              | 金額        | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   |
| 0.1%以下       | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 2.0%超        | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 総計           | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

CRITSデフォルト確率別デフォルト分布

2019/09/05現在

(単位:百万円)

|              |  | 16<br>大阪信用金庫 |      |    |      | 17<br>大阪シティ信用金庫 |        |    |        | 18<br>姫路信用金庫 |      |    |      | 19<br>しまなみ信用金庫 |      |    |      | 20<br>徳島信用金庫 |      |    |      |
|--------------|--|--------------|------|----|------|-----------------|--------|----|--------|--------------|------|----|------|----------------|------|----|------|--------------|------|----|------|
|              |  | 金額           | 比率   | 件数 | 比率   | 金額              | 比率     | 件数 | 比率     | 金額           | 比率   | 件数 | 比率   | 金額             | 比率   | 件数 | 比率   | 金額           | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0            | 0.0% | 0  | 0.0% | 0               | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0            | 0.0% | 0  | 0.0% | 0               | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0            | 0.0% | 0  | 0.0% | 0               | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0            | 0.0% | 0  | 0.0% | 0               | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0            | 0.0% | 0  | 0.0% | 0               | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0            | 0.0% | 0  | 0.0% | 0               | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0            | 0.0% | 0  | 0.0% | 0               | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0            | 0.0% | 0  | 0.0% | 0               | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0            | 0.0% | 0  | 0.0% | 0               | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0            | 0.0% | 0  | 0.0% | 0               | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0            | 0.0% | 0  | 0.0% | 10              | 100.0% | 1  | 100.0% | 0            | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0            | 0.0% | 0  | 0.0% | 0               | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0            | 0.0% | 0  | 0.0% | 0               | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0            | 0.0% | 0  | 0.0% | 0               | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0            | 0.0% | 0  | 0.0% | 0               | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0            | 0.0% | 0  | 0.0% | 0               | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0            | 0.0% | 0  | 0.0% | 0               | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0            | 0.0% | 0  | 0.0% | 0               | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0            | 0.0% | 0  | 0.0% | 0               | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0            | 0.0% | 0  | 0.0% | 0               | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 2.0%超        |  | 0            | 0.0% | 0  | 0.0% | 0               | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 総計           |  | 0            | 0%   | 0  | 0%   | 10              | 100%   | 1  | 100%   | 0            | 0%   | 0  | 0%   | 0              | 0%   | 0  | 0%   | 0            | 0%   | 0  | 0%   |

|              |  | 21<br>愛媛信用金庫 |      |    |      | 22<br>長野県信用組合 |      |    |      |
|--------------|--|--------------|------|----|------|---------------|------|----|------|
|              |  | 金額           | 比率   | 件数 | 比率   | 金額            | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0            | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0            | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0            | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0            | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0            | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0            | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0            | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0            | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0            | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0            | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0            | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0            | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0            | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0            | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0            | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0            | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0            | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0            | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0            | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0            | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% |
| 2.0%超        |  | 0            | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% |
| 総計           |  | 0            | 0%   | 0  | 0%   | 0             | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

デフォルト債権及び延滞債権一覧

2019/09/05現在

| 取扱金融機関     | 業種                    | クレジットイベント事由等(注1) | 事由発生日      | デフォルト金額<br>確定日(注2) | 参照債務残高<br>(注3) | デフォルト認<br>定金額(注3) | 当初元本       |
|------------|-----------------------|------------------|------------|--------------------|----------------|-------------------|------------|
| 株式会社 清水銀行  | 製造業                   | 延滞               | 2019/5/20  | 未確定                | 14,592,000     | 0                 | 20,000,000 |
| 株式会社 但馬銀行  | サービス業(他に分類<br>されないもの) | 延滞               | 2018/9/20  | 未確定                | 17,920,000     | 0                 | 20,000,000 |
| 株式会社 東日本銀行 | 卸売・小売業                | 法的破綻等(民事再生手続開始)  | 2019/4/25  | 2019/7/23          | 17,088,000     | 17,054,602        | 20,000,000 |
| 株式会社 みなと銀行 | 不動産業                  | 法的破綻等(破産手続開始)    | 2018/8/23  | 2018/9/30          | 18,752,000     | 18,752,000        | 20,000,000 |
| 株式会社 みなと銀行 | 運輸業                   | 延滞               | 2018/11/20 | 未確定                | 42,713,000     | 0                 | 50,000,000 |
| 株式会社 みなと銀行 | 製造業                   | 延滞               | 2018/11/20 | 未確定                | 42,713,000     | 0                 | 50,000,000 |
| 株式会社 みなと銀行 | 卸売・小売業                | 延滞               | 2019/1/21  | 未確定                | 40,631,000     | 0                 | 50,000,000 |
| 株式会社 みなと銀行 | 卸売・小売業                | 延滞               | 2019/3/20  | 未確定                | 26,981,000     | 0                 | 35,000,000 |
| 株式会社 みなと銀行 | 卸売・小売業                | 延滞               | 2019/4/22  | 未確定                | 37,508,000     | 0                 | 50,000,000 |
| 西武信用金庫     | 卸売・小売業                | 延滞               | 2018/9/20  | 未確定                | 44,795,000     | 0                 | 50,000,000 |
| 西武信用金庫     | 卸売・小売業                | 支払不履行            | 2019/3/20  | 2019/5/24          | 16,672,000     | 16,672,000        | 20,000,000 |
| 多摩信用金庫     | 運輸業                   | 延滞               | 2018/7/20  | 未確定                | 28,125,000     | 0                 | 30,000,000 |
| 富山信用金庫     | 製造業                   | 延滞               | 2019/7/22  | 未確定                | 20,625,000     | 0                 | 30,000,000 |
| 大阪信用金庫     | 製造業                   | 延滞               | 2018/9/20  | 未確定                | 17,920,000     | 0                 | 20,000,000 |
| 大阪信用金庫     | 製造業                   | 延滞               | 2018/12/20 | 未確定                | 16,672,000     | 0                 | 20,000,000 |
| 大阪信用金庫     | 運輸業                   | 延滞               | 2019/7/22  | 未確定                | 13,760,000     | 0                 | 20,000,000 |
| 大阪信用金庫     | 製造業                   | 延滞               | 2019/8/20  | 未確定                | 9,344,000      | 0                 | 14,000,000 |

注1:クレジットイベント事由等には延滞債権も含まれる。延滞とは、延滞通知が提出されており参照債務残高の減額が停止しているもの。

注2:未確定とは、クレジットイベントが確定していないもの。

注3:参照債務残高とデフォルト認定金額との差異は、部分償還ないし預金相殺等による一部入金の結果生じたもの。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

デフォルト債権及び延滞債権一覧

2019/09/05現在

| 取扱金融機関    | 業種     | クレジットイベント事由等(注1) | 事由発生日      | デフォルト金額<br>確定日(注2) | 参照債務残高<br>(注3) | デフォルト認<br>定金額(注3) | 当初元本       |
|-----------|--------|------------------|------------|--------------------|----------------|-------------------|------------|
| 大阪シティ信用金庫 | 卸売・小売業 | 支払不履行            | 2018/12/20 | 2019/2/18          | 8,960,000      | 8,960,000         | 10,000,000 |
| しまなみ信用金庫  | 運輸業    | 延滞               | 2018/7/20  | 未確定                | 28,125,000     | 0                 | 30,000,000 |
| 愛媛信用金庫    | 建設業    | 延滞               | 2018/8/20  | 未確定                | 11,920,000     | 0                 | 13,000,000 |

注1:クレジットイベント事由等には延滞債権も含まれる。延滞とは、延滞通知が提出されており参照債務残高の減額が停止しているもの。

注2:未確定とは、クレジットイベントが確定していないもの。

注3:参照債務残高とデフォルト認定金額との差異は、部分償還ないし預金相殺等による一部入金の結果生じたもの。