

「地域金融機関CLO シンセティック型(合同会社クローバー2019)」発行後情報開示サマリー

(令和2年12月7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                     | ¥21,300,000,000                                                           | ¥3,800,000,000                                              |
| 利率(注1)                     | Tibor+0.20%                                                               | Tibor+0.10%                                                 |
| 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>・初回を令和元年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ヵ月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) | 株式会社山形銀行、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、株式会社北日本銀行、株式会社福島銀行、株式会社栃木銀行、株式会社みなと銀行、北海道信用金庫、苫小牧信用金庫、帯広信用金庫、朝日信用金庫、西京信用金庫、西武信用金庫、城南信用金庫、多摩信用金庫、富山信用金庫、島田掛川信用金庫、大阪信用金庫、姫路信用金庫、米子信用金庫、徳島信用金庫、愛媛信用金庫、熊本信用金庫、長野県信用組合(合計25金融機関、金融機関コード順) |
| 財務代理人                 | 株式会社みずほ銀行                                                                                                                                                                                                                 |
| 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1.96%~約36.7%)の設定<br>流動性補完: プレミアムの3ヵ月前取分、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 )      ¥8,448,000,000 (注1)<br>C 号 社 債 ( 合 計 )      ¥3,800,000,000 (注1)(注2)<br>免 責 金 額 ( 合 計 )      ¥1,048,000,000 (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 )      ¥1,750,000 (注4)<br>免 責 金 額 ( 合 計 )      ¥251,814,368 (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31年3月) | 令和2年12月7日時点          |
|--------------------|-----------------|----------------------|
| 参照債務残高             | ¥34,596,000,000 | ¥20,306,093,000 (注5) |
| 参照債務残高率            | 100.00%         | 58.69%               |
| クレジットイベント発生率(注1)   | 0.00%           | 0.11%                |
| 累積クレジットイベント発生率(注2) | 0.00%           | 0.73%                |
| 期限前弁済発生率(注3)       | 0.00%           | 0.47%                |
| 累積期限前弁済発生率(注4)     | 0.00%           | 1.99%                |
| 参照債務件数             | 1707件           | 1649件                |
| 一参照債務あたり平均貸出残高     | ¥20,267,135     | ¥12,314,186          |

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)期限前弁済発生率(%) : 期中期限前弁済金額/期初参照債務残高

(注4)累積期限前弁済発生率(%) : 累積期限前弁済金額/当初参照債務残高

(注5)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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(令和2年12月7日時点)

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)  |              | 期限前弁済金額(注1)  |              | (ご参考)          |
|----------|-----------------|-----------------|--------------|--------------|--------------|--------------|----------------|
|          | 当初<br>(31年3月)   | 現在<br>(2年12月7日) | 2.9.8~2.12.7 | 累積           | 2.9.8~2.12.7 | 累積           | 免責金額           |
| 山形銀行     | ¥860,000,000    | ¥519,881,000    | ¥0           | ¥0           | ¥0           | ¥0           | ¥51,000,000    |
| 七十七銀行    | ¥520,000,000    | ¥332,060,000    | ¥0           | ¥0           | ¥0           | ¥0           | ¥33,000,000    |
| 清水銀行     | ¥3,216,000,000  | ¥1,949,443,000  | ¥0           | ¥0           | ¥0           | ¥0           | ¥122,000,000   |
| 但馬銀行     | ¥841,000,000    | ¥493,904,000    | ¥0           | ¥0           | ¥12,928,000  | ¥26,272,000  | ¥33,000,000    |
| 北日本銀行    | ¥1,387,000,000  | ¥839,718,000    | ¥0           | ¥0           | ¥0           | ¥0           | ¥40,000,000    |
| 福島銀行     | ¥30,000,000     | ¥18,144,000     | ¥0           | ¥0           | ¥0           | ¥0           | ¥11,000,000    |
| 栃木銀行     | ¥2,455,000,000  | ¥1,424,455,000  | ¥17,088,000  | ¥24,792,368  | ¥3,336,000   | ¥71,571,000  | ¥48,000,000    |
| みなと銀行    | ¥5,000,000,000  | ¥2,892,314,000  | ¥0           | ¥84,385,000  | ¥0           | ¥100,979,000 | ¥124,000,000   |
| 北海道信用金庫  | ¥1,109,000,000  | ¥634,135,000    | ¥7,920,000   | ¥24,592,000  | ¥0           | ¥21,250,000  | ¥30,000,000    |
| 苫小牧信用金庫  | ¥1,109,000,000  | ¥634,002,000    | ¥0           | ¥0           | ¥3,128,000   | ¥43,762,000  | ¥38,000,000    |
| 帯広信用金庫   | ¥842,000,000    | ¥501,117,000    | ¥0           | ¥0           | ¥0           | ¥8,680,000   | ¥29,000,000    |
| 朝日信用金庫   | ¥1,004,000,000  | ¥576,812,000    | ¥0           | ¥0           | ¥0           | ¥40,848,000  | ¥20,000,000    |
| 西京信用金庫   | ¥927,000,000    | ¥524,145,000    | ¥0           | ¥19,584,000  | ¥0           | ¥34,588,000  | ¥27,000,000    |
| 西武信用金庫   | ¥4,639,000,000  | ¥2,721,338,000  | ¥0           | ¥18,336,000  | ¥0           | ¥110,442,000 | ¥97,000,000    |
| 城南信用金庫   | ¥2,780,000,000  | ¥1,605,500,000  | ¥0           | ¥23,125,000  | ¥37,500,000  | ¥86,250,000  | ¥64,000,000    |
| 多摩信用金庫   | ¥950,000,000    | ¥561,932,000    | ¥0           | ¥0           | ¥0           | ¥14,176,000  | ¥35,000,000    |
| 富山信用金庫   | ¥891,000,000    | ¥527,846,000    | ¥0           | ¥0           | ¥0           | ¥14,220,000  | ¥39,000,000    |
| 島田掛川信用金庫 | ¥569,000,000    | ¥324,769,000    | ¥0           | ¥0           | ¥9,053,000   | ¥23,229,000  | ¥16,000,000    |
| 大阪信用金庫   | ¥2,413,000,000  | ¥1,409,120,000  | ¥0           | ¥58,750,000  | ¥0           | ¥26,096,000  | ¥57,000,000    |
| 姫路信用金庫   | ¥1,102,000,000  | ¥646,034,000    | ¥0           | ¥0           | ¥12,096,000  | ¥27,104,000  | ¥33,000,000    |
| 米子信用金庫   | ¥72,000,000     | ¥43,538,000     | ¥0           | ¥0           | ¥0           | ¥0           | ¥16,000,000    |
| 徳島信用金庫   | ¥330,000,000    | ¥190,531,000    | ¥0           | ¥0           | ¥0           | ¥11,256,000  | ¥12,000,000    |
| 愛媛信用金庫   | ¥112,000,000    | ¥67,730,000     | ¥0           | ¥0           | ¥0           | ¥0           | ¥30,000,000    |
| 熊本信用金庫   | ¥930,000,000    | ¥573,719,000    | ¥0           | ¥0           | ¥0           | ¥0           | ¥23,000,000    |
| 長野県信用組合  | ¥508,000,000    | ¥293,906,000    | ¥0           | ¥0           | ¥28,000,000  | ¥28,000,000  | ¥20,000,000    |
| 合計       | ¥34,596,000,000 | ¥20,306,093,000 | ¥25,008,000  | ¥253,564,368 | ¥106,041,000 | ¥688,723,000 | ¥1,048,000,000 |

(注1) 掲示している期間内に確定している金額

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     | 累積ホートフォ<br>デフォルト金額 | 免責金額          | 免責超過金額※1  |
|------------------------|-----------------|---------------|----------------|-------------|--------------------|---------------|-----------|
| 2019/3/13 ~ 2019/6/20  | 34,596,000,000  | 719,516,000   | 33,876,484,000 | 0           | 0                  | 1,048,000,000 | 0         |
| 2019/6/21 ~ 2019/9/20  | 33,876,484,000  | 2,152,512,000 | 31,723,972,000 | 0           | 0                  | 1,048,000,000 | 0         |
| 2019/9/21 ~ 2019/12/20 | 31,723,972,000  | 2,236,921,000 | 29,487,051,000 | 19,584,000  | 19,584,000         | 1,048,000,000 | 0         |
| 2019/12/21 ~ 2020/3/23 | 29,487,051,000  | 2,307,812,000 | 27,179,239,000 | 138,553,000 | 158,137,000        | 1,048,000,000 | 1,750,000 |
| 2020/3/24 ~ 2020/6/22  | 27,179,239,000  | 2,387,115,000 | 24,792,124,000 | 39,590,000  | 197,727,000        | 1,048,000,000 | 1,750,000 |
| 2020/6/23 ~ 2020/9/23  | 24,792,124,000  | 2,314,461,000 | 22,477,663,000 | 30,829,368  | 228,556,368        | 1,048,000,000 | 1,750,000 |
| 2020/9/24 ~ 2020/12/21 | 22,477,663,000  | 2,171,570,000 | 20,306,093,000 | 25,008,000  | 253,564,368        | 1,048,000,000 | 1,750,000 |
| 2020/12/22 ~ 2021/3/22 | 20,306,093,000  |               |                | 0           | 253,564,368        | 1,048,000,000 | 0         |
| 2021/3/23 ~ 2021/6/21  |                 |               |                | 0           | 253,564,368        | 1,048,000,000 | 0         |
| 2021/6/22 ~ 2021/9/21  |                 |               |                | 0           | 253,564,368        | 1,048,000,000 | 0         |
| 2021/9/22 ~ 2021/12/20 |                 |               |                | 0           | 253,564,368        | 1,048,000,000 | 0         |
| 2021/12/21 ~ 2022/3/22 |                 |               |                | 0           | 253,564,368        | 1,048,000,000 | 0         |
| 2022/3/23 ~ 2022/6/20  |                 |               |                | 0           | 253,564,368        | 1,048,000,000 | 0         |
| 2022/6/21 ~ 2022/9/20  |                 |               |                | 0           | 253,564,368        | 1,048,000,000 | 0         |
| 2022/9/21 ~ 2022/12/20 |                 |               |                | 0           | 253,564,368        | 1,048,000,000 | 0         |
| 2022/12/21 ~ 2023/5/31 |                 |               |                | 0           | 253,564,368        | 1,048,000,000 | 0         |

山形銀行

| 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 |
|------------------------|-----------------|-------------|----------------|---------|--------------------|------------|----------|
| 2019/3/13 ~ 2019/6/20  | 860,000,000     | 17,901,000  | 842,099,000    | 0       | 0                  | 51,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 842,099,000     | 53,703,000  | 788,396,000    | 0       | 0                  | 51,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 788,396,000     | 53,703,000  | 734,693,000    | 0       | 0                  | 51,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 | 734,693,000     | 53,703,000  | 680,990,000    | 0       | 0                  | 51,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  | 680,990,000     | 53,703,000  | 627,287,000    | 0       | 0                  | 51,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  | 627,287,000     | 53,703,000  | 573,584,000    | 0       | 0                  | 51,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 | 573,584,000     | 53,703,000  | 519,881,000    | 0       | 0                  | 51,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 | 519,881,000     |             |                |         |                    | 51,000,000 |          |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                    | 51,000,000 |          |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                    | 51,000,000 |          |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                    | 51,000,000 |          |
| 2021/12/21 ~ 2022/3/22 |                 |             |                |         |                    | 51,000,000 |          |
| 2022/3/23 ~ 2022/6/20  |                 |             |                |         |                    | 51,000,000 |          |
| 2022/6/21 ~ 2022/9/20  |                 |             |                |         |                    | 51,000,000 |          |
| 2022/9/21 ~ 2022/12/20 |                 |             |                |         |                    | 51,000,000 |          |
| 2022/12/21 ~ 2023/5/31 |                 |             |                |         |                    | 51,000,000 |          |

「地域金融機関CLO シンセティック型(合同会社クローバー2019)」発行後情報開示サマリー

(令和2年12月7日時点)

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 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2019/3/13 ~ 2019/6/20  | 520,000,000     | 10,823,000  | 509,177,000    | 0       | 0                    | 33,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 509,177,000     | 30,387,000  | 478,790,000    | 0       | 0                    | 33,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 478,790,000     | 29,346,000  | 449,444,000    | 0       | 0                    | 33,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 | 449,444,000     | 29,346,000  | 420,098,000    | 0       | 0                    | 33,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  | 420,098,000     | 29,346,000  | 390,752,000    | 0       | 0                    | 33,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  | 390,752,000     | 29,346,000  | 361,406,000    | 0       | 0                    | 33,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 | 361,406,000     | 29,346,000  | 332,060,000    | 0       | 0                    | 33,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 | 332,060,000     |             |                |         |                      | 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 ~ 2022/3/22 |                 |             |                |         |                      | 33,000,000 |          |
| 2022/3/23 ~ 2022/6/20  |                 |             |                |         |                      | 33,000,000 |          |
| 2022/6/21 ~ 2022/9/20  |                 |             |                |         |                      | 33,000,000 |          |
| 2022/9/21 ~ 2022/12/20 |                 |             |                |         |                      | 33,000,000 |          |
| 2022/12/21 ~ 2023/5/31 |                 |             |                |         |                      | 33,000,000 |          |

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 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|-------------|----------|
| 2019/3/13 ~ 2019/6/20  | 3,216,000,000   | 66,941,000  | 3,149,059,000  | 0       | 0                    | 122,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 3,149,059,000   | 200,823,000 | 2,948,236,000  | 0       | 0                    | 122,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 2,948,236,000   | 200,823,000 | 2,747,413,000  | 0       | 0                    | 122,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 | 2,747,413,000   | 199,887,000 | 2,547,526,000  | 0       | 0                    | 122,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  | 2,547,526,000   | 199,555,000 | 2,347,971,000  | 0       | 0                    | 122,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  | 2,347,971,000   | 199,389,000 | 2,148,582,000  | 0       | 0                    | 122,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 | 2,148,582,000   | 199,139,000 | 1,949,443,000  | 0       | 0                    | 122,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 | 1,949,443,000   |             |                |         |                      | 122,000,000 |          |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                      | 122,000,000 |          |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                      | 122,000,000 |          |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                      | 122,000,000 |          |
| 2021/12/21 ~ 2022/3/22 |                 |             |                |         |                      | 122,000,000 |          |
| 2022/3/23 ~ 2022/6/20  |                 |             |                |         |                      | 122,000,000 |          |
| 2022/6/21 ~ 2022/9/20  |                 |             |                |         |                      | 122,000,000 |          |
| 2022/9/21 ~ 2022/12/20 |                 |             |                |         |                      | 122,000,000 |          |
| 2022/12/21 ~ 2023/5/31 |                 |             |                |         |                      | 122,000,000 |          |

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 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2019/3/13 ~ 2019/6/20  | 841,000,000     | 17,499,000  | 823,501,000    | 0       | 0                    | 33,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 823,501,000     | 52,497,000  | 771,004,000    | 0       | 0                    | 33,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 771,004,000     | 52,497,000  | 718,507,000    | 0       | 0                    | 33,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 | 718,507,000     | 52,497,000  | 666,010,000    | 0       | 0                    | 33,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  | 666,010,000     | 49,998,000  | 616,012,000    | 0       | 0                    | 33,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  | 616,012,000     | 62,510,000  | 553,502,000    | 0       | 0                    | 33,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 | 553,502,000     | 59,598,000  | 493,904,000    | 0       | 0                    | 33,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 | 493,904,000     |             |                |         |                      | 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 ~ 2022/3/22 |                 |             |                |         |                      | 33,000,000 |          |
| 2022/3/23 ~ 2022/6/20  |                 |             |                |         |                      | 33,000,000 |          |
| 2022/6/21 ~ 2022/9/20  |                 |             |                |         |                      | 33,000,000 |          |
| 2022/9/21 ~ 2022/12/20 |                 |             |                |         |                      | 33,000,000 |          |
| 2022/12/21 ~ 2023/5/31 |                 |             |                |         |                      | 33,000,000 |          |

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 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2019/3/13 ~ 2019/6/20  | 1,387,000,000   | 28,870,000  | 1,358,130,000  | 0       | 0                    | 40,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 1,358,130,000   | 86,610,000  | 1,271,520,000  | 0       | 0                    | 40,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 1,271,520,000   | 86,610,000  | 1,184,910,000  | 0       | 0                    | 40,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 | 1,184,910,000   | 86,610,000  | 1,098,300,000  | 0       | 0                    | 40,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  | 1,098,300,000   | 86,610,000  | 1,011,690,000  | 0       | 0                    | 40,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  | 1,011,690,000   | 85,986,000  | 925,704,000    | 0       | 0                    | 40,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 | 925,704,000     | 85,986,000  | 839,718,000    | 0       | 0                    | 40,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 | 839,718,000     |             |                |         |                      | 40,000,000 |          |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                      | 40,000,000 |          |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                      | 40,000,000 |          |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                      | 40,000,000 |          |
| 2021/12/21 ~ 2022/3/22 |                 |             |                |         |                      | 40,000,000 |          |
| 2022/3/23 ~ 2022/6/20  |                 |             |                |         |                      | 40,000,000 |          |
| 2022/6/21 ~ 2022/9/20  |                 |             |                |         |                      | 40,000,000 |          |
| 2022/9/21 ~ 2022/12/20 |                 |             |                |         |                      | 40,000,000 |          |
| 2022/12/21 ~ 2023/5/31 |                 |             |                |         |                      | 40,000,000 |          |

福島銀行

| 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 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2019/3/13 ~ 2019/6/20  | 30,000,000      | 624,000     | 29,376,000     | 0       | 0                    | 11,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 29,376,000      | 1,872,000   | 27,504,000     | 0       | 0                    | 11,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 27,504,000      | 1,872,000   | 25,632,000     | 0       | 0                    | 11,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 | 25,632,000      | 1,872,000   | 23,760,000     | 0       | 0                    | 11,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  | 23,760,000      | 1,872,000   | 21,888,000     | 0       | 0                    | 11,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  | 21,888,000      | 1,872,000   | 20,016,000     | 0       | 0                    | 11,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 | 20,016,000      | 1,872,000   | 18,144,000     | 0       | 0                    | 11,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 | 18,144,000      |             |                |         |                      | 11,000,000 |          |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                      | 11,000,000 |          |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                      | 11,000,000 |          |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                      | 11,000,000 |          |
| 2021/12/21 ~ 2022/3/22 |                 |             |                |         |                      | 11,000,000 |          |
| 2022/3/23 ~ 2022/6/20  |                 |             |                |         |                      | 11,000,000 |          |
| 2022/6/21 ~ 2022/9/20  |                 |             |                |         |                      | 11,000,000 |          |
| 2022/9/21 ~ 2022/12/20 |                 |             |                |         |                      | 11,000,000 |          |
| 2022/12/21 ~ 2023/5/31 |                 |             |                |         |                      | 11,000,000 |          |

「地域金融機関CLO シンセティック型(合同会社クローバー2019)」発行後情報開示サマリー

(令和2年12月7日時点)

栃木銀行

| 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 |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|----------|
| 2019/3/13 ~ 2019/6/20  | 2,455,000,000   | 51,090,000  | 2,403,910,000  | 0          | 0                    | 48,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 2,403,910,000   | 153,270,000 | 2,250,640,000  | 0          | 0                    | 48,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 2,250,640,000   | 151,395,000 | 2,099,245,000  | 0          | 0                    | 48,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 | 2,099,245,000   | 149,835,000 | 1,949,410,000  | 0          | 0                    | 48,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  | 1,949,410,000   | 210,993,000 | 1,738,417,000  | 0          | 0                    | 48,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  | 1,738,417,000   | 150,989,000 | 1,587,428,000  | 7,704,368  | 7,704,368            | 48,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 | 1,587,428,000   | 162,973,000 | 1,424,455,000  | 17,088,000 | 24,792,368           | 48,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 | 1,424,455,000   |             |                |            |                      | 48,000,000 |          |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |            |                      | 48,000,000 |          |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |            |                      | 48,000,000 |          |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |            |                      | 48,000,000 |          |
| 2021/12/21 ~ 2022/3/22 |                 |             |                |            |                      | 48,000,000 |          |
| 2022/3/23 ~ 2022/6/20  |                 |             |                |            |                      | 48,000,000 |          |
| 2022/6/21 ~ 2022/9/20  |                 |             |                |            |                      | 48,000,000 |          |
| 2022/9/21 ~ 2022/12/20 |                 |             |                |            |                      | 48,000,000 |          |
| 2022/12/21 ~ 2023/5/31 |                 |             |                |            |                      | 48,000,000 |          |

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 |
|------------------------|-----------------|-------------|----------------|------------|----------------------|-------------|----------|
| 2019/3/13 ~ 2019/6/20  | 5,000,000,000   | 104,094,000 | 4,895,906,000  | 0          | 0                    | 124,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 4,895,906,000   | 311,034,000 | 4,584,872,000  | 0          | 0                    | 124,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 4,584,872,000   | 308,952,000 | 4,275,920,000  | 0          | 0                    | 124,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 | 4,275,920,000   | 352,331,000 | 3,923,589,000  | 44,795,000 | 44,795,000           | 124,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  | 3,923,589,000   | 343,253,000 | 3,580,336,000  | 39,590,000 | 84,385,000           | 124,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  | 3,580,336,000   | 400,685,000 | 3,179,651,000  | 0          | 84,385,000           | 124,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 | 3,179,651,000   | 287,337,000 | 2,892,314,000  | 0          | 84,385,000           | 124,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 | 2,892,314,000   |             |                |            |                      | 124,000,000 |          |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |            |                      | 124,000,000 |          |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |            |                      | 124,000,000 |          |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |            |                      | 124,000,000 |          |
| 2021/12/21 ~ 2022/3/22 |                 |             |                |            |                      | 124,000,000 |          |
| 2022/3/23 ~ 2022/6/20  |                 |             |                |            |                      | 124,000,000 |          |
| 2022/6/21 ~ 2022/9/20  |                 |             |                |            |                      | 124,000,000 |          |
| 2022/9/21 ~ 2022/12/20 |                 |             |                |            |                      | 124,000,000 |          |
| 2022/12/21 ~ 2023/5/31 |                 |             |                |            |                      | 124,000,000 |          |

北海道信用金庫

| 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 |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|----------|
| 2019/3/13 ~ 2019/6/20  | 1,109,000,000   | 23,084,000  | 1,085,916,000  | 0          | 0                    | 30,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 1,085,916,000   | 69,252,000  | 1,016,664,000  | 0          | 0                    | 30,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 1,016,664,000   | 69,252,000  | 947,412,000    | 0          | 0                    | 30,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 | 947,412,000     | 85,092,000  | 862,320,000    | 16,672,000 | 16,672,000           | 30,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  | 862,320,000     | 67,380,000  | 794,940,000    | 0          | 16,672,000           | 30,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  | 794,940,000     | 87,380,000  | 707,560,000    | 0          | 16,672,000           | 30,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 | 707,560,000     | 73,425,000  | 634,135,000    | 7,920,000  | 24,592,000           | 30,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 | 634,135,000     |             |                |            |                      | 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 ~ 2022/3/22 |                 |             |                |            |                      | 30,000,000 |          |
| 2022/3/23 ~ 2022/6/20  |                 |             |                |            |                      | 30,000,000 |          |
| 2022/6/21 ~ 2022/9/20  |                 |             |                |            |                      | 30,000,000 |          |
| 2022/9/21 ~ 2022/12/20 |                 |             |                |            |                      | 30,000,000 |          |
| 2022/12/21 ~ 2023/5/31 |                 |             |                |            |                      | 30,000,000 |          |

苫小牧信用金庫

| 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 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2019/3/13 ~ 2019/6/20  | 1,109,000,000   | 23,091,000  | 1,085,909,000  | 0       | 0                    | 38,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 1,085,909,000   | 69,273,000  | 1,016,636,000  | 0       | 0                    | 38,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 1,016,636,000   | 69,273,000  | 947,363,000    | 0       | 0                    | 38,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 | 947,363,000     | 69,273,000  | 878,090,000    | 0       | 0                    | 38,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  | 878,090,000     | 105,740,000 | 772,350,000    | 0       | 0                    | 38,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  | 772,350,000     | 69,486,000  | 702,864,000    | 0       | 0                    | 38,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 | 702,864,000     | 68,862,000  | 634,002,000    | 0       | 0                    | 38,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 | 634,002,000     |             |                |         |                      | 38,000,000 |          |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                      | 38,000,000 |          |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                      | 38,000,000 |          |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                      | 38,000,000 |          |
| 2021/12/21 ~ 2022/3/22 |                 |             |                |         |                      | 38,000,000 |          |
| 2022/3/23 ~ 2022/6/20  |                 |             |                |         |                      | 38,000,000 |          |
| 2022/6/21 ~ 2022/9/20  |                 |             |                |         |                      | 38,000,000 |          |
| 2022/9/21 ~ 2022/12/20 |                 |             |                |         |                      | 38,000,000 |          |
| 2022/12/21 ~ 2023/5/31 |                 |             |                |         |                      | 38,000,000 |          |

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 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2019/3/13 ~ 2019/6/20  | 842,000,000     | 17,527,000  | 824,473,000    | 0       | 0                    | 29,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 824,473,000     | 52,581,000  | 771,892,000    | 0       | 0                    | 29,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 771,892,000     | 52,581,000  | 719,311,000    | 0       | 0                    | 29,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 | 719,311,000     | 52,581,000  | 666,730,000    | 0       | 0                    | 29,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  | 666,730,000     | 52,581,000  | 614,149,000    | 0       | 0                    | 29,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  | 614,149,000     | 61,261,000  | 552,888,000    | 0       | 0                    | 29,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 | 552,888,000     | 51,771,000  | 501,117,000    | 0       | 0                    | 29,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 | 501,117,000     |             |                |         |                      | 29,000,000 |          |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                      | 29,000,000 |          |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                      | 29,000,000 |          |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                      | 29,000,000 |          |
| 2021/12/21 ~ 2022/3/22 |                 |             |                |         |                      | 29,000,000 |          |
| 2022/3/23 ~ 2022/6/20  |                 |             |                |         |                      | 29,000,000 |          |
| 2022/6/21 ~ 2022/9/20  |                 |             |                |         |                      | 29,000,000 |          |
| 2022/9/21 ~ 2022/12/20 |                 |             |                |         |                      | 29,000,000 |          |
| 2022/12/21 ~ 2023/5/31 |                 |             |                |         |                      | 29,000,000 |          |

「地域金融機関CLO シンセティック型(合同会社クローバー2019)」発行後情報開示サマリー

(令和2年12月7日時点)

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 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2019/3/13 ~ 2019/6/20  | 1,004,000,000   | 20,892,000  | 983,108,000    | 0       | 0                    | 20,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 983,108,000     | 62,676,000  | 920,432,000    | 0       | 0                    | 20,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 920,432,000     | 71,220,000  | 849,212,000    | 0       | 0                    | 20,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 | 849,212,000     | 77,892,000  | 771,320,000    | 0       | 0                    | 20,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  | 771,320,000     | 75,396,000  | 695,924,000    | 0       | 0                    | 20,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  | 695,924,000     | 59,556,000  | 636,368,000    | 0       | 0                    | 20,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 | 636,368,000     | 59,556,000  | 576,812,000    | 0       | 0                    | 20,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 | 576,812,000     |             |                |         |                      | 20,000,000 |          |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                      | 20,000,000 |          |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                      | 20,000,000 |          |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                      | 20,000,000 |          |
| 2021/12/21 ~ 2022/3/22 |                 |             |                |         |                      | 20,000,000 |          |
| 2022/3/23 ~ 2022/6/20  |                 |             |                |         |                      | 20,000,000 |          |
| 2022/6/21 ~ 2022/9/20  |                 |             |                |         |                      | 20,000,000 |          |
| 2022/9/21 ~ 2022/12/20 |                 |             |                |         |                      | 20,000,000 |          |
| 2022/12/21 ~ 2023/5/31 |                 |             |                |         |                      | 20,000,000 |          |

西京信用金庫

| 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 |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|----------|
| 2019/3/13 ~ 2019/6/20  | 927,000,000     | 19,294,000  | 907,706,000    | 0          | 0                    | 27,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 907,706,000     | 56,634,000  | 851,072,000    | 0          | 0                    | 27,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 851,072,000     | 101,843,000 | 749,229,000    | 19,584,000 | 19,584,000           | 27,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 | 749,229,000     | 54,759,000  | 694,470,000    | 0          | 19,584,000           | 27,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  | 694,470,000     | 58,407,000  | 636,063,000    | 0          | 19,584,000           | 27,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  | 636,063,000     | 57,783,000  | 578,280,000    | 0          | 19,584,000           | 27,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 | 578,280,000     | 54,135,000  | 524,145,000    | 0          | 19,584,000           | 27,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 | 524,145,000     |             |                |            |                      | 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 ~ 2022/3/22 |                 |             |                |            |                      | 27,000,000 |          |
| 2022/3/23 ~ 2022/6/20  |                 |             |                |            |                      | 27,000,000 |          |
| 2022/6/21 ~ 2022/9/20  |                 |             |                |            |                      | 27,000,000 |          |
| 2022/9/21 ~ 2022/12/20 |                 |             |                |            |                      | 27,000,000 |          |
| 2022/12/21 ~ 2023/5/31 |                 |             |                |            |                      | 27,000,000 |          |

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 |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|----------|
| 2019/3/13 ~ 2019/6/20  | 4,639,000,000   | 96,584,000  | 4,542,416,000  | 0          | 0                    | 97,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 4,542,416,000   | 289,752,000 | 4,252,664,000  | 0          | 0                    | 97,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 4,252,664,000   | 288,504,000 | 3,964,160,000  | 0          | 0                    | 97,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 | 3,964,160,000   | 306,840,000 | 3,657,320,000  | 18,336,000 | 18,336,000           | 97,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  | 3,657,320,000   | 361,438,000 | 3,295,882,000  | 0          | 18,336,000           | 97,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  | 3,295,882,000   | 306,026,000 | 2,989,856,000  | 0          | 18,336,000           | 97,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 | 2,989,856,000   | 268,518,000 | 2,721,338,000  | 0          | 18,336,000           | 97,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 | 2,721,338,000   |             |                |            |                      | 97,000,000 |          |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |            |                      | 97,000,000 |          |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |            |                      | 97,000,000 |          |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |            |                      | 97,000,000 |          |
| 2021/12/21 ~ 2022/3/22 |                 |             |                |            |                      | 97,000,000 |          |
| 2022/3/23 ~ 2022/6/20  |                 |             |                |            |                      | 97,000,000 |          |
| 2022/6/21 ~ 2022/9/20  |                 |             |                |            |                      | 97,000,000 |          |
| 2022/9/21 ~ 2022/12/20 |                 |             |                |            |                      | 97,000,000 |          |
| 2022/12/21 ~ 2023/5/31 |                 |             |                |            |                      | 97,000,000 |          |

城南信用金庫

| 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 |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|----------|
| 2019/3/13 ~ 2019/6/20  | 2,780,000,000   | 57,912,000  | 2,722,088,000  | 0          | 0                    | 64,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 2,722,088,000   | 173,528,000 | 2,548,560,000  | 0          | 0                    | 64,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 2,548,560,000   | 198,737,000 | 2,349,823,000  | 0          | 0                    | 64,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 | 2,349,823,000   | 169,362,000 | 2,180,461,000  | 0          | 0                    | 64,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  | 2,180,461,000   | 188,112,000 | 1,992,349,000  | 0          | 0                    | 64,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  | 1,992,349,000   | 186,862,000 | 1,805,487,000  | 23,125,000 | 23,125,000           | 64,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 | 1,805,487,000   | 199,987,000 | 1,605,500,000  | 0          | 23,125,000           | 64,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 | 1,605,500,000   |             |                |            |                      | 64,000,000 |          |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |            |                      | 64,000,000 |          |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |            |                      | 64,000,000 |          |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |            |                      | 64,000,000 |          |
| 2021/12/21 ~ 2022/3/22 |                 |             |                |            |                      | 64,000,000 |          |
| 2022/3/23 ~ 2022/6/20  |                 |             |                |            |                      | 64,000,000 |          |
| 2022/6/21 ~ 2022/9/20  |                 |             |                |            |                      | 64,000,000 |          |
| 2022/9/21 ~ 2022/12/20 |                 |             |                |            |                      | 64,000,000 |          |
| 2022/12/21 ~ 2023/5/31 |                 |             |                |            |                      | 64,000,000 |          |

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 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2019/3/13 ~ 2019/6/20  | 950,000,000     | 19,788,000  | 930,212,000    | 0       | 0                    | 35,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 930,212,000     | 59,364,000  | 870,848,000    | 0       | 0                    | 35,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 870,848,000     | 59,364,000  | 811,484,000    | 0       | 0                    | 35,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 | 811,484,000     | 59,364,000  | 752,120,000    | 0       | 0                    | 35,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  | 752,120,000     | 59,364,000  | 692,756,000    | 0       | 0                    | 35,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  | 692,756,000     | 72,708,000  | 620,048,000    | 0       | 0                    | 35,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 | 620,048,000     | 58,116,000  | 561,932,000    | 0       | 0                    | 35,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 | 561,932,000     |             |                |         |                      | 35,000,000 |          |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                      | 35,000,000 |          |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                      | 35,000,000 |          |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                      | 35,000,000 |          |
| 2021/12/21 ~ 2022/3/22 |                 |             |                |         |                      | 35,000,000 |          |
| 2022/3/23 ~ 2022/6/20  |                 |             |                |         |                      | 35,000,000 |          |
| 2022/6/21 ~ 2022/9/20  |                 |             |                |         |                      | 35,000,000 |          |
| 2022/9/21 ~ 2022/12/20 |                 |             |                |         |                      | 35,000,000 |          |
| 2022/12/21 ~ 2023/5/31 |                 |             |                |         |                      | 35,000,000 |          |

「地域金融機関CLO シンセティック型(合同会社クローバー2019)」発行後情報開示サマリー

(令和2年12月7日時点)

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 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2019/3/13 ~ 2019/6/20  | 891,000,000     | 18,540,000  | 872,460,000    | 0       | 0                    | 39,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 872,460,000     | 55,620,000  | 816,840,000    | 0       | 0                    | 39,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 816,840,000     | 64,164,000  | 752,676,000    | 0       | 0                    | 39,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 | 752,676,000     | 54,996,000  | 697,680,000    | 0       | 0                    | 39,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  | 697,680,000     | 54,996,000  | 642,684,000    | 0       | 0                    | 39,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  | 642,684,000     | 60,340,000  | 582,344,000    | 0       | 0                    | 39,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 | 582,344,000     | 54,498,000  | 527,846,000    | 0       | 0                    | 39,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 | 527,846,000     |             |                |         |                      | 39,000,000 |          |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                      | 39,000,000 |          |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                      | 39,000,000 |          |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                      | 39,000,000 |          |
| 2021/12/21 ~ 2022/3/22 |                 |             |                |         |                      | 39,000,000 |          |
| 2022/3/23 ~ 2022/6/20  |                 |             |                |         |                      | 39,000,000 |          |
| 2022/6/21 ~ 2022/9/20  |                 |             |                |         |                      | 39,000,000 |          |
| 2022/9/21 ~ 2022/12/20 |                 |             |                |         |                      | 39,000,000 |          |
| 2022/12/21 ~ 2023/5/31 |                 |             |                |         |                      | 39,000,000 |          |

島田掛川信用金庫

| 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 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2019/3/13 ~ 2019/6/20  | 569,000,000     | 11,832,000  | 557,168,000    | 0       | 0                    | 16,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 557,168,000     | 35,496,000  | 521,672,000    | 0       | 0                    | 16,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 521,672,000     | 35,496,000  | 486,176,000    | 0       | 0                    | 16,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 | 486,176,000     | 39,248,000  | 446,928,000    | 0       | 0                    | 16,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  | 446,928,000     | 34,872,000  | 412,056,000    | 0       | 0                    | 16,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  | 412,056,000     | 44,880,000  | 367,176,000    | 0       | 0                    | 16,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 | 367,176,000     | 42,407,000  | 324,769,000    | 0       | 0                    | 16,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 | 324,769,000     |             |                |         |                      | 16,000,000 |          |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                      | 16,000,000 |          |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                      | 16,000,000 |          |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                      | 16,000,000 |          |
| 2021/12/21 ~ 2022/3/22 |                 |             |                |         |                      | 16,000,000 |          |
| 2022/3/23 ~ 2022/6/20  |                 |             |                |         |                      | 16,000,000 |          |
| 2022/6/21 ~ 2022/9/20  |                 |             |                |         |                      | 16,000,000 |          |
| 2022/9/21 ~ 2022/12/20 |                 |             |                |         |                      | 16,000,000 |          |
| 2022/12/21 ~ 2023/5/31 |                 |             |                |         |                      | 16,000,000 |          |

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  |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|-----------|
| 2019/3/13 ~ 2019/6/20  | 2,413,000,000   | 49,600,000  | 2,363,400,000  | 0          | 0                    | 57,000,000 | 0         |
| 2019/6/21 ~ 2019/9/20  | 2,363,400,000   | 147,550,000 | 2,215,850,000  | 0          | 0                    | 57,000,000 | 0         |
| 2019/9/21 ~ 2019/12/20 | 2,215,850,000   | 150,699,000 | 2,065,151,000  | 0          | 0                    | 57,000,000 | 0         |
| 2019/12/21 ~ 2020/3/23 | 2,065,151,000   | 225,629,000 | 1,839,522,000  | 58,750,000 | 58,750,000           | 57,000,000 | 1,750,000 |
| 2020/3/24 ~ 2020/6/22  | 1,839,522,000   | 144,265,000 | 1,695,257,000  | 0          | 58,750,000           | 57,000,000 | 1,750,000 |
| 2020/6/23 ~ 2020/9/23  | 1,695,257,000   | 144,057,000 | 1,551,200,000  | 0          | 58,750,000           | 57,000,000 | 1,750,000 |
| 2020/9/24 ~ 2020/12/21 | 1,551,200,000   | 142,080,000 | 1,409,120,000  | 0          | 58,750,000           | 57,000,000 | 1,750,000 |
| 2020/12/22 ~ 2021/3/22 | 1,409,120,000   |             |                |            |                      | 57,000,000 |           |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |            |                      | 57,000,000 |           |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |            |                      | 57,000,000 |           |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |            |                      | 57,000,000 |           |
| 2021/12/21 ~ 2022/3/22 |                 |             |                |            |                      | 57,000,000 |           |
| 2022/3/23 ~ 2022/6/20  |                 |             |                |            |                      | 57,000,000 |           |
| 2022/6/21 ~ 2022/9/20  |                 |             |                |            |                      | 57,000,000 |           |
| 2022/9/21 ~ 2022/12/20 |                 |             |                |            |                      | 57,000,000 |           |
| 2022/12/21 ~ 2023/5/31 |                 |             |                |            |                      | 57,000,000 |           |

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 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2019/3/13 ~ 2019/6/20  | 1,102,000,000   | 22,922,000  | 1,079,078,000  | 0       | 0                    | 33,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 1,079,078,000   | 68,766,000  | 1,010,312,000  | 0       | 0                    | 33,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 1,010,312,000   | 68,766,000  | 941,546,000    | 0       | 0                    | 33,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 | 941,546,000     | 68,766,000  | 872,780,000    | 0       | 0                    | 33,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  | 872,780,000     | 82,526,000  | 790,254,000    | 0       | 0                    | 33,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  | 790,254,000     | 66,166,000  | 724,088,000    | 0       | 0                    | 33,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 | 724,088,000     | 78,054,000  | 646,034,000    | 0       | 0                    | 33,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 | 646,034,000     |             |                |         |                      | 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 ~ 2022/3/22 |                 |             |                |         |                      | 33,000,000 |          |
| 2022/3/23 ~ 2022/6/20  |                 |             |                |         |                      | 33,000,000 |          |
| 2022/6/21 ~ 2022/9/20  |                 |             |                |         |                      | 33,000,000 |          |
| 2022/9/21 ~ 2022/12/20 |                 |             |                |         |                      | 33,000,000 |          |
| 2022/12/21 ~ 2023/5/31 |                 |             |                |         |                      | 33,000,000 |          |

米子信用金庫

| 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 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2019/3/13 ~ 2019/6/20  | 72,000,000      | 1,498,000   | 70,502,000     | 0       | 0                    | 16,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 70,502,000      | 4,494,000   | 66,008,000     | 0       | 0                    | 16,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 66,008,000      | 4,494,000   | 61,514,000     | 0       | 0                    | 16,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 | 61,514,000      | 4,494,000   | 57,020,000     | 0       | 0                    | 16,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  | 57,020,000      | 4,494,000   | 52,526,000     | 0       | 0                    | 16,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  | 52,526,000      | 4,494,000   | 48,032,000     | 0       | 0                    | 16,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 | 48,032,000      | 4,494,000   | 43,538,000     | 0       | 0                    | 16,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 | 43,538,000      |             |                |         |                      | 16,000,000 |          |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                      | 16,000,000 |          |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                      | 16,000,000 |          |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                      | 16,000,000 |          |
| 2021/12/21 ~ 2022/3/22 |                 |             |                |         |                      | 16,000,000 |          |
| 2022/3/23 ~ 2022/6/20  |                 |             |                |         |                      | 16,000,000 |          |
| 2022/6/21 ~ 2022/9/20  |                 |             |                |         |                      | 16,000,000 |          |
| 2022/9/21 ~ 2022/12/20 |                 |             |                |         |                      | 16,000,000 |          |
| 2022/12/21 ~ 2023/5/31 |                 |             |                |         |                      | 16,000,000 |          |

「地域金融機関CLO シンセティック型(合同会社クローバー2019)」発行後情報開示サマリー

(令和2年12月7日時点)

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 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2019/3/13 ~ 2019/6/20  | 330,000,000     | 6,863,000   | 323,137,000    | 0       | 0                    | 12,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 323,137,000     | 20,589,000  | 302,548,000    | 0       | 0                    | 12,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 302,548,000     | 20,589,000  | 281,959,000    | 0       | 0                    | 12,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 | 281,959,000     | 20,589,000  | 261,370,000    | 0       | 0                    | 12,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  | 261,370,000     | 31,533,000  | 229,837,000    | 0       | 0                    | 12,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  | 229,837,000     | 19,653,000  | 210,184,000    | 0       | 0                    | 12,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 | 210,184,000     | 19,653,000  | 190,531,000    | 0       | 0                    | 12,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 | 190,531,000     |             |                |         |                      | 12,000,000 |          |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                      | 12,000,000 |          |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                      | 12,000,000 |          |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                      | 12,000,000 |          |
| 2021/12/21 ~ 2022/3/22 |                 |             |                |         |                      | 12,000,000 |          |
| 2022/3/23 ~ 2022/6/20  |                 |             |                |         |                      | 12,000,000 |          |
| 2022/6/21 ~ 2022/9/20  |                 |             |                |         |                      | 12,000,000 |          |
| 2022/9/21 ~ 2022/12/20 |                 |             |                |         |                      | 12,000,000 |          |
| 2022/12/21 ~ 2023/5/31 |                 |             |                |         |                      | 12,000,000 |          |

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 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2019/3/13 ~ 2019/6/20  | 112,000,000     | 2,330,000   | 109,670,000    | 0       | 0                    | 30,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 109,670,000     | 6,990,000   | 102,680,000    | 0       | 0                    | 30,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 102,680,000     | 6,990,000   | 95,690,000     | 0       | 0                    | 30,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 | 95,690,000      | 6,990,000   | 88,700,000     | 0       | 0                    | 30,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  | 88,700,000      | 6,990,000   | 81,710,000     | 0       | 0                    | 30,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  | 81,710,000      | 6,990,000   | 74,720,000     | 0       | 0                    | 30,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 | 74,720,000      | 6,990,000   | 67,730,000     | 0       | 0                    | 30,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 | 67,730,000      |             |                |         |                      | 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 ~ 2022/3/22 |                 |             |                |         |                      | 30,000,000 |          |
| 2022/3/23 ~ 2022/6/20  |                 |             |                |         |                      | 30,000,000 |          |
| 2022/6/21 ~ 2022/9/20  |                 |             |                |         |                      | 30,000,000 |          |
| 2022/9/21 ~ 2022/12/20 |                 |             |                |         |                      | 30,000,000 |          |
| 2022/12/21 ~ 2023/5/31 |                 |             |                |         |                      | 30,000,000 |          |

熊本信用金庫

| 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 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2019/3/13 ~ 2019/6/20  | 930,000,000     | 19,343,000  | 910,657,000    | 0       | 0                    | 23,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 910,657,000     | 58,029,000  | 852,628,000    | 0       | 0                    | 23,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 852,628,000     | 58,029,000  | 794,599,000    | 0       | 0                    | 23,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 | 794,599,000     | 57,259,000  | 737,340,000    | 0       | 0                    | 23,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  | 737,340,000     | 55,719,000  | 681,621,000    | 0       | 0                    | 23,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  | 681,621,000     | 54,367,000  | 627,254,000    | 0       | 0                    | 23,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 | 627,254,000     | 53,535,000  | 573,719,000    | 0       | 0                    | 23,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 | 573,719,000     |             |                |         |                      | 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 ~ 2022/3/22 |                 |             |                |         |                      | 23,000,000 |          |
| 2022/3/23 ~ 2022/6/20  |                 |             |                |         |                      | 23,000,000 |          |
| 2022/6/21 ~ 2022/9/20  |                 |             |                |         |                      | 23,000,000 |          |
| 2022/9/21 ~ 2022/12/20 |                 |             |                |         |                      | 23,000,000 |          |
| 2022/12/21 ~ 2023/5/31 |                 |             |                |         |                      | 23,000,000 |          |

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 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2019/3/13 ~ 2019/6/20  | 508,000,000     | 10,574,000  | 497,426,000    | 0       | 0                    | 20,000,000 | 0        |
| 2019/6/21 ~ 2019/9/20  | 497,426,000     | 31,722,000  | 465,704,000    | 0       | 0                    | 20,000,000 | 0        |
| 2019/9/21 ~ 2019/12/20 | 465,704,000     | 31,722,000  | 433,982,000    | 0       | 0                    | 20,000,000 | 0        |
| 2019/12/21 ~ 2020/3/23 | 433,982,000     | 28,597,000  | 405,385,000    | 0       | 0                    | 20,000,000 | 0        |
| 2020/3/24 ~ 2020/6/22  | 405,385,000     | 27,972,000  | 377,413,000    | 0       | 0                    | 20,000,000 | 0        |
| 2020/6/23 ~ 2020/9/23  | 377,413,000     | 27,972,000  | 349,441,000    | 0       | 0                    | 20,000,000 | 0        |
| 2020/9/24 ~ 2020/12/21 | 349,441,000     | 55,535,000  | 293,906,000    | 0       | 0                    | 20,000,000 | 0        |
| 2020/12/22 ~ 2021/3/22 | 293,906,000     |             |                |         |                      | 20,000,000 |          |
| 2021/3/23 ~ 2021/6/21  |                 |             |                |         |                      | 20,000,000 |          |
| 2021/6/22 ~ 2021/9/21  |                 |             |                |         |                      | 20,000,000 |          |
| 2021/9/22 ~ 2021/12/20 |                 |             |                |         |                      | 20,000,000 |          |
| 2021/12/21 ~ 2022/3/22 |                 |             |                |         |                      | 20,000,000 |          |
| 2022/3/23 ~ 2022/6/20  |                 |             |                |         |                      | 20,000,000 |          |
| 2022/6/21 ~ 2022/9/20  |                 |             |                |         |                      | 20,000,000 |          |
| 2022/9/21 ~ 2022/12/20 |                 |             |                |         |                      | 20,000,000 |          |
| 2022/12/21 ~ 2023/5/31 |                 |             |                |         |                      | 20,000,000 |          |

※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2019)

業種別デフォルト分布

2020/12/07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               | 10  | 3.4%  | 1  | 9.1%  |
| 製造業               | 70  | 24.1% | 2  | 18.2% |
| 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            | 160 | 55.2% | 6  | 54.5% |
| 不動産業              | 20  | 6.9%  | 1  | 9.1%  |
| 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) | 30  | 10.3% | 1  | 9.1%  |
| 総計                | 290 | 100%  | 11 | 100%  |

|                   | 1         |      |    |      | 2  |            |    |      | 3  |      |           |      | 4  |      |    |           | 5  |      |    |      |
|-------------------|-----------|------|----|------|----|------------|----|------|----|------|-----------|------|----|------|----|-----------|----|------|----|------|
|                   | 株式会社 山形銀行 | 金額   | 比率 | 件数   | 比率 | 株式会社 七十七銀行 | 金額 | 比率   | 件数 | 比率   | 株式会社 清水銀行 | 金額   | 比率 | 件数   | 比率 | 株式会社 但馬銀行 | 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 福島銀行 | 金額   | 比率 | 件数   | 比率 | 株式会社 栃木銀行 | 金額 | 比率    | 件数  | 比率    | 株式会社 みなと銀行 | 金額    | 比率 | 件数    | 比率 | 北海道信用金庫 | 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%  | 10 | 33.3% | 1  | 50.0%   | 0  | 0.0% | 0  | 0.0% |
| 製造業               | 0         | 0.0% | 0  | 0.0% | 20 | 66.7%     | 1  | 50.0% | 50  | 50.0% | 1          | 50.0% | 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 | 33.3%     | 1  | 50.0% | 50  | 50.0% | 1          | 50.0% | 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%  | 20 | 66.7% | 1  | 50.0%   | 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%   | 30 | 0%        | 2  | 100%  | 100 | 100%  | 2          | 100%  | 30 | 100%  | 2  | 100%    | 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2019)

業種別デフォルト分布

2020/12/07現在

(単位:百万円)

|                   | 11     |      |    |      | 12     |      |    |      | 13     |        |    |        | 14     |        |    |        | 15     |        |    |        |
|-------------------|--------|------|----|------|--------|------|----|------|--------|--------|----|--------|--------|--------|----|--------|--------|--------|----|--------|
|                   | 帯広信用金庫 |      |    |      | 朝日信用金庫 |      |    |      | 西京信用金庫 |        |    |        | 西武信用金庫 |        |    |        | 城南信用金庫 |        |    |        |
|                   | 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% | 20     | 100.0% | 1  | 100.0% | 20     | 100.0% | 1  | 100.0% | 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%   | 30     | 100.0% | 1  | 100.0% |
| 総計                | 0      | 0%   | 0  | 0%   | 0      | 0%   | 0  | 0%   | 20     | 100%   | 1  | 100%   | 20     | 100%   | 1  | 100%   | 30     | 100%   | 1  | 100%   |

|                   | 16     |      |    |      | 17     |      |    |      | 18       |      |    |      | 19     |        |    |        | 20     |      |    |      |
|-------------------|--------|------|----|------|--------|------|----|------|----------|------|----|------|--------|--------|----|--------|--------|------|----|------|
|                   | 多摩信用金庫 |      |    |      | 富山信用金庫 |      |    |      | 島田掛川信用金庫 |      |    |      | 大阪信用金庫 |        |    |        | 姫路信用金庫 |      |    |      |
|                   | 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% | 60     | 100.0% | 2  | 100.0% | 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%   | 60     | 100%   | 2  | 100%   | 0      | 0%   | 0  | 0%   |

|                   | 21     |      |    |      | 22     |      |    |      | 23     |      |    |      | 24     |      |    |      | 25      |      |    |      |
|-------------------|--------|------|----|------|--------|------|----|------|--------|------|----|------|--------|------|----|------|---------|------|----|------|
|                   | 米子信用金庫 |      |    |      | 徳島信用金庫 |      |    |      | 愛媛信用金庫 |      |    |      | 熊本信用金庫 |      |    |      | 長野県信用組合 |      |    |      |
|                   | 金額     | 比率   | 件数 | 比率   | 金額     | 比率   | 件数 | 比率   | 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%   |

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2019)

貸付金額別デフォルト分布

2020/12/07現在

(単位:百万円)

|                 |  | 合計  |       |    |       |
|-----------------|--|-----|-------|----|-------|
|                 |  | 金額  | 比率    | 件数 | 比率    |
| 10百万円以下         |  | 20  | 6.9%  | 2  | 18.2% |
| 10百万円超 20百万円以下  |  | 80  | 27.6% | 4  | 36.4% |
| 20百万円超 30百万円以下  |  | 90  | 31.0% | 3  | 27.3% |
| 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  |  | 100 | 34.5% | 2  | 18.2% |
| 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              |  | 290 | 100%  | 11 | 100%  |

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(単位:百万円)

|                 |  | 株式会社 山形銀行 |      |    |      | 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 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%   |

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(単位:百万円)

|                 |  | 株式会社 福島銀行 |      |    |      | 株式会社 栃木銀行 |       |    |       | 株式会社 みなと銀行 |        |    |        | 北海道信用金庫 |       |    |       | 苫小牧信用金庫 |      |    |      |
|-----------------|--|-----------|------|----|------|-----------|-------|----|-------|------------|--------|----|--------|---------|-------|----|-------|---------|------|----|------|
|                 |  | 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        | 33.3% | 1  | 50.0% | 0          | 0.0%   | 0  | 0.0%   | 10      | 33.3% | 1  | 50.0% | 0       | 0.0% | 0  | 0.0% |
| 10百万円超 20百万円以下  |  | 0         | 0.0% | 0  | 0.0% | 20        | 66.7% | 1  | 50.0% | 0          | 0.0%   | 0  | 0.0%   | 20      | 66.7% | 1  | 50.0% | 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%  | 100        | 100.0% | 2  | 100.0% | 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%   | 30        | 100%  | 2  | 100%  | 100        | 100%   | 2  | 100%   | 30      | 100%  | 2  | 100%  | 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2019)

貸付金額別デフォルト分布

2020/12/07現在

(単位:百万円)

|                 |  | 11     |      |    |      | 12     |      |    |      | 13     |        |    |        | 14     |        |    |        | 15     |        |    |        |
|-----------------|--|--------|------|----|------|--------|------|----|------|--------|--------|----|--------|--------|--------|----|--------|--------|--------|----|--------|
|                 |  | 帯広信用金庫 |      |    |      | 朝日信用金庫 |      |    |      | 西京信用金庫 |        |    |        | 西武信用金庫 |        |    |        | 城南信用金庫 |        |    |        |
|                 |  | 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% | 20     | 100.0% | 1  | 100.0% | 20     | 100.0% | 1  | 100.0% | 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%   | 30     | 100.0% | 1  | 100.0% |
| 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%   | 20     | 100%   | 1  | 100%   | 20     | 100%   | 1  | 100%   | 30     | 100%   | 1  | 100%   |

|                 |  | 16     |      |    |      | 17     |      |    |      | 18       |      |    |      | 19     |        |    |        | 20     |      |    |      |
|-----------------|--|--------|------|----|------|--------|------|----|------|----------|------|----|------|--------|--------|----|--------|--------|------|----|------|
|                 |  | 多摩信用金庫 |      |    |      | 富山信用金庫 |      |    |      | 島田掛川信用金庫 |      |    |      | 大阪信用金庫 |        |    |        | 姫路信用金庫 |      |    |      |
|                 |  | 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% | 60     | 100.0% | 2  | 100.0% | 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%   | 60     | 100%   | 2  | 100%   | 0      | 0%   | 0  | 0%   |

|                 |  | 21     |      |    |      | 22     |      |    |      | 23     |      |    |      | 24     |      |    |      | 25      |      |    |      |
|-----------------|--|--------|------|----|------|--------|------|----|------|--------|------|----|------|--------|------|----|------|---------|------|----|------|
|                 |  | 米子信用金庫 |      |    |      | 徳島信用金庫 |      |    |      | 愛媛信用金庫 |      |    |      | 熊本信用金庫 |      |    |      | 長野県信用組合 |      |    |      |
|                 |  | 金額     | 比率   | 件数 | 比率   | 金額     | 比率   | 件数 | 比率   | 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%   |

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2019)

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)

2020/12/07現在

|       |        | 合計  |       |    |       |
|-------|--------|-----|-------|----|-------|
|       |        | 金額  | 比率    | 件数 | 比率    |
|       | 0.1%以下 | 60  | 20.7% | 3  | 27.3% |
| 0.1%超 | 0.2%以下 | 0   | 0.0%  | 0  | 0.0%  |
| 0.2%超 | 0.3%以下 | 70  | 24.1% | 3  | 27.3% |
| 0.3%超 | 0.4%以下 | 60  | 20.7% | 3  | 27.3% |
| 0.4%超 | 0.5%以下 | 50  | 17.2% | 1  | 9.1%  |
| 0.5%超 | 0.6%以下 | 50  | 17.2% | 1  | 9.1%  |
| 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 | 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    |        | 290 | 100%  | 11 | 100%  |

|       |        | 1<br>株式会社 山形銀行 |      |    |      | 2<br>株式会社 七十七銀行 |      |    |      | 3<br>株式会社 清水銀行 |      |    |      | 4<br>株式会社 但馬銀行 |      |    |      | 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2019)

CRDモデル3 累積1年デフォルト確率別デフォルト分布

2020/12/07現在

|              |  | 6         |      |    |      | 7         |       |    |       | 8          |       |    |       | 9       |       |    |       | 10 (単位:百万円) |      |    |      |
|--------------|--|-----------|------|----|------|-----------|-------|----|-------|------------|-------|----|-------|---------|-------|----|-------|-------------|------|----|------|
|              |  | 株式会社 福島銀行 |      |    |      | 株式会社 栃木銀行 |       |    |       | 株式会社 みなと銀行 |       |    |       | 北海道信用金庫 |       |    |       | 苫小牧信用金庫     |      |    |      |
|              |  | 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% | 20        | 66.7% | 1  | 50.0% | 0          | 0.0%  | 0  | 0.0%  | 10      | 33.3% | 1  | 50.0% | 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%  | 20      | 66.7% | 1  | 50.0% | 0           | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0         | 0.0% | 0  | 0.0% | 10        | 33.3% | 1  | 50.0% | 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%  | 50         | 50.0% | 1  | 50.0% | 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%  | 50         | 50.0% | 1  | 50.0% | 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%   | 30        | 100%  | 2  | 100%  | 100        | 100%  | 2  | 100%  | 30      | 100%  | 2  | 100%  | 0           | 0%   | 0  | 0%   |

|              |  | 11     |      |    |      | 12     |      |    |      | 13     |        |    |        | 14     |        |    |        | 15 (単位:百万円) |        |    |        |
|--------------|--|--------|------|----|------|--------|------|----|------|--------|--------|----|--------|--------|--------|----|--------|-------------|--------|----|--------|
|              |  | 帯広信用金庫 |      |    |      | 朝日信用金庫 |      |    |      | 西京信用金庫 |        |    |        | 西武信用金庫 |        |    |        | 城南信用金庫      |        |    |        |
|              |  | 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%   | 20     | 100.0% | 1  | 100.0% | 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% | 20     | 100.0% | 1  | 100.0% | 0      | 0.0%   | 0  | 0.0%   | 30          | 100.0% | 1  | 100.0% |
| 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%   | 20     | 100%   | 1  | 100%   | 20     | 100%   | 1  | 100%   | 30          | 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2019)

CRDモデル3 累積1年デフォルト確率別デフォルト分布

2020/12/07現在

|              |  | 16     |      |    |      | 17     |      |    |      | 18       |      |    |      | 19     |       |    |       | 20 (単位:百万円) |      |    |      |
|--------------|--|--------|------|----|------|--------|------|----|------|----------|------|----|------|--------|-------|----|-------|-------------|------|----|------|
|              |  | 多摩信用金庫 |      |    |      | 富山信用金庫 |      |    |      | 島田掛川信用金庫 |      |    |      | 大阪信用金庫 |       |    |       | 姫路信用金庫      |      |    |      |
|              |  | 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% | 30     | 50.0% | 1  | 50.0% | 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% | 30     | 50.0% | 1  | 50.0% | 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%   | 60     | 100%  | 2  | 100%  | 0           | 0%   | 0  | 0%   |

|              |  | 21     |      |    |      | 22     |      |    |      | 23     |      |    |      | 24     |      |    |      | 25 (単位:百万円) |      |    |      |
|--------------|--|--------|------|----|------|--------|------|----|------|--------|------|----|------|--------|------|----|------|-------------|------|----|------|
|              |  | 米子信用金庫 |      |    |      | 徳島信用金庫 |      |    |      | 愛媛信用金庫 |      |    |      | 熊本信用金庫 |      |    |      | 長野県信用組合     |      |    |      |
|              |  | 金額     | 比率   | 件数 | 比率   | 金額     | 比率   | 件数 | 比率   | 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2019)

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)

2020/12/07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 | 30  | 10.3% | 1  | 9.1%  |    |
| 0.5%超 0.6%以下 | 0   | 0.0%  | 0  | 0.0%  |    |
| 0.6%超 0.7%以下 | 70  | 24.1% | 3  | 27.3% |    |
| 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 | 50  | 17.2% | 1  | 9.1%  |    |
| 1.0%超 1.1%以下 | 10  | 3.4%  | 1  | 9.1%  |    |
| 1.1%超 1.2%以下 | 40  | 13.8% | 2  | 18.2% |    |
| 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 | 30  | 10.3% | 1  | 9.1%  |    |
| 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 | 10  | 3.4%  | 1  | 9.1%  |    |
| 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        | 50  | 17.2% | 1  | 9.1%  |    |
| 総計           | 290 | 100%  | 11 | 100%  |    |

|              |  | 1         |      |    |      | 2          |      |    |      | 3         |      |    |      | 4         |      |    |      | 5          |      |    |      | (単位:百万円) |
|--------------|--|-----------|------|----|------|------------|------|----|------|-----------|------|----|------|-----------|------|----|------|------------|------|----|------|----------|
|              |  | 株式会社 山形銀行 |      |    |      | 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 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2019)

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

2020/12/07現在

(単位:百万円)

|              |  | 6<br>株式会社 福島銀行 |      |    |      | 7<br>株式会社 栃木銀行 |       |    |       | 8<br>株式会社 みなと銀行 |       |    |       | 9<br>北海道信用金庫 |       |    |       | 10<br>苫小牧信用金庫 |      |    |      |
|--------------|--|----------------|------|----|------|----------------|-------|----|-------|-----------------|-------|----|-------|--------------|-------|----|-------|---------------|------|----|------|
|              |  | 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% | 20             | 66.7% | 1  | 50.0% | 0               | 0.0%  | 0  | 0.0%  | 20           | 66.7% | 1  | 50.0% | 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%  | 50              | 50.0% | 1  | 50.0% | 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%  | 10           | 33.3% | 1  | 50.0% | 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% | 10             | 33.3% | 1  | 50.0% | 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%  | 50              | 50.0% | 1  | 50.0% | 0            | 0.0%  | 0  | 0.0%  | 0             | 0.0% | 0  | 0.0% |
| 総計           |  | 0              | 0%   | 0  | 0%   | 30             | 100%  | 2  | 100%  | 100             | 100%  | 2  | 100%  | 30           | 100%  | 2  | 100%  | 0             | 0%   | 0  | 0%   |

|              |  | 11<br>帯広信用金庫 |      |    |      | 12<br>朝日信用金庫 |      |    |      | 13<br>西京信用金庫 |        |    |        | 14<br>西武信用金庫 |        |    |        | 15<br>城南信用金庫 |        |    |        |
|--------------|--|--------------|------|----|------|--------------|------|----|------|--------------|--------|----|--------|--------------|--------|----|--------|--------------|--------|----|--------|
|              |  | 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% | 20           | 100.0% | 1  | 100.0% | 20           | 100.0% | 1  | 100.0% | 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%   | 30           | 100.0% | 1  | 100.0% |
| 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%   | 20           | 100%   | 1  | 100%   | 20           | 100%   | 1  | 100%   | 30           | 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2019)

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

2020/12/07現在

(単位:百万円)

|              |  | 16     |      |    |      | 17     |      |    |      | 18       |      |    |      | 19     |       |    |       | 20     |      |    |      |
|--------------|--|--------|------|----|------|--------|------|----|------|----------|------|----|------|--------|-------|----|-------|--------|------|----|------|
|              |  | 多摩信用金庫 |      |    |      | 富山信用金庫 |      |    |      | 島田掛川信用金庫 |      |    |      | 大阪信用金庫 |       |    |       | 姫路信用金庫 |      |    |      |
|              |  | 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% | 30     | 50.0% | 1  | 50.0% | 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% | 30     | 50.0% | 1  | 50.0% | 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%   | 60     | 100%  | 2  | 100%  | 0      | 0%   | 0  | 0%   |

|              |  | 21     |      |    |      | 22     |      |    |      | 23     |      |    |      | 24     |      |    |      | 25      |      |    |      |
|--------------|--|--------|------|----|------|--------|------|----|------|--------|------|----|------|--------|------|----|------|---------|------|----|------|
|              |  | 米子信用金庫 |      |    |      | 徳島信用金庫 |      |    |      | 愛媛信用金庫 |      |    |      | 熊本信用金庫 |      |    |      | 長野県信用組合 |      |    |      |
|              |  | 金額     | 比率   | 件数 | 比率   | 金額     | 比率   | 件数 | 比率   | 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2019)

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)

2020/12/07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 | 30  | 10.3% | 1  | 9.1%  |
| 0.2%超 | 0.3%以下 | 30  | 10.3% | 1  | 9.1%  |
| 0.3%超 | 0.4%以下 | 30  | 10.3% | 2  | 18.2% |
| 0.4%超 | 0.5%以下 | 100 | 34.5% | 3  | 27.3% |
| 0.5%超 | 0.6%以下 | 20  | 6.9%  | 1  | 9.1%  |
| 0.6%超 | 0.7%以下 | 50  | 17.2% | 1  | 9.1%  |
| 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 | 10  | 3.4%  | 1  | 9.1%  |
| 1.4%超 | 1.5%以下 | 0   | 0.0%  | 0  | 0.0%  |
| 1.5%超 | 1.6%以下 | 20  | 6.9%  | 1  | 9.1%  |
| 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    |        | 290 | 100%  | 11 | 100%  |

|       |        | 1         |      |    |      | 2          |      |    |      | 3         |      |    |      | 4         |      |    |      | 5          |      |    |      |
|-------|--------|-----------|------|----|------|------------|------|----|------|-----------|------|----|------|-----------|------|----|------|------------|------|----|------|
|       |        | 株式会社 山形銀行 |      |    |      | 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 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2019)

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

2020/12/07現在

(単位:百万円)

|              |  | 6<br>株式会社 福島銀行 |      |    |      | 7<br>株式会社 栃木銀行 |       |    |       | 8<br>株式会社 みなと銀行 |       |    |       | 9<br>北海道信用金庫 |       |    |       | 10<br>苫小牧信用金庫 |      |    |      |
|--------------|--|----------------|------|----|------|----------------|-------|----|-------|-----------------|-------|----|-------|--------------|-------|----|-------|---------------|------|----|------|
|              |  | 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%  | 10           | 33.3% | 1  | 50.0% | 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%  | 50              | 50.0% | 1  | 50.0% | 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% | 20             | 66.7% | 1  | 50.0% | 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%  | 50              | 50.0% | 1  | 50.0% | 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% | 10             | 33.3% | 1  | 50.0% | 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%  | 20           | 66.7% | 1  | 50.0% | 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%   | 30             | 100%  | 2  | 100%  | 100             | 100%  | 2  | 100%  | 30           | 100%  | 2  | 100%  | 0             | 0%   | 0  | 0%   |

|              |  | 11<br>帯広信用金庫 |      |    |      | 12<br>朝日信用金庫 |      |    |      | 13<br>西京信用金庫 |        |    |        | 14<br>西武信用金庫 |        |    |        | 15<br>城南信用金庫 |        |    |        |
|--------------|--|--------------|------|----|------|--------------|------|----|------|--------------|--------|----|--------|--------------|--------|----|--------|--------------|--------|----|--------|
|              |  | 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%   | 30           | 100.0% | 1  | 100.0% |
| 0.3%超 0.4%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 20           | 100.0% | 1  | 100.0% | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   |
| 0.4%超 0.5%以下 |  | 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%   | 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%   | 20           | 100%   | 1  | 100%   | 20           | 100%   | 1  | 100%   | 30           | 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2019)

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

2020/12/07現在

(単位:百万円)

|        |        | 16     |      |    |      | 17     |      |    |      | 18       |      |    |      | 19     |       |    |       | 20     |      |    |      | (単位:百万円) |  |
|--------|--------|--------|------|----|------|--------|------|----|------|----------|------|----|------|--------|-------|----|-------|--------|------|----|------|----------|--|
|        |        | 多摩信用金庫 |      |    |      | 富山信用金庫 |      |    |      | 島田掛川信用金庫 |      |    |      | 大阪信用金庫 |       |    |       | 姫路信用金庫 |      |    |      |          |  |
|        |        | 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% | 30     | 50.0% | 1  | 50.0% | 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% | 30     | 50.0% | 1  | 50.0% | 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%   | 60     | 100%  | 2  | 100%  | 0      | 0%   | 0  | 0%   |          |  |

|        |        | 21     |      |    |      | 22     |      |    |      | 23     |      |    |      | 24     |      |    |      | 25      |      |    |      | (単位:百万円) |
|--------|--------|--------|------|----|------|--------|------|----|------|--------|------|----|------|--------|------|----|------|---------|------|----|------|----------|
|        |        | 米子信用金庫 |      |    |      | 徳島信用金庫 |      |    |      | 愛媛信用金庫 |      |    |      | 熊本信用金庫 |      |    |      | 長野県信用組合 |      |    |      |          |
|        |        | 金額     | 比率   | 件数 | 比率   | 金額     | 比率   | 件数 | 比率   | 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2019)

CRITSデフォルト確率別デフォルト分布

2020/12/07現在

(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 | 50  | 17.2% | 2  | 18.2% |
| 0.4%超 | 0.5%以下 | 30  | 10.3% | 1  | 9.1%  |
| 0.5%超 | 0.6%以下 | 70  | 24.1% | 2  | 18.2% |
| 0.6%超 | 0.7%以下 | 0   | 0.0%  | 0  | 0.0%  |
| 0.7%超 | 0.8%以下 | 50  | 17.2% | 2  | 18.2% |
| 0.8%超 | 0.9%以下 | 20  | 6.9%  | 1  | 9.1%  |
| 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  | 3.4%  | 1  | 9.1%  |
| 1.3%超 | 1.4%以下 | 50  | 17.2% | 1  | 9.1%  |
| 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 | 10  | 3.4%  | 1  | 9.1%  |
| 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    |        | 290 | 100%  | 11 | 100%  |

|       |        | 1         |      |    |      | 2          |      |    |      | 3         |      |    |      | 4         |      |    |      | 5          |      |    |      |
|-------|--------|-----------|------|----|------|------------|------|----|------|-----------|------|----|------|-----------|------|----|------|------------|------|----|------|
|       |        | 株式会社 山形銀行 |      |    |      | 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 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2019)

CRITSデフォルト確率別デフォルト分布

2020/12/07現在

(単位:百万円)

|              |  | 6<br>株式会社 福島銀行 |      |    |      | 7<br>株式会社 栃木銀行 |       |    |       | 8<br>株式会社 みなと銀行 |       |    |       | 9<br>北海道信用金庫 |       |    |       | 10<br>苫小牧信用金庫 |      |    |      |
|--------------|--|----------------|------|----|------|----------------|-------|----|-------|-----------------|-------|----|-------|--------------|-------|----|-------|---------------|------|----|------|
|              |  | 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% | 20             | 66.7% | 1  | 50.0% | 50              | 50.0% | 1  | 50.0% | 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%  | 20           | 66.7% | 1  | 50.0% | 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%  | 10           | 33.3% | 1  | 50.0% | 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%  | 50              | 50.0% | 1  | 50.0% | 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% | 10             | 33.3% | 1  | 50.0% | 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%   | 30             | 100%  | 2  | 100%  | 100             | 100%  | 2  | 100%  | 30           | 100%  | 2  | 100%  | 0             | 0%   | 0  | 0%   |

|              |  | 11<br>帯広信用金庫 |      |    |      | 12<br>朝日信用金庫 |      |    |      | 13<br>西京信用金庫 |        |    |        | 14<br>西武信用金庫 |        |    |        | 15<br>城南信用金庫 |        |    |        |
|--------------|--|--------------|------|----|------|--------------|------|----|------|--------------|--------|----|--------|--------------|--------|----|--------|--------------|--------|----|--------|
|              |  | 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%   | 20           | 100.0% | 1  | 100.0% | 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%   | 30           | 100.0% | 1  | 100.0% |
| 0.8%超 0.9%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 20           | 100.0% | 1  | 100.0% | 0            | 0.0%   | 0  | 0.0%   | 0            | 0.0%   | 0  | 0.0%   |
| 0.9%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%   | 20           | 100%   | 1  | 100%   | 20           | 100%   | 1  | 100%   | 30           | 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2019)

CRITSデフォルト確率別デフォルト分布

2020/12/07現在

(単位:百万円)

|              |  | 16     |      |    |      | 17     |      |    |      | 18       |      |    |      | 19     |       |    |       | 20     |      |    |      |
|--------------|--|--------|------|----|------|--------|------|----|------|----------|------|----|------|--------|-------|----|-------|--------|------|----|------|
|              |  | 多摩信用金庫 |      |    |      | 富山信用金庫 |      |    |      | 島田掛川信用金庫 |      |    |      | 大阪信用金庫 |       |    |       | 姫路信用金庫 |      |    |      |
|              |  | 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% | 30     | 50.0% | 1  | 50.0% | 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% | 30     | 50.0% | 1  | 50.0% | 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%   | 60     | 100%  | 2  | 100%  | 0      | 0%   | 0  | 0%   |

|              |  | 21     |      |    |      | 22     |      |    |      | 23     |      |    |      | 24     |      |    |      | 25      |      |    |      |
|--------------|--|--------|------|----|------|--------|------|----|------|--------|------|----|------|--------|------|----|------|---------|------|----|------|
|              |  | 米子信用金庫 |      |    |      | 徳島信用金庫 |      |    |      | 愛媛信用金庫 |      |    |      | 熊本信用金庫 |      |    |      | 長野県信用組合 |      |    |      |
|              |  | 金額     | 比率   | 件数 | 比率   | 金額     | 比率   | 件数 | 比率   | 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2019)

デフォルト債権及び延滞債権一覧

2020/12/07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 七十七銀行 | サービス業(他に分類<br>されないもの) | 延滞               | 2019/6/20  | 未確定                | 47,918,000     | 0                 | 50,000,000 |
| 株式会社 清水銀行  | 卸売・小売業                | 延滞               | 2019/11/20 | 未確定                | 12,816,000     | 0                 | 15,000,000 |
| 株式会社 清水銀行  | サービス業(他に分類<br>されないもの) | 延滞               | 2020/3/23  | 未確定                | 6,174,000      | 0                 | 8,000,000  |
| 株式会社 清水銀行  | 卸売・小売業                | 延滞               | 2020/9/23  | 未確定                | 3,875,000      | 0                 | 6,000,000  |
| 株式会社 但馬銀行  | 製造業                   | 延滞               | 2020/2/20  | 未確定                | 7,920,000      | 0                 | 10,000,000 |
| 株式会社 但馬銀行  | 製造業                   | 延滞               | 2020/2/20  | 未確定                | 23,750,000     | 0                 | 30,000,000 |
| 株式会社 但馬銀行  | 製造業                   | 延滞               | 2020/6/22  | 未確定                | 14,176,000     | 0                 | 20,000,000 |
| 株式会社 北日本銀行 | 飲食店、宿泊業               | 延滞               | 2020/5/20  | 未確定                | 7,296,000      | 0                 | 10,000,000 |
| 株式会社 栃木銀行  | 卸売・小売業                | 延滞               | 2019/8/20  | 未確定                | 27,500,000     | 0                 | 30,000,000 |
| 株式会社 栃木銀行  | 卸売・小売業                | 延滞               | 2019/11/20 | 未確定                | 4,272,000      | 0                 | 5,000,000  |
| 株式会社 栃木銀行  | 製造業                   | 延滞               | 2020/3/23  | 未確定                | 7,712,000      | 0                 | 10,000,000 |
| 株式会社 栃木銀行  | 卸売・小売業                | 法的破綻等(破産手続開始)    | 2020/7/28  | 2020/8/27          | 7,712,000      | 7,704,368         | 10,000,000 |
| 株式会社 栃木銀行  | 製造業                   | 法的破綻等(破産手続開始)    | 2020/8/25  | 2020/11/26         | 17,088,000     | 17,088,000        | 20,000,000 |
| 株式会社 栃木銀行  | 製造業                   | 延滞               | 2020/9/23  | 未確定                | 6,464,000      | 0                 | 10,000,000 |
| 株式会社 みなと銀行 | 飲食店、宿泊業               | 延滞               | 2019/5/20  | 未確定                | 19,584,000     | 0                 | 20,000,000 |
| 株式会社 みなと銀行 | 卸売・小売業                | 支払不履行            | 2019/12/20 | 2020/1/21          | 44,795,000     | 44,795,000        | 50,000,000 |
| 株式会社 みなと銀行 | 製造業                   | 延滞               | 2020/1/20  | 未確定                | 14,625,000     | 0                 | 18,000,000 |

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2019)

デフォルト債権及び延滞債権一覧

2020/12/07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 みなと銀行 | 製造業               | 法的破綻等(手形交換所の取引停止処分) | 2020/3/13  | 2020/4/6           | 39,590,000     | 39,590,000        | 50,000,000 |
| 株式会社 みなと銀行 | 製造業               | 延滞                  | 2020/6/22  | 未確定                | 28,338,000     | 0                 | 40,000,000 |
| 株式会社 みなと銀行 | 卸売・小売業            | 延滞                  | 2020/8/20  | 未確定                | 26,672,000     | 0                 | 40,000,000 |
| 株式会社 みなと銀行 | 建設業               | 延滞                  | 2020/9/23  | 未確定                | 32,303,000     | 0                 | 50,000,000 |
| 北海道信用金庫    | 不動産業              | 法的破綻等(破産手続開始)       | 2020/1/8   | 2020/2/17          | 16,672,000     | 16,672,000        | 20,000,000 |
| 北海道信用金庫    | 建設業               | 支払不履行               | 2020/5/20  | 2020/11/4          | 7,920,000      | 7,920,000         | 10,000,000 |
| 西京信用金庫     | 卸売・小売業            | 支払不履行               | 2019/8/20  | 2019/9/30          | 19,584,000     | 19,584,000        | 20,000,000 |
| 西武信用金庫     | 卸売・小売業            | 支払不履行               | 2019/11/20 | 2019/12/26         | 18,336,000     | 18,336,000        | 20,000,000 |
| 西武信用金庫     | 卸売・小売業            | 延滞                  | 2020/5/20  | 未確定                | 36,467,000     | 0                 | 50,000,000 |
| 西武信用金庫     | 不動産業              | 延滞                  | 2020/5/20  | 未確定                | 36,467,000     | 0                 | 50,000,000 |
| 西武信用金庫     | 飲食店、宿泊業           | 延滞                  | 2020/5/20  | 未確定                | 14,592,000     | 0                 | 20,000,000 |
| 西武信用金庫     | 卸売・小売業            | 延滞                  | 2020/6/22  | 未確定                | 35,426,000     | 0                 | 50,000,000 |
| 城南信用金庫     | 卸売・小売業            | 延滞                  | 2019/7/22  | 未確定                | 9,376,000      | 0                 | 10,000,000 |
| 城南信用金庫     | 卸売・小売業            | 延滞                  | 2019/12/20 | 未確定                | 25,000,000     | 0                 | 30,000,000 |
| 城南信用金庫     | 運輸業               | 延滞                  | 2020/1/20  | 未確定                | 24,375,000     | 0                 | 30,000,000 |
| 城南信用金庫     | サービス業(他に分類されないもの) | 法的破綻等(破産手続開始)       | 2020/4/3   | 2020/7/6           | 23,125,000     | 23,125,000        | 30,000,000 |
| 島田掛川信用金庫   | サービス業(他に分類されないもの) | 延滞                  | 2019/12/20 | 未確定                | 4,168,000      | 0                 | 5,000,000  |

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2019)

デフォルト債権及び延滞債権一覧

2020/12/07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       |
|---------|-------------|------------------|------------|--------------------|----------------|-------------------|------------|
| 大阪信用金庫  | 卸売・小売業      | 支払不履行            | 2019/7/22  | 2019/12/19         | 30,000,000     | 30,000,000        | 30,000,000 |
| 大阪信用金庫  | 卸売・小売業      | 支払不履行            | 2019/9/20  | 2019/12/19         | 28,750,000     | 28,750,000        | 30,000,000 |
| 大阪信用金庫  | 製造業         | 延滞               | 2019/10/21 | 未確定                | 8,752,000      | 0                 | 10,000,000 |
| 大阪信用金庫  | 製造業         | 延滞               | 2020/4/20  | 未確定                | 3,752,000      | 0                 | 5,000,000  |
| 大阪信用金庫  | 製造業         | 延滞               | 2020/8/20  | 未確定                | 10,008,000     | 0                 | 15,000,000 |
| 大阪信用金庫  | 飲食店、宿泊業     | 延滞               | 2020/10/20 | 未確定                | 31,262,000     | 0                 | 50,000,000 |
| 姫路信用金庫  | 卸売・小売業      | 延滞               | 2020/3/23  | 未確定                | 15,424,000     | 0                 | 20,000,000 |
| 姫路信用金庫  | サービス業(他に分類さ | 延滞               | 2020/7/21  | 未確定                | 3,440,000      | 0                 | 5,000,000  |
| 熊本信用金庫  | サービス業(他に分類さ | 延滞               | 2020/1/20  | 未確定                | 16,256,000     | 0                 | 20,000,000 |
| 熊本信用金庫  | 卸売・小売業      | 延滞               | 2020/1/20  | 未確定                | 13,814,000     | 0                 | 17,000,000 |
| 熊本信用金庫  | 卸売・小売業      | 延滞               | 2020/6/22  | 未確定                | 14,176,000     | 0                 | 20,000,000 |
| 熊本信用金庫  | 卸売・小売業      | 延滞               | 2020/6/22  | 未確定                | 7,088,000      | 0                 | 10,000,000 |
| 熊本信用金庫  | サービス業(他に分類さ | 延滞               | 2020/7/21  | 未確定                | 3,440,000      | 0                 | 5,000,000  |
| 長野県信用組合 | 製造業         | 延滞               | 2019/12/20 | 未確定                | 25,000,000     | 0                 | 30,000,000 |
| 長野県信用組合 | 運輸業         | 延滞               | 2020/3/23  | 未確定                | 23,125,000     | 0                 | 30,000,000 |
| 長野県信用組合 | サービス業(他に分類さ | 延滞               | 2020/8/20  | 未確定                | 3,336,000      | 0                 | 5,000,000  |

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。