

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

(令和3年6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 | ¥16,300,000,000 | ¥2,900,000,000 |
| 利率(注1) | Tibor+0.22% | Tibor+0.11% |
| 予定償還日 または 予定償還スケジュール | 【当初どおり変更なし】 ・初回を平成30年6月20日とし、毎年3月、6月、9月及び12月に順次償還(当該期日が営業日でない場合はその翌営業日) | 【当初どおり変更なし】 ・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 当初: AAA 現在: AAA | R & I 当初: AA+ 現在: AA+ |

(注1)3か月Tibor

2. ストラクチャー、関係者概要

| 項目 | 開示内容 |
|-----------------------|--|
| 主な関係者の情報 | |
| 参加金融機関 (個別CDSバイヤー) | 株式会社七十七銀行、株式会社清水銀行、株式会社但馬銀行、株式会社鳥取銀行、株式会社北日本銀行、株式会社東日本銀行、株式会社みなと銀行、帯広信用金庫、朝日信用金庫、西武信用金庫、多摩信用金庫、諏訪信用金庫、富山信用金庫、金沢信用金庫、福井信用金庫、大阪信用金庫、大阪シティ信用金庫、姫路信用金庫、しまなみ信用金庫、徳島信用金庫、愛媛信用金庫、長野県信用組合(合計22金融機関、金融機関コード順) |
| 財務代理人 | 三井住友信託銀行株式会社 |
| 独立認定人 | 株式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 C号無担保保証付社債については日本公庫による保証 参加金融機関毎に設定する免責金額(約1.9%~約38.6%)の設定 流動性補完: プレミアムの3か月前取分、C号社債利息の当初2回分留保 |
| 劣後部分設定額 | A号社債に対する劣後部分 B号社債(合計) ¥6,867,000,000(注1) C号社債(合計) ¥2,900,000,000(注1)(注2) 免責金額(合計) ¥963,000,000(注3) |
| うち劣後部分毀損額 | B号社債(合計) ¥0(注4) C号社債(合計) ¥5,728,328(注4) 免責金額(合計) ¥269,730,602(注5) |

(注1)当初社債発行額

(注2)C号社債の元本及び利息支払に対し日本公庫による全額保証が付される

(注3)当初免責金額

(注4)劣後部分を超過した累積ポートフォリオデフォルト金額の合計額

(注5)各CDS契約の累積ポートフォリオデフォルト金額の合計額

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

3. 裏付資産の属性、性質

| 項目 | 債券発行時点(平成30年3月) | 令和3年6月7日時点 |
|--------------------|-----------------|--------------------|
| 参照債務残高 | ¥27,030,000,000 | ¥6,200,520,000(注3) |
| 参照債務残高率 | 100.00% | 22.94% |
| クレジットイベント発生率(注1) | 0.00% | 0.44% |
| 累積クレジットイベント発生率(注2) | 0.00% | 1.02% |
| 参照債務 | 1106件 | 1018件 |
| 一参照債務あたり平均貸出残高 | ¥24,439,421 | ¥6,090,884 |

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の、繰上償還があったものを同債務及び同件数から除く

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

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

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

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(令和3年6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) | | (ご参考) |
|-----------|-----------------|----------------|-------------|--------------|--------------|
| | 当初 (30年3月) | 現在 (3年6月7日) | 3.3.9~3.6.7 | 累積 | 免責金額 |
| 七十七銀行 | ¥807,000,000 | ¥160,056,000 | ¥0 | ¥0 | ¥32,000,000 |
| 清水銀行 | ¥2,278,000,000 | ¥599,056,000 | ¥0 | ¥0 | ¥90,000,000 |
| 但馬銀行 | ¥914,000,000 | ¥219,478,000 | ¥0 | ¥0 | ¥34,000,000 |
| 鳥取銀行 | ¥719,000,000 | ¥161,852,000 | ¥0 | ¥0 | ¥21,000,000 |
| 北日本銀行 | ¥1,020,000,000 | ¥234,191,000 | ¥0 | ¥10,848,000 | ¥37,000,000 |
| 東日本銀行 | ¥795,000,000 | ¥171,219,000 | ¥0 | ¥17,054,602 | ¥31,000,000 |
| みなと銀行 | ¥4,972,000,000 | ¥1,168,623,000 | ¥18,750,000 | ¥54,377,000 | ¥180,000,000 |
| 帯広信用金庫 | ¥1,033,000,000 | ¥222,524,000 | ¥0 | ¥0 | ¥34,000,000 |
| 朝日信用金庫 | ¥1,000,000,000 | ¥218,621,000 | ¥0 | ¥0 | ¥19,000,000 |
| 西武信用金庫 | ¥4,517,000,000 | ¥1,035,144,000 | ¥0 | ¥94,811,000 | ¥97,000,000 |
| 多摩信用金庫 | ¥799,000,000 | ¥197,584,000 | ¥0 | ¥0 | ¥28,000,000 |
| 諏訪信用金庫 | ¥457,000,000 | ¥105,019,000 | ¥0 | ¥0 | ¥24,000,000 |
| 富山信用金庫 | ¥700,000,000 | ¥170,052,000 | ¥0 | ¥0 | ¥34,000,000 |
| 金沢信用金庫 | ¥325,000,000 | ¥74,621,000 | ¥0 | ¥0 | ¥50,000,000 |
| 福井信用金庫 | ¥716,000,000 | ¥128,802,000 | ¥0 | ¥5,840,000 | ¥25,000,000 |
| 大阪信用金庫 | ¥1,775,000,000 | ¥355,745,000 | ¥15,524,372 | ¥50,116,372 | ¥45,000,000 |
| 大阪シティ信用金庫 | ¥490,000,000 | ¥105,836,000 | ¥0 | ¥8,960,000 | ¥23,000,000 |
| 姫路信用金庫 | ¥1,020,000,000 | ¥247,216,000 | ¥0 | ¥0 | ¥33,000,000 |
| しまなみ信用金庫 | ¥70,000,000 | ¥9,216,000 | ¥0 | ¥27,611,956 | ¥27,000,000 |
| 徳島信用金庫 | ¥254,000,000 | ¥56,225,000 | ¥0 | ¥5,840,000 | ¥10,000,000 |
| 愛媛信用金庫 | ¥354,000,000 | ¥104,979,000 | ¥0 | ¥0 | ¥30,000,000 |
| 長野県信用組合 | ¥2,015,000,000 | ¥454,461,000 | ¥0 | ¥0 | ¥59,000,000 |
| 合計 | ¥27,030,000,000 | ¥6,200,520,000 | ¥34,274,372 | ¥275,458,930 | ¥963,000,000 |

(注1) 掲示している期間内に確定しているデフォルト金額

全体

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ポートフォリオ デフォルト金額 | 免責金額 | 免責超過金額 合計※1 |
|------------------------|-----------------|---------------|----------------|------------|----------------------|-------------|----------------|
| 2018/3/16 ~ 2018/6/20 | 27,030,000,000 | 637,076,000 | 26,392,924,000 | 0 | 0 | 963,000,000 | 0 |
| 2018/6/21 ~ 2018/9/20 | 26,392,924,000 | 1,727,398,000 | 24,665,526,000 | 0 | 0 | 963,000,000 | 0 |
| 2018/9/21 ~ 2018/12/20 | 24,665,526,000 | 1,895,614,000 | 22,769,912,000 | 18,752,000 | 18,752,000 | 963,000,000 | 0 |
| 2018/12/21 ~ 2019/3/20 | 22,769,912,000 | 1,762,548,000 | 21,007,364,000 | 8,960,000 | 27,712,000 | 963,000,000 | 0 |
| 2019/3/21 ~ 2019/6/20 | 21,007,364,000 | 1,689,015,000 | 19,318,349,000 | 16,672,000 | 44,384,000 | 963,000,000 | 0 |
| 2019/6/21 ~ 2019/9/20 | 19,318,349,000 | 1,703,509,000 | 17,614,840,000 | 17,054,602 | 61,438,602 | 963,000,000 | 0 |
| 2019/9/21 ~ 2019/12/20 | 17,614,840,000 | 1,699,685,000 | 15,915,155,000 | 33,344,000 | 94,782,602 | 963,000,000 | 0 |
| 2019/12/21 ~ 2020/3/23 | 15,915,155,000 | 1,695,384,000 | 14,219,771,000 | 72,406,956 | 167,189,558 | 963,000,000 | 611,956 |
| 2020/3/24 ~ 2020/6/22 | 14,219,771,000 | 1,719,979,000 | 12,499,792,000 | 68,155,000 | 235,344,558 | 963,000,000 | 0 |
| 2020/6/23 ~ 2020/9/23 | 12,499,792,000 | 1,678,816,000 | 10,820,976,000 | 5,840,000 | 241,184,558 | 963,000,000 | 0 |
| 2020/9/24 ~ 2020/12/21 | 10,820,976,000 | 1,569,484,000 | 9,251,492,000 | 0 | 241,184,558 | 963,000,000 | 0 |
| 2020/12/22 ~ 2021/3/22 | 9,251,492,000 | 1,523,255,000 | 7,728,237,000 | 0 | 241,184,558 | 963,000,000 | 0 |
| 2021/3/23 ~ 2021/6/21 | 7,728,237,000 | 1,527,717,000 | 6,200,520,000 | 34,274,372 | 275,458,930 | 963,000,000 | 5,116,372 |
| 2021/6/22 ~ 2021/9/21 | 6,200,520,000 | | | 0 | 275,458,930 | 963,000,000 | 0 |
| 2021/9/22 ~ 2021/12/20 | | | | 0 | 275,458,930 | 963,000,000 | 0 |
| 2021/12/21 ~ 2022/5/31 | | | | 0 | 275,458,930 | 963,000,000 | 0 |

七十七銀行

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ポートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20 | 807,000,000 | 16,803,000 | 790,197,000 | 0 | 0 | 32,000,000 | 0 |
| 2018/6/21 ~ 2018/9/20 | 790,197,000 | 50,409,000 | 739,788,000 | 0 | 0 | 32,000,000 | 0 |
| 2018/9/21 ~ 2018/12/20 | 739,788,000 | 50,409,000 | 689,379,000 | 0 | 0 | 32,000,000 | 0 |
| 2018/12/21 ~ 2019/3/20 | 689,379,000 | 50,409,000 | 638,970,000 | 0 | 0 | 32,000,000 | 0 |
| 2019/3/21 ~ 2019/6/20 | 638,970,000 | 50,409,000 | 588,561,000 | 0 | 0 | 32,000,000 | 0 |
| 2019/6/21 ~ 2019/9/20 | 588,561,000 | 50,409,000 | 538,152,000 | 0 | 0 | 32,000,000 | 0 |
| 2019/9/21 ~ 2019/12/20 | 538,152,000 | 50,409,000 | 487,743,000 | 0 | 0 | 32,000,000 | 0 |
| 2019/12/21 ~ 2020/3/23 | 487,743,000 | 50,409,000 | 437,334,000 | 0 | 0 | 32,000,000 | 0 |
| 2020/3/24 ~ 2020/6/22 | 437,334,000 | 50,409,000 | 386,925,000 | 0 | 0 | 32,000,000 | 0 |
| 2020/6/23 ~ 2020/9/23 | 386,925,000 | 62,909,000 | 324,016,000 | 0 | 0 | 32,000,000 | 0 |
| 2020/9/24 ~ 2020/12/21 | 324,016,000 | 66,263,000 | 257,753,000 | 0 | 0 | 32,000,000 | 0 |
| 2020/12/22 ~ 2021/3/22 | 257,753,000 | 54,161,000 | 203,592,000 | 0 | 0 | 32,000,000 | 0 |
| 2021/3/23 ~ 2021/6/21 | 203,592,000 | 43,536,000 | 160,056,000 | 0 | 0 | 32,000,000 | 0 |
| 2021/6/22 ~ 2021/9/21 | 160,056,000 | | | 0 | 0 | 32,000,000 | 0 |
| 2021/9/22 ~ 2021/12/20 | | | | 0 | 0 | 32,000,000 | 0 |
| 2021/12/21 ~ 2022/5/31 | | | | 0 | 0 | 32,000,000 | 0 |

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

(令和3年6月7日時点)

清水銀行

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ポートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20 | 2,278,000,000 | 47,414,000 | 2,230,586,000 | 0 | 0 | 90,000,000 | 0 |
| 2018/6/21 ~ 2018/9/20 | 2,230,586,000 | 142,242,000 | 2,088,344,000 | 0 | 0 | 90,000,000 | 0 |
| 2018/9/21 ~ 2018/12/20 | 2,088,344,000 | 142,242,000 | 1,946,102,000 | 0 | 0 | 90,000,000 | 0 |
| 2018/12/21 ~ 2019/3/20 | 1,946,102,000 | 142,242,000 | 1,803,860,000 | 0 | 0 | 90,000,000 | 0 |
| 2019/3/21 ~ 2019/6/20 | 1,803,860,000 | 142,242,000 | 1,661,618,000 | 0 | 0 | 90,000,000 | 0 |
| 2019/6/21 ~ 2019/9/20 | 1,661,618,000 | 140,994,000 | 1,520,624,000 | 0 | 0 | 90,000,000 | 0 |
| 2019/9/21 ~ 2019/12/20 | 1,520,624,000 | 135,996,000 | 1,384,628,000 | 0 | 0 | 90,000,000 | 0 |
| 2019/12/21 ~ 2020/3/23 | 1,384,628,000 | 132,038,000 | 1,252,590,000 | 0 | 0 | 90,000,000 | 0 |
| 2020/3/24 ~ 2020/6/22 | 1,252,590,000 | 130,998,000 | 1,121,592,000 | 0 | 0 | 90,000,000 | 0 |
| 2020/6/23 ~ 2020/9/23 | 1,121,592,000 | 130,998,000 | 990,594,000 | 0 | 0 | 90,000,000 | 0 |
| 2020/9/24 ~ 2020/12/21 | 990,594,000 | 130,998,000 | 859,596,000 | 0 | 0 | 90,000,000 | 0 |
| 2020/12/22 ~ 2021/3/22 | 859,596,000 | 130,582,000 | 729,014,000 | 0 | 0 | 90,000,000 | 0 |
| 2021/3/23 ~ 2021/6/21 | 729,014,000 | 129,958,000 | 599,056,000 | 0 | 0 | 90,000,000 | 0 |
| 2021/6/22 ~ 2021/9/21 | 599,056,000 | | | | | 90,000,000 | 0 |
| 2021/9/22 ~ 2021/12/20 | | | | | | 90,000,000 | 0 |
| 2021/12/21 ~ 2022/5/31 | | | | | | 90,000,000 | 0 |

但馬銀行

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ポートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20 | 914,000,000 | 19,023,000 | 894,977,000 | 0 | 0 | 34,000,000 | 0 |
| 2018/6/21 ~ 2018/9/20 | 894,977,000 | 57,069,000 | 837,908,000 | 0 | 0 | 34,000,000 | 0 |
| 2018/9/21 ~ 2018/12/20 | 837,908,000 | 56,237,000 | 781,671,000 | 0 | 0 | 34,000,000 | 0 |
| 2018/12/21 ~ 2019/3/20 | 781,671,000 | 55,821,000 | 725,850,000 | 0 | 0 | 34,000,000 | 0 |
| 2019/3/21 ~ 2019/6/20 | 725,850,000 | 55,821,000 | 670,029,000 | 0 | 0 | 34,000,000 | 0 |
| 2019/6/21 ~ 2019/9/20 | 670,029,000 | 55,821,000 | 614,208,000 | 0 | 0 | 34,000,000 | 0 |
| 2019/9/21 ~ 2019/12/20 | 614,208,000 | 55,821,000 | 558,387,000 | 0 | 0 | 34,000,000 | 0 |
| 2019/12/21 ~ 2020/3/23 | 558,387,000 | 55,821,000 | 502,566,000 | 0 | 0 | 34,000,000 | 0 |
| 2020/3/24 ~ 2020/6/22 | 502,566,000 | 55,821,000 | 446,745,000 | 0 | 0 | 34,000,000 | 0 |
| 2020/6/23 ~ 2020/9/23 | 446,745,000 | 53,946,000 | 392,799,000 | 0 | 0 | 34,000,000 | 0 |
| 2020/9/24 ~ 2020/12/21 | 392,799,000 | 57,498,000 | 335,301,000 | 0 | 0 | 34,000,000 | 0 |
| 2020/12/22 ~ 2021/3/22 | 335,301,000 | 53,322,000 | 281,979,000 | 0 | 0 | 34,000,000 | 0 |
| 2021/3/23 ~ 2021/6/21 | 281,979,000 | 62,501,000 | 219,478,000 | 0 | 0 | 34,000,000 | 0 |
| 2021/6/22 ~ 2021/9/21 | 219,478,000 | | | | | 34,000,000 | 0 |
| 2021/9/22 ~ 2021/12/20 | | | | | | 34,000,000 | 0 |
| 2021/12/21 ~ 2022/5/31 | | | | | | 34,000,000 | 0 |

鳥取銀行

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ポートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20 | 719,000,000 | 14,966,000 | 704,034,000 | 0 | 0 | 21,000,000 | 0 |
| 2018/6/21 ~ 2018/9/20 | 704,034,000 | 44,898,000 | 659,136,000 | 0 | 0 | 21,000,000 | 0 |
| 2018/9/21 ~ 2018/12/20 | 659,136,000 | 44,898,000 | 614,238,000 | 0 | 0 | 21,000,000 | 0 |
| 2018/12/21 ~ 2019/3/20 | 614,238,000 | 52,818,000 | 561,420,000 | 0 | 0 | 21,000,000 | 0 |
| 2019/3/21 ~ 2019/6/20 | 561,420,000 | 44,274,000 | 517,146,000 | 0 | 0 | 21,000,000 | 0 |
| 2019/6/21 ~ 2019/9/20 | 517,146,000 | 44,274,000 | 472,872,000 | 0 | 0 | 21,000,000 | 0 |
| 2019/9/21 ~ 2019/12/20 | 472,872,000 | 44,066,000 | 428,806,000 | 0 | 0 | 21,000,000 | 0 |
| 2019/12/21 ~ 2020/3/23 | 428,806,000 | 43,650,000 | 385,156,000 | 0 | 0 | 21,000,000 | 0 |
| 2020/3/24 ~ 2020/6/22 | 385,156,000 | 48,450,000 | 336,706,000 | 0 | 0 | 21,000,000 | 0 |
| 2020/6/23 ~ 2020/9/23 | 336,706,000 | 48,026,000 | 288,680,000 | 0 | 0 | 21,000,000 | 0 |
| 2020/9/24 ~ 2020/12/21 | 288,680,000 | 42,276,000 | 246,404,000 | 0 | 0 | 21,000,000 | 0 |
| 2020/12/22 ~ 2021/3/22 | 246,404,000 | 42,276,000 | 204,128,000 | 0 | 0 | 21,000,000 | 0 |
| 2021/3/23 ~ 2021/6/21 | 204,128,000 | 42,276,000 | 161,852,000 | 0 | 0 | 21,000,000 | 0 |
| 2021/6/22 ~ 2021/9/21 | 161,852,000 | | | | | 21,000,000 | 0 |
| 2021/9/22 ~ 2021/12/20 | | | | | | 21,000,000 | 0 |
| 2021/12/21 ~ 2022/5/31 | | | | | | 21,000,000 | 0 |

北日本銀行

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ポートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20 | 1,020,000,000 | 21,230,000 | 998,770,000 | 0 | 0 | 37,000,000 | 0 |
| 2018/6/21 ~ 2018/9/20 | 998,770,000 | 63,690,000 | 935,080,000 | 0 | 0 | 37,000,000 | 0 |
| 2018/9/21 ~ 2018/12/20 | 935,080,000 | 106,403,000 | 828,677,000 | 0 | 0 | 37,000,000 | 0 |
| 2018/12/21 ~ 2019/3/20 | 828,677,000 | 60,567,000 | 768,110,000 | 0 | 0 | 37,000,000 | 0 |
| 2019/3/21 ~ 2019/6/20 | 768,110,000 | 60,567,000 | 707,543,000 | 0 | 0 | 37,000,000 | 0 |
| 2019/6/21 ~ 2019/9/20 | 707,543,000 | 60,567,000 | 646,976,000 | 0 | 0 | 37,000,000 | 0 |
| 2019/9/21 ~ 2019/12/20 | 646,976,000 | 60,567,000 | 586,409,000 | 0 | 0 | 37,000,000 | 0 |
| 2019/12/21 ~ 2020/3/23 | 586,409,000 | 60,567,000 | 525,842,000 | 0 | 0 | 37,000,000 | 0 |
| 2020/3/24 ~ 2020/6/22 | 525,842,000 | 69,335,000 | 456,507,000 | 10,848,000 | 10,848,000 | 37,000,000 | 0 |
| 2020/6/23 ~ 2020/9/23 | 456,507,000 | 55,159,000 | 401,348,000 | 0 | 10,848,000 | 37,000,000 | 0 |
| 2020/9/24 ~ 2020/12/21 | 401,348,000 | 54,951,000 | 346,397,000 | 0 | 10,848,000 | 37,000,000 | 0 |
| 2020/12/22 ~ 2021/3/22 | 346,397,000 | 57,879,000 | 288,518,000 | 0 | 10,848,000 | 37,000,000 | 0 |
| 2021/3/23 ~ 2021/6/21 | 288,518,000 | 54,327,000 | 234,191,000 | 0 | 10,848,000 | 37,000,000 | 0 |
| 2021/6/22 ~ 2021/9/21 | 234,191,000 | | | | | 37,000,000 | 0 |
| 2021/9/22 ~ 2021/12/20 | | | | | | 37,000,000 | 0 |
| 2021/12/21 ~ 2022/5/31 | | | | | | 37,000,000 | 0 |

東日本銀行

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ポートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20 | 795,000,000 | 16,550,000 | 778,450,000 | 0 | 0 | 31,000,000 | 0 |
| 2018/6/21 ~ 2018/9/20 | 778,450,000 | 49,650,000 | 728,800,000 | 0 | 0 | 31,000,000 | 0 |
| 2018/9/21 ~ 2018/12/20 | 728,800,000 | 92,363,000 | 636,437,000 | 0 | 0 | 31,000,000 | 0 |
| 2018/12/21 ~ 2019/3/20 | 636,437,000 | 45,279,000 | 591,158,000 | 0 | 0 | 31,000,000 | 0 |
| 2019/3/21 ~ 2019/6/20 | 591,158,000 | 45,279,000 | 545,879,000 | 0 | 0 | 31,000,000 | 0 |
| 2019/6/21 ~ 2019/9/20 | 545,879,000 | 62,367,000 | 483,512,000 | 17,054,602 | 17,054,602 | 31,000,000 | 0 |
| 2019/9/21 ~ 2019/12/20 | 483,512,000 | 45,279,000 | 438,233,000 | 0 | 17,054,602 | 31,000,000 | 0 |
| 2019/12/21 ~ 2020/3/23 | 438,233,000 | 70,919,000 | 367,314,000 | 0 | 17,054,602 | 31,000,000 | 0 |
| 2020/3/24 ~ 2020/6/22 | 367,314,000 | 39,969,000 | 327,345,000 | 0 | 17,054,602 | 31,000,000 | 0 |
| 2020/6/23 ~ 2020/9/23 | 327,345,000 | 39,969,000 | 287,376,000 | 0 | 17,054,602 | 31,000,000 | 0 |
| 2020/9/24 ~ 2020/12/21 | 287,376,000 | 39,969,000 | 247,407,000 | 0 | 17,054,602 | 31,000,000 | 0 |
| 2020/12/22 ~ 2021/3/22 | 247,407,000 | 38,094,000 | 209,313,000 | 0 | 17,054,602 | 31,000,000 | 0 |
| 2021/3/23 ~ 2021/6/21 | 209,313,000 | 38,094,000 | 171,219,000 | 0 | 17,054,602 | 31,000,000 | 0 |
| 2021/6/22 ~ 2021/9/21 | 171,219,000 | | | | | 31,000,000 | 0 |
| 2021/9/22 ~ 2021/12/20 | | | | | | 31,000,000 | 0 |
| 2021/12/21 ~ 2022/5/31 | | | | | | 31,000,000 | 0 |

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

(令和3年6月7日時点)

みなと銀行

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|------------|--------------------|-------------|----------|
| 2018/3/16 ~ 2018/6/20 | 4,972,000,000 | 103,519,000 | 4,868,481,000 | 0 | 0 | 180,000,000 | 0 |
| 2018/6/21 ~ 2018/9/20 | 4,868,481,000 | 355,977,000 | 4,512,504,000 | 0 | 0 | 180,000,000 | 0 |
| 2018/9/21 ~ 2018/12/20 | 4,512,504,000 | 403,526,000 | 4,108,978,000 | 18,752,000 | 18,752,000 | 180,000,000 | 0 |
| 2018/12/21 ~ 2019/3/20 | 4,108,978,000 | 332,741,000 | 3,776,237,000 | 0 | 18,752,000 | 180,000,000 | 0 |
| 2019/3/21 ~ 2019/6/20 | 3,776,237,000 | 321,914,000 | 3,454,323,000 | 0 | 18,752,000 | 180,000,000 | 0 |
| 2019/6/21 ~ 2019/9/20 | 3,454,323,000 | 292,857,000 | 3,161,466,000 | 0 | 18,752,000 | 180,000,000 | 0 |
| 2019/9/21 ~ 2019/12/20 | 3,161,466,000 | 307,382,000 | 2,854,084,000 | 0 | 18,752,000 | 180,000,000 | 0 |
| 2019/12/21 ~ 2020/3/20 | 2,854,084,000 | 288,085,000 | 2,565,999,000 | 0 | 18,752,000 | 180,000,000 | 0 |
| 2020/3/21 ~ 2020/6/20 | 2,565,999,000 | 345,951,000 | 2,220,048,000 | 16,875,000 | 35,627,000 | 180,000,000 | 0 |
| 2020/6/21 ~ 2020/9/20 | 2,220,048,000 | 300,114,000 | 1,919,934,000 | 0 | 35,627,000 | 180,000,000 | 0 |
| 2020/9/21 ~ 2020/12/20 | 1,919,934,000 | 236,957,000 | 1,682,977,000 | 0 | 35,627,000 | 180,000,000 | 0 |
| 2020/12/21 ~ 2021/3/20 | 1,682,977,000 | 241,746,000 | 1,441,231,000 | 0 | 35,627,000 | 180,000,000 | 0 |
| 2021/3/21 ~ 2021/6/20 | 1,441,231,000 | 272,608,000 | 1,168,623,000 | 18,750,000 | 54,377,000 | 180,000,000 | 0 |
| 2021/6/21 ~ 2021/9/20 | 1,168,623,000 | | | | | 180,000,000 | 0 |
| 2021/9/21 ~ 2021/12/20 | | | | | | 180,000,000 | 0 |
| 2021/12/21 ~ 2022/5/31 | | | | | | 180,000,000 | 0 |

帯広信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|--------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20 | 1,033,000,000 | 21,501,000 | 1,011,499,000 | 0 | 0 | 34,000,000 | 0 |
| 2018/6/21 ~ 2018/9/20 | 1,011,499,000 | 64,503,000 | 946,996,000 | 0 | 0 | 34,000,000 | 0 |
| 2018/9/21 ~ 2018/12/20 | 946,996,000 | 64,503,000 | 882,493,000 | 0 | 0 | 34,000,000 | 0 |
| 2018/12/21 ~ 2019/3/20 | 882,493,000 | 64,503,000 | 817,990,000 | 0 | 0 | 34,000,000 | 0 |
| 2019/3/21 ~ 2019/6/20 | 817,990,000 | 64,503,000 | 753,487,000 | 0 | 0 | 34,000,000 | 0 |
| 2019/6/21 ~ 2019/9/20 | 753,487,000 | 64,503,000 | 688,984,000 | 0 | 0 | 34,000,000 | 0 |
| 2019/9/21 ~ 2019/12/20 | 688,984,000 | 64,503,000 | 624,481,000 | 0 | 0 | 34,000,000 | 0 |
| 2019/12/21 ~ 2020/3/20 | 624,481,000 | 64,503,000 | 559,978,000 | 0 | 0 | 34,000,000 | 0 |
| 2020/3/21 ~ 2020/6/20 | 559,978,000 | 64,503,000 | 495,475,000 | 0 | 0 | 34,000,000 | 0 |
| 2020/6/21 ~ 2020/9/20 | 495,475,000 | 91,619,000 | 403,856,000 | 0 | 0 | 34,000,000 | 0 |
| 2020/9/21 ~ 2020/12/20 | 403,856,000 | 60,444,000 | 343,412,000 | 0 | 0 | 34,000,000 | 0 |
| 2020/12/21 ~ 2021/3/20 | 343,412,000 | 60,444,000 | 282,968,000 | 0 | 0 | 34,000,000 | 0 |
| 2021/3/21 ~ 2021/6/20 | 282,968,000 | 60,444,000 | 222,524,000 | 0 | 0 | 34,000,000 | 0 |
| 2021/6/21 ~ 2021/9/20 | 222,524,000 | | | | | 34,000,000 | 0 |
| 2021/9/21 ~ 2021/12/20 | | | | | | 34,000,000 | 0 |
| 2021/12/21 ~ 2022/5/31 | | | | | | 34,000,000 | 0 |

朝日信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|--------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20 | 1,000,000,000 | 20,807,000 | 979,193,000 | 0 | 0 | 19,000,000 | 0 |
| 2018/6/21 ~ 2018/9/20 | 979,193,000 | 62,421,000 | 916,772,000 | 0 | 0 | 19,000,000 | 0 |
| 2018/9/21 ~ 2018/12/20 | 916,772,000 | 62,421,000 | 854,351,000 | 0 | 0 | 19,000,000 | 0 |
| 2018/12/21 ~ 2019/3/20 | 854,351,000 | 62,421,000 | 791,930,000 | 0 | 0 | 19,000,000 | 0 |
| 2019/3/21 ~ 2019/6/20 | 791,930,000 | 62,421,000 | 729,509,000 | 0 | 0 | 19,000,000 | 0 |
| 2019/6/21 ~ 2019/9/20 | 729,509,000 | 75,765,000 | 653,744,000 | 0 | 0 | 19,000,000 | 0 |
| 2019/9/21 ~ 2019/12/20 | 653,744,000 | 61,173,000 | 592,571,000 | 0 | 0 | 19,000,000 | 0 |
| 2019/12/21 ~ 2020/3/20 | 592,571,000 | 61,173,000 | 531,398,000 | 0 | 0 | 19,000,000 | 0 |
| 2020/3/21 ~ 2020/6/20 | 531,398,000 | 61,173,000 | 470,225,000 | 0 | 0 | 19,000,000 | 0 |
| 2020/6/21 ~ 2020/9/20 | 470,225,000 | 61,173,000 | 409,052,000 | 0 | 0 | 19,000,000 | 0 |
| 2020/9/21 ~ 2020/12/20 | 409,052,000 | 68,277,000 | 340,775,000 | 0 | 0 | 19,000,000 | 0 |
| 2020/12/21 ~ 2021/3/20 | 340,775,000 | 62,853,000 | 277,922,000 | 0 | 0 | 19,000,000 | 0 |
| 2021/3/21 ~ 2021/6/20 | 277,922,000 | 59,301,000 | 218,621,000 | 0 | 0 | 19,000,000 | 0 |
| 2021/6/21 ~ 2021/9/20 | 218,621,000 | | | | | 19,000,000 | 0 |
| 2021/9/21 ~ 2021/12/20 | | | | | | 19,000,000 | 0 |
| 2021/12/21 ~ 2022/5/31 | | | | | | 19,000,000 | 0 |

西武信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|------------|--------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20 | 4,517,000,000 | 94,046,000 | 4,422,954,000 | 0 | 0 | 97,000,000 | 0 |
| 2018/6/21 ~ 2018/9/20 | 4,422,954,000 | 282,138,000 | 4,140,816,000 | 0 | 0 | 97,000,000 | 0 |
| 2018/9/21 ~ 2018/12/20 | 4,140,816,000 | 280,056,000 | 3,860,760,000 | 0 | 0 | 97,000,000 | 0 |
| 2018/12/21 ~ 2019/3/20 | 3,860,760,000 | 278,183,000 | 3,582,577,000 | 0 | 0 | 97,000,000 | 0 |
| 2019/3/21 ~ 2019/6/20 | 3,582,577,000 | 294,439,000 | 3,288,138,000 | 16,672,000 | 16,672,000 | 97,000,000 | 0 |
| 2019/6/21 ~ 2019/9/20 | 3,288,138,000 | 277,767,000 | 3,010,371,000 | 0 | 16,672,000 | 97,000,000 | 0 |
| 2019/9/21 ~ 2019/12/20 | 3,010,371,000 | 307,988,000 | 2,702,383,000 | 33,344,000 | 50,016,000 | 97,000,000 | 0 |
| 2019/12/21 ~ 2020/3/20 | 2,702,383,000 | 319,439,000 | 2,382,944,000 | 44,795,000 | 94,811,000 | 97,000,000 | 0 |
| 2020/3/21 ~ 2020/6/20 | 2,382,944,000 | 271,209,000 | 2,111,735,000 | 0 | 94,811,000 | 97,000,000 | 0 |
| 2020/6/21 ~ 2020/9/20 | 2,111,735,000 | 271,209,000 | 1,840,526,000 | 0 | 94,811,000 | 97,000,000 | 0 |
| 2020/9/21 ~ 2020/12/20 | 1,840,526,000 | 270,168,000 | 1,570,358,000 | 0 | 94,811,000 | 97,000,000 | 0 |
| 2020/12/21 ~ 2021/3/20 | 1,570,358,000 | 268,086,000 | 1,302,272,000 | 0 | 94,811,000 | 97,000,000 | 0 |
| 2021/3/21 ~ 2021/6/20 | 1,302,272,000 | 267,128,000 | 1,035,144,000 | 0 | 94,811,000 | 97,000,000 | 0 |
| 2021/6/21 ~ 2021/9/20 | 1,035,144,000 | | | | | 97,000,000 | 0 |
| 2021/9/21 ~ 2021/12/20 | | | | | | 97,000,000 | 0 |
| 2021/12/21 ~ 2022/5/31 | | | | | | 97,000,000 | 0 |

多摩信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|--------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20 | 799,000,000 | 16,643,000 | 782,357,000 | 0 | 0 | 28,000,000 | 0 |
| 2018/6/21 ~ 2018/9/20 | 782,357,000 | 49,304,000 | 733,053,000 | 0 | 0 | 28,000,000 | 0 |
| 2018/9/21 ~ 2018/12/20 | 733,053,000 | 48,054,000 | 684,999,000 | 0 | 0 | 28,000,000 | 0 |
| 2018/12/21 ~ 2019/3/20 | 684,999,000 | 48,054,000 | 636,945,000 | 0 | 0 | 28,000,000 | 0 |
| 2019/3/21 ~ 2019/6/20 | 636,945,000 | 48,054,000 | 588,891,000 | 0 | 0 | 28,000,000 | 0 |
| 2019/6/21 ~ 2019/9/20 | 588,891,000 | 48,054,000 | 540,837,000 | 0 | 0 | 28,000,000 | 0 |
| 2019/9/21 ~ 2019/12/20 | 540,837,000 | 66,179,000 | 474,658,000 | 0 | 0 | 28,000,000 | 0 |
| 2019/12/21 ~ 2020/3/20 | 474,658,000 | 46,179,000 | 428,479,000 | 0 | 0 | 28,000,000 | 0 |
| 2020/3/21 ~ 2020/6/20 | 428,479,000 | 46,179,000 | 382,300,000 | 0 | 0 | 28,000,000 | 0 |
| 2020/6/21 ~ 2020/9/20 | 382,300,000 | 46,179,000 | 336,121,000 | 0 | 0 | 28,000,000 | 0 |
| 2020/9/21 ~ 2020/12/20 | 336,121,000 | 46,179,000 | 289,942,000 | 0 | 0 | 28,000,000 | 0 |
| 2020/12/21 ~ 2021/3/20 | 289,942,000 | 46,179,000 | 243,763,000 | 0 | 0 | 28,000,000 | 0 |
| 2021/3/21 ~ 2021/6/20 | 243,763,000 | 46,179,000 | 197,584,000 | 0 | 0 | 28,000,000 | 0 |
| 2021/6/21 ~ 2021/9/20 | 197,584,000 | | | | | 28,000,000 | 0 |
| 2021/9/21 ~ 2021/12/20 | | | | | | 28,000,000 | 0 |
| 2021/12/21 ~ 2022/5/31 | | | | | | 28,000,000 | 0 |

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

(令和3年6月7日時点)

諏訪信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートリコ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|--------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20 | 457,000,000 | 9,513,000 | 447,487,000 | 0 | 0 | 24,000,000 | 0 |
| 2018/6/21 ~ 2018/9/20 | 447,487,000 | 28,539,000 | 418,948,000 | 0 | 0 | 24,000,000 | 0 |
| 2018/9/21 ~ 2018/12/20 | 418,948,000 | 28,539,000 | 390,409,000 | 0 | 0 | 24,000,000 | 0 |
| 2018/12/21 ~ 2019/3/20 | 390,409,000 | 28,539,000 | 361,870,000 | 0 | 0 | 24,000,000 | 0 |
| 2019/3/21 ~ 2019/6/20 | 361,870,000 | 28,539,000 | 333,331,000 | 0 | 0 | 24,000,000 | 0 |
| 2019/6/21 ~ 2019/9/20 | 333,331,000 | 28,539,000 | 304,792,000 | 0 | 0 | 24,000,000 | 0 |
| 2019/9/21 ~ 2019/12/20 | 304,792,000 | 28,539,000 | 276,253,000 | 0 | 0 | 24,000,000 | 0 |
| 2019/12/21 ~ 2020/3/23 | 276,253,000 | 28,539,000 | 247,714,000 | 0 | 0 | 24,000,000 | 0 |
| 2020/3/24 ~ 2020/6/22 | 247,714,000 | 28,539,000 | 219,175,000 | 0 | 0 | 24,000,000 | 0 |
| 2020/6/23 ~ 2020/9/23 | 219,175,000 | 28,539,000 | 190,636,000 | 0 | 0 | 24,000,000 | 0 |
| 2020/9/24 ~ 2020/12/21 | 190,636,000 | 28,539,000 | 162,097,000 | 0 | 0 | 24,000,000 | 0 |
| 2020/12/22 ~ 2021/3/22 | 162,097,000 | 28,539,000 | 133,558,000 | 0 | 0 | 24,000,000 | 0 |
| 2021/3/23 ~ 2021/6/21 | 133,558,000 | 28,539,000 | 105,019,000 | 0 | 0 | 24,000,000 | 0 |
| 2021/6/22 ~ 2021/9/21 | 105,019,000 | | | | | 24,000,000 | 0 |
| 2021/9/22 ~ 2021/12/20 | | | | | | 24,000,000 | 0 |
| 2021/12/21 ~ 2022/5/31 | | | | | | 24,000,000 | 0 |

富山信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートリコ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|--------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20 | 700,000,000 | 14,570,000 | 685,430,000 | 0 | 0 | 34,000,000 | 0 |
| 2018/6/21 ~ 2018/9/20 | 685,430,000 | 43,710,000 | 641,720,000 | 0 | 0 | 34,000,000 | 0 |
| 2018/9/21 ~ 2018/12/20 | 641,720,000 | 43,710,000 | 598,010,000 | 0 | 0 | 34,000,000 | 0 |
| 2018/12/21 ~ 2019/3/20 | 598,010,000 | 43,710,000 | 554,300,000 | 0 | 0 | 34,000,000 | 0 |
| 2019/3/21 ~ 2019/6/20 | 554,300,000 | 43,710,000 | 510,590,000 | 0 | 0 | 34,000,000 | 0 |
| 2019/6/21 ~ 2019/9/20 | 510,590,000 | 43,085,000 | 467,505,000 | 0 | 0 | 34,000,000 | 0 |
| 2019/9/21 ~ 2019/12/20 | 467,505,000 | 41,835,000 | 425,670,000 | 0 | 0 | 34,000,000 | 0 |
| 2019/12/21 ~ 2020/3/23 | 425,670,000 | 41,835,000 | 383,835,000 | 0 | 0 | 34,000,000 | 0 |
| 2020/3/24 ~ 2020/6/22 | 383,835,000 | 46,635,000 | 337,200,000 | 0 | 0 | 34,000,000 | 0 |
| 2020/6/23 ~ 2020/9/23 | 337,200,000 | 45,387,000 | 291,813,000 | 0 | 0 | 34,000,000 | 0 |
| 2020/9/24 ~ 2020/12/21 | 291,813,000 | 40,587,000 | 251,226,000 | 0 | 0 | 34,000,000 | 0 |
| 2020/12/22 ~ 2021/3/22 | 251,226,000 | 40,587,000 | 210,639,000 | 0 | 0 | 34,000,000 | 0 |
| 2021/3/23 ~ 2021/6/21 | 210,639,000 | 40,587,000 | 170,052,000 | 0 | 0 | 34,000,000 | 0 |
| 2021/6/22 ~ 2021/9/21 | 170,052,000 | | | | | 34,000,000 | 0 |
| 2021/9/22 ~ 2021/12/20 | | | | | | 34,000,000 | 0 |
| 2021/12/21 ~ 2022/5/31 | | | | | | 34,000,000 | 0 |

金沢信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートリコ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|--------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20 | 325,000,000 | 6,767,000 | 318,233,000 | 0 | 0 | 50,000,000 | 0 |
| 2018/6/21 ~ 2018/9/20 | 318,233,000 | 20,301,000 | 297,932,000 | 0 | 0 | 50,000,000 | 0 |
| 2018/9/21 ~ 2018/12/20 | 297,932,000 | 20,301,000 | 277,631,000 | 0 | 0 | 50,000,000 | 0 |
| 2018/12/21 ~ 2019/3/20 | 277,631,000 | 20,301,000 | 257,330,000 | 0 | 0 | 50,000,000 | 0 |
| 2019/3/21 ~ 2019/6/20 | 257,330,000 | 20,301,000 | 237,029,000 | 0 | 0 | 50,000,000 | 0 |
| 2019/6/21 ~ 2019/9/20 | 237,029,000 | 20,301,000 | 216,728,000 | 0 | 0 | 50,000,000 | 0 |
| 2019/9/21 ~ 2019/12/20 | 216,728,000 | 20,301,000 | 196,427,000 | 0 | 0 | 50,000,000 | 0 |
| 2019/12/21 ~ 2020/3/23 | 196,427,000 | 20,301,000 | 176,126,000 | 0 | 0 | 50,000,000 | 0 |
| 2020/3/24 ~ 2020/6/22 | 176,126,000 | 20,301,000 | 155,825,000 | 0 | 0 | 50,000,000 | 0 |
| 2020/6/23 ~ 2020/9/23 | 155,825,000 | 20,301,000 | 135,524,000 | 0 | 0 | 50,000,000 | 0 |
| 2020/9/24 ~ 2020/12/21 | 135,524,000 | 20,301,000 | 115,223,000 | 0 | 0 | 50,000,000 | 0 |
| 2020/12/22 ~ 2021/3/22 | 115,223,000 | 20,301,000 | 94,922,000 | 0 | 0 | 50,000,000 | 0 |
| 2021/3/23 ~ 2021/6/21 | 94,922,000 | 20,301,000 | 74,621,000 | 0 | 0 | 50,000,000 | 0 |
| 2021/6/22 ~ 2021/9/21 | 74,621,000 | | | | | 50,000,000 | 0 |
| 2021/9/22 ~ 2021/12/20 | | | | | | 50,000,000 | 0 |
| 2021/12/21 ~ 2022/5/31 | | | | | | 50,000,000 | 0 |

福井信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートリコ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|-----------|--------------------|------------|----------|
| 2018/3/16 ~ 2018/6/20 | 716,000,000 | 59,944,000 | 656,056,000 | 0 | 0 | 25,000,000 | 0 |
| 2018/6/21 ~ 2018/9/20 | 656,056,000 | 41,832,000 | 614,224,000 | 0 | 0 | 25,000,000 | 0 |
| 2018/9/21 ~ 2018/12/20 | 614,224,000 | 67,457,000 | 546,767,000 | 0 | 0 | 25,000,000 | 0 |
| 2018/12/21 ~ 2019/3/20 | 546,767,000 | 39,957,000 | 506,810,000 | 0 | 0 | 25,000,000 | 0 |
| 2019/3/21 ~ 2019/6/20 | 506,810,000 | 47,253,000 | 459,557,000 | 0 | 0 | 25,000,000 | 0 |
| 2019/6/21 ~ 2019/9/20 | 459,557,000 | 59,333,000 | 400,224,000 | 0 | 0 | 25,000,000 | 0 |
| 2019/9/21 ~ 2019/12/20 | 400,224,000 | 37,458,000 | 362,766,000 | 0 | 0 | 25,000,000 | 0 |
| 2019/12/21 ~ 2020/3/23 | 362,766,000 | 37,042,000 | 325,724,000 | 0 | 0 | 25,000,000 | 0 |
| 2020/3/24 ~ 2020/6/22 | 325,724,000 | 36,834,000 | 288,890,000 | 0 | 0 | 25,000,000 | 0 |
| 2020/6/23 ~ 2020/9/23 | 288,890,000 | 51,026,000 | 237,864,000 | 5,840,000 | 5,840,000 | 25,000,000 | 0 |
| 2020/9/24 ~ 2020/12/21 | 237,864,000 | 35,586,000 | 202,278,000 | 0 | 5,840,000 | 25,000,000 | 0 |
| 2020/12/22 ~ 2021/3/22 | 202,278,000 | 35,586,000 | 166,692,000 | 0 | 5,840,000 | 25,000,000 | 0 |
| 2021/3/23 ~ 2021/6/21 | 166,692,000 | 37,890,000 | 128,802,000 | 0 | 5,840,000 | 25,000,000 | 0 |
| 2021/6/22 ~ 2021/9/21 | 128,802,000 | | | | | 25,000,000 | 0 |
| 2021/9/22 ~ 2021/12/20 | | | | | | 25,000,000 | 0 |
| 2021/12/21 ~ 2022/5/31 | | | | | | 25,000,000 | 0 |

大阪信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートリコ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|------------|--------------------|------------|-----------|
| 2018/3/16 ~ 2018/6/20 | 1,775,000,000 | 66,316,000 | 1,708,684,000 | 0 | 0 | 45,000,000 | 0 |
| 2018/6/21 ~ 2018/9/20 | 1,708,684,000 | 108,948,000 | 1,599,736,000 | 0 | 0 | 45,000,000 | 0 |
| 2018/9/21 ~ 2018/12/20 | 1,599,736,000 | 108,116,000 | 1,491,620,000 | 0 | 0 | 45,000,000 | 0 |
| 2018/12/21 ~ 2019/3/20 | 1,491,620,000 | 170,208,000 | 1,321,412,000 | 0 | 0 | 45,000,000 | 0 |
| 2019/3/21 ~ 2019/6/20 | 1,321,412,000 | 101,454,000 | 1,219,958,000 | 0 | 0 | 45,000,000 | 0 |
| 2019/6/21 ~ 2019/9/20 | 1,219,958,000 | 121,038,000 | 1,098,920,000 | 0 | 0 | 45,000,000 | 0 |
| 2019/9/21 ~ 2019/12/20 | 1,098,920,000 | 115,602,000 | 983,318,000 | 0 | 0 | 45,000,000 | 0 |
| 2019/12/21 ~ 2020/3/23 | 983,318,000 | 94,961,000 | 888,357,000 | 0 | 0 | 45,000,000 | 0 |
| 2020/3/24 ~ 2020/6/22 | 888,357,000 | 141,430,000 | 746,927,000 | 34,592,000 | 34,592,000 | 45,000,000 | 0 |
| 2020/6/23 ~ 2020/9/23 | 746,927,000 | 89,756,000 | 657,171,000 | 0 | 34,592,000 | 45,000,000 | 0 |
| 2020/9/24 ~ 2020/12/21 | 657,171,000 | 89,340,000 | 567,831,000 | 0 | 34,592,000 | 45,000,000 | 0 |
| 2020/12/22 ~ 2021/3/22 | 567,831,000 | 105,410,000 | 462,421,000 | 0 | 34,592,000 | 45,000,000 | 0 |
| 2021/3/23 ~ 2021/6/21 | 462,421,000 | 106,676,000 | 355,745,000 | 15,524,372 | 50,116,372 | 45,000,000 | 5,116,372 |
| 2021/6/22 ~ 2021/9/21 | 355,745,000 | | | | | 45,000,000 | 0 |
| 2021/9/22 ~ 2021/12/20 | | | | | | 45,000,000 | 0 |
| 2021/12/21 ~ 2022/5/31 | | | | | | 45,000,000 | 0 |

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

(令和3年6月7日時点)

長野県信用組合

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ポートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|--------------|-----------------|---------------|----------------|---------------|----------------------|------|------------|
| 2018/3/16 ~ | 2018/6/20 | 2,015,000,000 | 41,947,000 | 1,973,053,000 | 0 | 0 | 59,000,000 |
| 2018/6/21 ~ | 2018/9/20 | 1,973,053,000 | 125,841,000 | 1,847,212,000 | 0 | 0 | 59,000,000 |
| 2018/9/21 ~ | 2018/12/20 | 1,847,212,000 | 125,841,000 | 1,721,371,000 | 0 | 0 | 59,000,000 |
| 2018/12/21 ~ | 2019/3/20 | 1,721,371,000 | 125,841,000 | 1,595,530,000 | 0 | 0 | 59,000,000 |
| 2019/3/21 ~ | 2019/6/20 | 1,595,530,000 | 125,841,000 | 1,469,689,000 | 0 | 0 | 59,000,000 |
| 2019/6/21 ~ | 2019/9/20 | 1,469,689,000 | 125,841,000 | 1,343,848,000 | 0 | 0 | 59,000,000 |
| 2019/9/21 ~ | 2019/12/20 | 1,343,848,000 | 125,841,000 | 1,218,007,000 | 0 | 0 | 59,000,000 |
| 2019/12/21 ~ | 2020/3/23 | 1,218,007,000 | 121,884,000 | 1,096,123,000 | 0 | 0 | 59,000,000 |
| 2020/3/24 ~ | 2020/6/22 | 1,096,123,000 | 120,843,000 | 975,280,000 | 0 | 0 | 59,000,000 |
| 2020/6/23 ~ | 2020/9/23 | 975,280,000 | 150,899,000 | 824,381,000 | 0 | 0 | 59,000,000 |
| 2020/9/24 ~ | 2020/12/21 | 824,381,000 | 159,144,000 | 665,237,000 | 0 | 0 | 59,000,000 |
| 2020/12/22 ~ | 2021/3/22 | 665,237,000 | 113,539,000 | 551,698,000 | 0 | 0 | 59,000,000 |
| 2021/3/23 ~ | 2021/6/21 | 551,698,000 | 97,237,000 | 454,461,000 | 0 | 0 | 59,000,000 |
| 2021/6/22 ~ | 2021/9/21 | 454,461,000 | | | | | 59,000,000 |
| 2021/9/22 ~ | 2021/12/20 | | | | | | 59,000,000 |
| 2021/12/21 ~ | 2022/5/31 | | | | | | 59,000,000 |

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

地域金融機関CLO シンセティック型(合同会社クローバー2018)

貸付金額別デフォルト分布

2021/06/07現在

(単位:百万円)

| | | 合計 | | | |
|-----------------|--|-----|-------|----|-------|
| | | 金額 | 比率 | 件数 | 比率 |
| 10百万円以下 | | 30 | 8.1% | 3 | 20.0% |
| 10百万円超 20百万円以下 | | 120 | 32.4% | 6 | 40.0% |
| 20百万円超 30百万円以下 | | 120 | 32.4% | 4 | 26.7% |
| 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 | 27.0% | 2 | 13.3% |
| 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 | | 370 | 100% | 15 | 100% |

| | | 1 株式会社 七十七銀行 | | | | 2 株式会社 清水銀行 | | | | 3 株式会社 但馬銀行 | | | | 4 株式会社 鳥取銀行 | | | | 5 株式会社 北日本銀行 | | | |
|-----------------|--|--------------|------|----|------|-------------|------|----|------|-------------|------|----|------|-------------|------|----|------|--------------|--------|----|--------|
| | | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 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% | 20 | 100.0% | 1 | 100.0% |
| 20百万円超 30百万円以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 30百万円超 40百万円以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 40百万円超 50百万円以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 50百万円超 60百万円以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 60百万円超 70百万円以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 70百万円超 80百万円以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 80百万円超 90百万円以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 90百万円超 100百万円以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 100百万円超 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | | 0 | 0% | 0 | 0% | 0 | 0% | 0 | 0% | 0 | 0% | 0 | 0% | 0 | 0% | 0 | 0% | 20 | 100% | 1 | 100% |

| | | 6 株式会社 東日本銀行 | | | | 7 株式会社 みなと銀行 | | | | 8 帯広信用金庫 | | | | 9 朝日信用金庫 | | | | 10 西武信用金庫 | | | |
|-----------------|--|--------------|--------|----|--------|--------------|-------|----|-------|----------|------|----|------|----------|------|----|------|-----------|-------|----|-------|
| | | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 10百万円以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 10百万円超 20百万円以下 | | 20 | 100.0% | 1 | 100.0% | 20 | 25.0% | 1 | 33.3% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 20 | 16.7% | 1 | 33.3% |
| 20百万円超 30百万円以下 | | 0 | 0.0% | 0 | 0.0% | 60 | 75.0% | 2 | 66.7% | 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% | 100 | 83.3% | 2 | 66.7% |
| 50百万円超 60百万円以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 60百万円超 70百万円以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 70百万円超 80百万円以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 80百万円超 90百万円以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 90百万円超 100百万円以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 100百万円超 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | | 20 | 100% | 1 | 100% | 80 | 100% | 3 | 100% | 0 | 0% | 0 | 0% | 0 | 0% | 0 | 0% | 120 | 100% | 3 | 100% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

貸付金額別デフォルト分布

2021/06/07現在

(単位:百万円)

| | 11 多摩信用金庫 | | | | 12 諏訪信用金庫 | | | | 13 富山信用金庫 | | | | 14 金沢信用金庫 | | | | 15 福井信用金庫 | | | |
|-----------------|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|-----------|--------|----|--------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 10百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 10 | 100.0% | 1 | 100.0% |
| 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% | 10 | 100% | 1 | 100% |

| | 16 大阪信用金庫 | | | | 17 大阪シティ信用金庫 | | | | 18 姫路信用金庫 | | | | 19 しまなみ信用金庫 | | | | 20 徳島信用金庫 | | | |
|-----------------|-----------|-------|----|-------|--------------|--------|----|--------|-----------|------|----|------|-------------|--------|----|--------|-----------|--------|----|--------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 10百万円以下 | 0 | 0.0% | 0 | 0.0% | 10 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 10 | 100.0% | 1 | 100.0% |
| 10百万円超 20百万円以下 | 40 | 57.1% | 2 | 66.7% | 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 | 30 | 42.9% | 1 | 33.3% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 30 | 100.0% | 1 | 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 | 70 | 100% | 3 | 100% | 10 | 100% | 1 | 100% | 0 | 0% | 0 | 0% | 30 | 100% | 1 | 100% | 10 | 100% | 1 | 100% |

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

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

業種別デフォルト分布

2021/06/07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 | 60 | 16.2% | 2 | 13.3% |
| 製造業 | 40 | 10.8% | 2 | 13.3% |
| 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 | 30 | 8.1% | 1 | 6.7% |
| 卸売・小売業 | 210 | 56.8% | 8 | 53.3% |
| 不動産業 | 20 | 5.4% | 1 | 6.7% |
| 飲食店、宿泊業 | 10 | 2.7% | 1 | 6.7% |
| 教育、学習支援業 | 0 | 0.0% | 0 | 0.0% |
| サービス業(他に分類されないもの) | 0 | 0.0% | 0 | 0.0% |
| 総計 | 370 | 100% | 15 | 100% |

| | 1 株式会社 七十七銀行 | | | | 2 株式会社 清水銀行 | | | | 3 株式会社 但馬銀行 | | | | 4 株式会社 鳥取銀行 | | | | 5 株式会社 北日本銀行 | | | |
|-------------------|--------------|------|----|------|-------------|------|----|------|-------------|------|----|------|-------------|------|----|------|--------------|--------|----|--------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 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% | 20 | 100.0% | 1 | 100.0% |
| 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% | 20 | 100% | 1 | 100% |

| | 6 株式会社 東日本銀行 | | | | 7 株式会社 みなと銀行 | | | | 8 帯広信用金庫 | | | | 9 朝日信用金庫 | | | | 10 西武信用金庫 | | | |
|-------------------|--------------|--------|----|--------|--------------|-------|----|-------|----------|------|----|------|----------|------|----|------|-----------|--------|----|--------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 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% | 30 | 37.5% | 1 | 33.3% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 製造業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 電気・ガス・熱供給・水道業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 情報通信業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 運輸業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 卸売・小売業 | 20 | 100.0% | 1 | 100.0% | 30 | 37.5% | 1 | 33.3% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 120 | 100.0% | 3 | 100.0% |
| 不動産業 | 0 | 0.0% | 0 | 0.0% | 20 | 25.0% | 1 | 33.3% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 飲食店、宿泊業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 教育、学習支援業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| サービス業(他に分類されないもの) | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | 20 | 100% | 1 | 100% | 80 | 0% | 3 | 100% | 0 | 0% | 0 | 0% | 0 | 0% | 0 | 0% | 120 | 100% | 3 | 100% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

業種別デフォルト分布

2021/06/07現在

(単位:百万円)

| | 11 多摩信用金庫 | | | | 12 諏訪信用金庫 | | | | 13 富山信用金庫 | | | | 14 金沢信用金庫 | | | | 15 福井信用金庫 | | | |
|-------------------|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|-----------|--------|----|--------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 鉱業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 建設業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 製造業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 電気・ガス・熱供給・水道業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 情報通信業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 運輸業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 卸売・小売業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 不動産業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 飲食店、宿泊業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 10 | 100.0% | 1 | 100.0% |
| 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% | 10 | 100% | 1 | 100% |

| | 16 大阪信用金庫 | | | | 17 大阪シティ信用金庫 | | | | 18 姫路信用金庫 | | | | 19 しまなみ信用金庫 | | | | 20 徳島信用金庫 | | | |
|-------------------|-----------|-------|----|-------|--------------|--------|----|--------|-----------|------|----|------|-------------|--------|----|--------|-----------|--------|----|--------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 鉱業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 建設業 | 30 | 42.9% | 1 | 33.3% | 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 | 40 | 57.1% | 2 | 66.7% | 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% | 30 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% |
| 卸売・小売業 | 0 | 0.0% | 0 | 0.0% | 10 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 10 | 100.0% | 1 | 100.0% |
| 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 | 70 | 100% | 3 | 100% | 10 | 100% | 1 | 100% | 0 | 0% | 0 | 0% | 30 | 100% | 1 | 100% | 10 | 100% | 1 | 100% |

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

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

2021/06/07現在

CRDモデル3 累積1年デフォルト確率別デフォルト分布
(単位:百万円)

| | | 合計 | | | |
|--------------|--|-----|-------|----|-------|
| | | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | | 30 | 8.1% | 2 | 13.3% |
| 0.1%超 0.2%以下 | | 90 | 24.3% | 3 | 20.0% |
| 0.2%超 0.3%以下 | | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | | 140 | 37.8% | 5 | 33.3% |
| 0.4%超 0.5%以下 | | 50 | 13.5% | 2 | 13.3% |
| 0.5%超 0.6%以下 | | 40 | 10.8% | 2 | 13.3% |
| 0.6%超 0.7%以下 | | 20 | 5.4% | 1 | 6.7% |
| 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 | | 370 | 100% | 15 | 100% |

| | | 1 株式会社 七十七銀行 | | | | 2 株式会社 清水銀行 | | | | 3 株式会社 但馬銀行 | | | | 4 株式会社 鳥取銀行 | | | | 5 株式会社 北日本銀行 | | | |
|--------------|--|-----------------|------|----|------|----------------|------|----|------|----------------|------|----|------|----------------|------|----|------|-----------------|--------|----|--------|
| | | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 20 | 100.0% | 1 | 100.0% |
| 0.2%超 0.3%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.5%超 0.6%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 0.7%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 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% | 20 | 100% | 1 | 100% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

CRDモデル3 累積1年デフォルト確率別デフォルト分布

2021/06/07現在

| | 6 | | | | 7 | | | | 8 | | | | 9 | | | | 10 (単位:百万円) | | | |
|--------------|------|--------|-------|--------|------|-------|-------|-------|--------|------|--------|------|--------|------|--------|------|-------------|-------|----|-------|
| | 株式会社 | | 東日本銀行 | | 株式会社 | | みなと銀行 | | 帯広信用金庫 | | 朝日信用金庫 | | 西武信用金庫 | | 西武信用金庫 | | 西武信用金庫 | | | |
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | 20 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 70 | 58.3% | 2 | 66.7% |
| 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% | 30 | 37.5% | 1 | 33.3% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 50 | 41.7% | 1 | 33.3% |
| 0.4%超 0.5%以下 | 0 | 0.0% | 0 | 0.0% | 30 | 37.5% | 1 | 33.3% | 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 | 25.0% | 1 | 33.3% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.7%超 0.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.8%超 0.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.9%超 1.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.0%超 1.1%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.1%超 1.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.2%超 1.3%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.3%超 1.4%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.4%超 1.5%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.5%超 1.6%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.6%超 1.7%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.7%超 1.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.8%超 1.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 2.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 2.0%超 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | 20 | 100% | 1 | 100% | 80 | 100% | 3 | 100% | 0 | 0% | 0 | 0% | 0 | 0% | 0 | 0% | 120 | 100% | 3 | 100% |

| | 11 | | | | 12 | | | | 13 | | | | 14 | | | | 15 (単位:百万円) | | | |
|--------------|--------|------|----|------|--------|------|----|------|--------|------|----|------|--------|------|----|------|-------------|--------|----|--------|
| | 多摩信用金庫 | | | | 諏訪信用金庫 | | | | 富山信用金庫 | | | | 金沢信用金庫 | | | | 福井信用金庫 | | | |
| | 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% | 10 | 100.0% | 1 | 100.0% |
| 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% | 10 | 100% | 1 | 100% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

CRDモデル3 累積1年デフォルト確率別デフォルト分布

2021/06/07現在

| | 16 | | | | 17 | | | | 18 | | | | 19 | | | | 20 | | | |
|--------------|--------|-------|----|-------|-----------|--------|----|--------|--------|------|----|------|----------|--------|----|--------|--------|--------|----|--------|
| | 大阪信用金庫 | | | | 大阪シティ信用金庫 | | | | 姫路信用金庫 | | | | しまなみ信用金庫 | | | | 徳島信用金庫 | | | |
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 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 | 50 | 71.4% | 2 | 66.7% | 10 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | 20 | 28.6% | 1 | 33.3% | 0 | 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% | 30 | 100.0% | 1 | 100.0% | 10 | 100.0% | 1 | 100.0% |
| 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 | 70 | 100% | 3 | 100% | 10 | 100% | 1 | 100% | 0 | 0% | 0 | 0% | 30 | 100% | 1 | 100% | 10 | 100% | 1 | 100% |

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

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

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

2021/06/07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 | | 20 | 5.4% | 1 | 6.7% |
| 0.4%超 0.5%以下 | | 100 | 27.0% | 2 | 13.3% |
| 0.5%超 0.6%以下 | | 20 | 5.4% | 1 | 6.7% |
| 0.6%超 0.7%以下 | | 20 | 5.4% | 1 | 6.7% |
| 0.7%超 0.8%以下 | | 50 | 13.5% | 2 | 13.3% |
| 0.8%超 0.9%以下 | | 60 | 16.2% | 2 | 13.3% |
| 0.9%超 1.0%以下 | | 50 | 13.5% | 2 | 13.3% |
| 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 | | 20 | 5.4% | 2 | 13.3% |
| 1.3%超 1.4%以下 | | 0 | 0.0% | 0 | 0.0% |
| 1.4%超 1.5%以下 | | 20 | 5.4% | 1 | 6.7% |
| 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 | | 10 | 2.7% | 1 | 6.7% |
| 総計 | | 370 | 100% | 15 | 100% |

| | 1 株式会社 七十七銀行 | | | | 2 株式会社 清水銀行 | | | | 3 株式会社 但馬銀行 | | | | 4 株式会社 鳥取銀行 | | | | 5 株式会社 北日本銀行 | | | |
|--------------|--------------|------|----|------|-------------|------|----|------|-------------|------|----|------|-------------|------|----|------|--------------|--------|----|--------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 0.3%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.5%超 0.6%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 0.7%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.7%超 0.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.8%超 0.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.9%超 1.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 20 | 100.0% | 1 | 100.0% |
| 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% | 20 | 100% | 1 | 100% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

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

2021/06/07現在

(単位:百万円)

| | 6 株式会社 東日本銀行 | | | | 7 株式会社 みなと銀行 | | | | 8 帯広信用金庫 | | | | 9 朝日信用金庫 | | | | 10 西武信用金庫 | | | |
|--------------|--------------|--------|----|--------|--------------|-------|----|-------|----------|------|----|------|----------|------|----|------|-----------|-------|----|-------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 0.3%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 100 | 83.3% | 2 | 66.7% |
| 0.5%超 0.6%以下 | 20 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 0.7%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.7%超 0.8%以下 | 0 | 0.0% | 0 | 0.0% | 50 | 62.5% | 2 | 66.7% | 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% | 30 | 37.5% | 1 | 33.3% | 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% | 20 | 16.7% | 1 | 33.3% |
| 1.5%超 1.6%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.6%超 1.7%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.7%超 1.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.8%超 1.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 2.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 2.0%超 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | 20 | 100% | 1 | 100% | 80 | 100% | 3 | 100% | 0 | 0% | 0 | 0% | 0 | 0% | 0 | 0% | 120 | 100% | 3 | 100% |

| | 11 多摩信用金庫 | | | | 12 諏訪信用金庫 | | | | 13 富山信用金庫 | | | | 14 金沢信用金庫 | | | | 15 福井信用金庫 | | | |
|--------------|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|-----------|--------|----|--------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 0.3%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.5%超 0.6%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 0.7%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.7%超 0.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.8%超 0.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.9%超 1.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.0%超 1.1%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.1%超 1.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.2%超 1.3%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 10 | 100.0% | 1 | 100.0% |
| 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% | 10 | 100% | 1 | 100% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

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

2021/06/07現在

(単位:百万円)

| | 16 大阪信用金庫 | | | | 17 大阪シティ信用金庫 | | | | 18 姫路信用金庫 | | | | 19 しまなみ信用金庫 | | | | 20 徳島信用金庫 | | | |
|--------------|-----------|-------|----|-------|--------------|--------|----|--------|-----------|------|----|------|-------------|--------|----|--------|-----------|--------|----|--------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 0.3%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | 20 | 28.6% | 1 | 33.3% | 0 | 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 | 20 | 28.6% | 1 | 33.3% | 0 | 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 | 30 | 42.9% | 1 | 33.3% | 0 | 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% | 30 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% |
| 1.0%超 1.1%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.1%超 1.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.2%超 1.3%以下 | 0 | 0.0% | 0 | 0.0% | 10 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.3%超 1.4%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.4%超 1.5%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.5%超 1.6%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.6%超 1.7%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.7%超 1.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.8%超 1.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 2.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 2.0%超 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 10 | 100.0% | 1 | 100.0% |
| 総計 | 70 | 100% | 3 | 100% | 10 | 100% | 1 | 100% | 0 | 0% | 0 | 0% | 30 | 100% | 1 | 100% | 10 | 100% | 1 | 100% |

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

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

リスクカルク日本版v3.1デフォルト確率別デフォルト分布
(単位:百万円)

2021/06/07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 | | 40 | 10.8% | 2 | 13.3% |
| 0.2%超 0.3%以下 | | 30 | 8.1% | 2 | 13.3% |
| 0.3%超 0.4%以下 | | 80 | 21.6% | 2 | 13.3% |
| 0.4%超 0.5%以下 | | 140 | 37.8% | 5 | 33.3% |
| 0.5%超 0.6%以下 | | 20 | 5.4% | 1 | 6.7% |
| 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 | | 10 | 2.7% | 1 | 6.7% |
| 1.0%超 1.1%以下 | | 30 | 8.1% | 1 | 6.7% |
| 1.1%超 1.2%以下 | | 0 | 0.0% | 0 | 0.0% |
| 1.2%超 1.3%以下 | | 0 | 0.0% | 0 | 0.0% |
| 1.3%超 1.4%以下 | | 20 | 5.4% | 1 | 6.7% |
| 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 | | 370 | 100% | 15 | 100% |

| | | 1 株式会社 七十七銀行 | | | | 2 株式会社 清水銀行 | | | | 3 株式会社 但馬銀行 | | | | 4 株式会社 鳥取銀行 | | | | 5 株式会社 北日本銀行 | | | |
|--------------|--|-----------------|------|----|------|----------------|------|----|------|----------------|------|----|------|----------------|------|----|------|-----------------|--------|----|--------|
| | | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 20 | 100.0% | 1 | 100.0% |
| 0.2%超 0.3%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.5%超 0.6%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 0.7%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 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% | 20 | 100% | 1 | 100% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

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

2021/06/07現在

(単位:百万円)

| | 6 株式会社 東日本銀行 | | | | 7 株式会社 みなと銀行 | | | | 8 帯広信用金庫 | | | | 9 朝日信用金庫 | | | | 10 西武信用金庫 | | | |
|--------------|--------------|--------|----|--------|--------------|-------|----|-------|----------|------|----|------|----------|------|----|------|-----------|-------|----|-------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | 20 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 0.3%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 20 | 16.7% | 1 | 33.3% |
| 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% | 50 | 41.7% | 1 | 33.3% |
| 0.4%超 0.5%以下 | 0 | 0.0% | 0 | 0.0% | 30 | 37.5% | 1 | 33.3% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 50 | 41.7% | 1 | 33.3% |
| 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% | 30 | 37.5% | 1 | 33.3% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.1%超 1.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.2%超 1.3%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.3%超 1.4%以下 | 0 | 0.0% | 0 | 0.0% | 20 | 25.0% | 1 | 33.3% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.4%超 1.5%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.5%超 1.6%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.6%超 1.7%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.7%超 1.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.8%超 1.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 2.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 2.0%超 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | 20 | 100% | 1 | 100% | 80 | 100% | 3 | 100% | 0 | 0% | 0 | 0% | 0 | 0% | 0 | 0% | 120 | 100% | 3 | 100% |

| | 11 多摩信用金庫 | | | | 12 諏訪信用金庫 | | | | 13 富山信用金庫 | | | | 14 金沢信用金庫 | | | | 15 福井信用金庫 | | | |
|--------------|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|-----------|--------|----|--------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 0.3%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.5%超 0.6%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 0.7%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.7%超 0.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.8%超 0.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.9%超 1.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 10 | 100.0% | 1 | 100.0% |
| 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% | 10 | 100% | 1 | 100% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

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

2021/06/07現在

(単位:百万円)

| | | 16 大阪信用金庫 | | | | 17 大阪シティ信用金庫 | | | | 18 姫路信用金庫 | | | | 19 しまなみ信用金庫 | | | | 20 徳島信用金庫 | | | |
|--------------|--|-----------|-------|----|-------|--------------|--------|----|--------|-----------|------|----|------|-------------|--------|----|--------|-----------|--------|----|--------|
| | | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 0.3%以下 | | 0 | 0.0% | 0 | 0.0% | 10 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 30 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | | 50 | 71.4% | 2 | 66.7% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 10 | 100.0% | 1 | 100.0% |
| 0.5%超 0.6%以下 | | 20 | 28.6% | 1 | 33.3% | 0 | 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 | | 70 | 100% | 3 | 100% | 10 | 100% | 1 | 100% | 0 | 0% | 0 | 0% | 30 | 100% | 1 | 100% | 10 | 100% | 1 | 100% |

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

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

2021/06/07現在

CRITSデフォルト確率別デフォルト分布

(単位:百万円)

| | | 合計 | | | |
|--------------|--|-----|-------|----|-------|
| | | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 0.3%以下 | | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | | 70 | 18.9% | 2 | 13.3% |
| 0.5%超 0.6%以下 | | 20 | 5.4% | 1 | 6.7% |
| 0.6%超 0.7%以下 | | 40 | 10.8% | 2 | 13.3% |
| 0.7%超 0.8%以下 | | 40 | 10.8% | 2 | 13.3% |
| 0.8%超 0.9%以下 | | 80 | 21.6% | 3 | 20.0% |
| 0.9%超 1.0%以下 | | 20 | 5.4% | 1 | 6.7% |
| 1.0%超 1.1%以下 | | 10 | 2.7% | 1 | 6.7% |
| 1.1%超 1.2%以下 | | 0 | 0.0% | 0 | 0.0% |
| 1.2%超 1.3%以下 | | 60 | 16.2% | 2 | 13.3% |
| 1.3%超 1.4%以下 | | 30 | 8.1% | 1 | 6.7% |
| 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 | | 370 | 100% | 15 | 100% |

| | | 1 株式会社 七十七銀行 | | | | 2 株式会社 清水銀行 | | | | 3 株式会社 但馬銀行 | | | | 4 株式会社 鳥取銀行 | | | | 5 株式会社 北日本銀行 | | | |
|--------------|--|-----------------|------|----|------|----------------|------|----|------|----------------|------|----|------|----------------|------|----|------|-----------------|--------|----|--------|
| | | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 0.3%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.5%超 0.6%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 0.7%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 20 | 100.0% | 1 | 100.0% |
| 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% | 20 | 100% | 1 | 100% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

CRITSデフォルト確率別デフォルト分布

2021/06/07現在

(単位:百万円)

| | 6 株式会社 東日本銀行 | | | | 7 株式会社 みなと銀行 | | | | 8 帯広信用金庫 | | | | 9 朝日信用金庫 | | | | 10 西武信用金庫 | | | |
|--------------|--------------|--------|----|--------|--------------|-------|----|-------|----------|------|----|------|----------|------|----|------|-----------|-------|----|-------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 0.3%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | 20 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 50 | 41.7% | 1 | 33.3% |
| 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% | 30 | 37.5% | 1 | 33.3% | 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% | 70 | 58.3% | 2 | 66.7% |
| 0.9%超 1.0%以下 | 0 | 0.0% | 0 | 0.0% | 20 | 25.0% | 1 | 33.3% | 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% | 30 | 37.5% | 1 | 33.3% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.3%超 1.4%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.4%超 1.5%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.5%超 1.6%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.6%超 1.7%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.7%超 1.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.8%超 1.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 2.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 2.0%超 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | 20 | 100% | 1 | 100% | 80 | 100% | 3 | 100% | 0 | 0% | 0 | 0% | 0 | 0% | 0 | 0% | 120 | 100% | 3 | 100% |

| | 11 多摩信用金庫 | | | | 12 諏訪信用金庫 | | | | 13 富山信用金庫 | | | | 14 金沢信用金庫 | | | | 15 福井信用金庫 | | | |
|--------------|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|-----------|--------|----|--------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 0.3%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.5%超 0.6%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 0.7%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.7%超 0.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.8%超 0.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 10 | 100.0% | 1 | 100.0% |
| 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% | 10 | 100% | 1 | 100% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

CRITSデフォルト確率別デフォルト分布

2021/06/07現在

(単位:百万円)

| | 16 大阪信用金庫 | | | | 17 大阪シティ信用金庫 | | | | 18 姫路信用金庫 | | | | 19 しまなみ信用金庫 | | | | 20 徳島信用金庫 | | | |
|--------------|-----------|-------|----|-------|--------------|--------|----|--------|-----------|------|----|------|-------------|--------|----|--------|-----------|--------|----|--------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 0.3%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.5%超 0.6%以下 | 20 | 28.6% | 1 | 33.3% | 0 | 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 | 20 | 28.6% | 1 | 33.3% | 0 | 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% | 10 | 100.0% | 1 | 100.0% |
| 0.8%超 0.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.9%超 1.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.0%超 1.1%以下 | 0 | 0.0% | 0 | 0.0% | 10 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.1%超 1.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.2%超 1.3%以下 | 30 | 42.9% | 1 | 33.3% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 30 | 100.0% | 1 | 100.0% | 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 | 70 | 100% | 3 | 100% | 10 | 100% | 1 | 100% | 0 | 0% | 0 | 0% | 30 | 100% | 1 | 100% | 10 | 100% | 1 | 100% |

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

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(合同会社クローバー2018)

デフォルト債権及び延滞債権一覧

2021/06/07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 確定日(注2) | 参照債務残高 (注3) | デフォルト認 定金額(注3) | 当初元本 |
|------------|-----------------------|------------------|------------|--------------------|----------------|-------------------|------------|
| 株式会社 清水銀行 | 製造業 | 延滞 | 2019/5/20 | 未確定 | 14,592,000 | 0 | 20,000,000 |
| 株式会社 清水銀行 | 製造業 | 延滞 | 2019/8/20 | 未確定 | 20,000,000 | 0 | 30,000,000 |
| 株式会社 清水銀行 | 製造業 | 延滞 | 2019/8/20 | 未確定 | 33,344,000 | 0 | 50,000,000 |
| 株式会社 清水銀行 | 製造業 | 延滞 | 2019/11/20 | 未確定 | 18,125,000 | 0 | 30,000,000 |
| 株式会社 清水銀行 | 卸売・小売業 | 延滞 | 2019/11/20 | 未確定 | 18,125,000 | 0 | 30,000,000 |
| 株式会社 清水銀行 | 飲食店、宿泊業 | 延滞 | 2020/1/20 | 未確定 | 5,632,000 | 0 | 10,000,000 |
| 株式会社 清水銀行 | 運輸業 | 延滞 | 2020/5/20 | 未確定 | 4,800,000 | 0 | 10,000,000 |
| 株式会社 清水銀行 | 製造業 | 延滞 | 2020/12/21 | 未確定 | 6,688,000 | 0 | 20,000,000 |
| 株式会社 但馬銀行 | サービス業(他に分類 されないもの) | 延滞 | 2018/9/20 | 未確定 | 17,920,000 | 0 | 20,000,000 |
| 株式会社 但馬銀行 | 卸売・小売業 | 延滞 | 2020/5/20 | 未確定 | 14,375,000 | 0 | 30,000,000 |
| 株式会社 鳥取銀行 | サービス業(他に分類 されないもの) | 延滞 | 2019/10/21 | 未確定 | 6,256,000 | 0 | 10,000,000 |
| 株式会社 北日本銀行 | 卸売・小売業 | 法的破綻等(破産手続開始) | 2020/2/27 | 2020/4/30 | 10,848,000 | 10,848,000 | 20,000,000 |
| 株式会社 北日本銀行 | 飲食店、宿泊業 | 延滞 | 2020/3/23 | 未確定 | 10,432,000 | 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 | 4,800,000 | 0 | 10,000,000 |
| 株式会社 北日本銀行 | 飲食店、宿泊業 | 延滞 | 2020/5/20 | 未確定 | 4,800,000 | 0 | 10,000,000 |
| 株式会社 北日本銀行 | サービス業(他に分類 されないもの) | 延滞 | 2020/5/20 | 未確定 | 9,600,000 | 0 | 20,000,000 |
| 株式会社 北日本銀行 | 卸売・小売業 | 延滞 | 2020/6/22 | 未確定 | 4,592,000 | 0 | 10,000,000 |

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

注2: 未確定とは、クレジットイベントが確定していないもの。

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

地域金融機関CLO シンセティック型(合同会社クローバー2018)

デフォルト債権及び延滞債権一覧

2021/06/07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 確定日(注2) | 参照債務残高 (注3) | デフォルト認 定金額(注3) | 当初元本 |
|------------|-----------------------|------------------|------------|--------------------|----------------|-------------------|------------|
| 株式会社 東日本銀行 | 卸売・小売業 | 法的破綻等(民事再生手続開始) | 2019/4/25 | 2019/7/23 | 17,088,000 | 17,054,602 | 20,000,000 |
| 株式会社 東日本銀行 | 情報通信業 | 延滞 | 2019/12/20 | 未確定 | 20,420,000 | 0 | 35,000,000 |
| 株式会社 東日本銀行 | 卸売・小売業 | 延滞 | 2020/11/20 | 未確定 | 10,625,000 | 0 | 30,000,000 |
| 株式会社 みなと銀行 | 不動産業 | 法的破綻等(破産手続開始) | 2018/8/23 | 2018/9/30 | 18,752,000 | 18,752,000 | 20,000,000 |
| 株式会社 みなと銀行 | 製造業 | 延滞 | 2018/11/20 | 未確定 | 42,713,000 | 0 | 50,000,000 |
| 株式会社 みなと銀行 | 運輸業 | 延滞 | 2019/1/21 | 未確定 | 40,631,000 | 0 | 50,000,000 |
| 株式会社 みなと銀行 | 卸売・小売業 | 延滞 | 2019/1/21 | 未確定 | 40,631,000 | 0 | 50,000,000 |
| 株式会社 みなと銀行 | 卸売・小売業 | 延滞 | 2019/3/20 | 未確定 | 26,981,000 | 0 | 35,000,000 |
| 株式会社 みなと銀行 | 卸売・小売業 | 延滞 | 2019/4/22 | 未確定 | 37,508,000 | 0 | 50,000,000 |
| 株式会社 みなと銀行 | サービス業(他に分類 されないもの) | 延滞 | 2019/10/21 | 未確定 | 14,378,000 | 0 | 23,000,000 |
| 株式会社 みなと銀行 | 卸売・小売業 | 延滞 | 2019/12/20 | 未確定 | 29,180,000 | 0 | 50,000,000 |
| 株式会社 みなと銀行 | 卸売・小売業 | 延滞 | 2020/2/20 | 未確定 | 27,098,000 | 0 | 50,000,000 |
| 株式会社 みなと銀行 | 卸売・小売業 | 延滞 | 2020/3/23 | 未確定 | 10,432,000 | 0 | 20,000,000 |
| 株式会社 みなと銀行 | 卸売・小売業 | 延滞 | 2020/4/20 | 未確定 | 10,016,000 | 0 | 20,000,000 |
| 株式会社 みなと銀行 | 建設業 | 支払不履行 | 2020/4/20 | 2020/5/12 | 16,875,000 | 16,875,000 | 30,000,000 |
| 株式会社 みなと銀行 | 卸売・小売業 | 延滞 | 2020/5/20 | 未確定 | 4,800,000 | 0 | 10,000,000 |
| 株式会社 みなと銀行 | 不動産業 | 延滞 | 2020/6/22 | 未確定 | 22,934,000 | 0 | 50,000,000 |

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

注2: 未確定とは、クレジットイベントが確定していないもの。

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

地域金融機関CLO シンセティック型(合同会社クローバー2018)

デフォルト債権及び延滞債権一覧

2021/06/07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 確定日(注2) | 参照債務残高 (注3) | デフォルト認 定金額(注3) | 当初元本 |
|------------|-----------------------|------------------|------------|--------------------|----------------|-------------------|------------|
| 株式会社 みなと銀行 | サービス業(他に分類 されないもの) | 延滞 | 2020/9/23 | 未確定 | 7,936,000 | 0 | 20,000,000 |
| 株式会社 みなと銀行 | 卸売・小売業 | 法的破綻等(破産手続開始) | 2021/3/9 | 2021/4/8 | 18,750,000 | 18,750,000 | 30,000,000 |
| 株式会社 みなと銀行 | 製造業 | 延滞 | 2021/3/22 | 未確定 | 13,565,000 | 0 | 50,000,000 |
| 西武信用金庫 | 卸売・小売業 | 支払不履行 | 2019/3/20 | 2019/5/24 | 16,672,000 | 16,672,000 | 20,000,000 |
| 西武信用金庫 | 卸売・小売業 | 法的破綻等(破産手続開始) | 2019/9/17 | 2019/12/12 | 44,795,000 | 44,795,000 | 50,000,000 |
| 西武信用金庫 | 卸売・小売業 | 法的破綻等(破産手続開始) | 2019/9/27 | 2019/11/6 | 33,344,000 | 33,344,000 | 50,000,000 |
| 西武信用金庫 | 卸売・小売業 | 延滞 | 2020/2/20 | 未確定 | 10,848,000 | 0 | 20,000,000 |
| 西武信用金庫 | 情報通信業 | 延滞 | 2020/2/20 | 未確定 | 18,962,000 | 0 | 35,000,000 |
| 西武信用金庫 | 飲食店、宿泊業 | 延滞 | 2020/10/20 | 未確定 | 18,770,000 | 0 | 50,000,000 |
| 西武信用金庫 | 製造業 | 延滞 | 2021/3/22 | 未確定 | 6,235,000 | 0 | 23,000,000 |
| 多摩信用金庫 | 運輸業 | 延滞 | 2018/7/20 | 未確定 | 28,125,000 | 0 | 30,000,000 |
| 富山信用金庫 | 製造業 | 延滞 | 2019/7/22 | 未確定 | 20,625,000 | 0 | 30,000,000 |
| 福井信用金庫 | 飲食店、宿泊業 | 法的破綻等(破産手続開始) | 2020/7/20 | 2020/8/27 | 5,840,000 | 5,840,000 | 10,000,000 |
| 大阪信用金庫 | 製造業 | 支払不履行 | 2018/12/20 | 2020/3/11 | 17,920,000 | 17,920,000 | 20,000,000 |
| 大阪信用金庫 | 製造業 | 支払不履行 | 2019/3/20 | 2020/3/11 | 16,672,000 | 16,672,000 | 20,000,000 |
| 大阪信用金庫 | 製造業 | 延滞 | 2019/8/20 | 未確定 | 9,344,000 | 0 | 14,000,000 |
| 大阪信用金庫 | 飲食店、宿泊業 | 延滞 | 2020/2/20 | 未確定 | 10,848,000 | 0 | 20,000,000 |

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

注2: 未確定とは、クレジットイベントが確定していないもの。

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

地域金融機関CLO シンセティック型(合同会社クローバー2018)

デフォルト債権及び延滞債権一覧

2021/06/07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 確定日(注2) | 参照債務残高 (注3) | デフォルト認 定金額(注3) | 当初元本 |
|-----------|--------|------------------|------------|--------------------|----------------|-------------------|------------|
| 大阪信用金庫 | 建設業 | 支払不履行 | 2020/4/20 | 2021/4/8 | 16,875,000 | 15,524,372 | 30,000,000 |
| 大阪信用金庫 | 卸売・小売業 | 延滞 | 2020/6/22 | 未確定 | 9,184,000 | 0 | 20,000,000 |
| 大阪信用金庫 | 建設業 | 延滞 | 2020/12/21 | 未確定 | 16,688,000 | 0 | 50,000,000 |
| 大阪信用金庫 | 卸売・小売業 | 延滞 | 2021/2/22 | 未確定 | 7,892,000 | 0 | 27,000,000 |
| 大阪信用金庫 | 総合工事業 | 延滞 | 2021/5/20 | 未確定 | 3,456,000 | 0 | 15,000,000 |
| 大阪シティ信用金庫 | 卸売・小売業 | 支払不履行 | 2018/12/20 | 2019/2/18 | 8,960,000 | 8,960,000 | 10,000,000 |
| 姫路信用金庫 | 建設業 | 延滞 | 2019/8/20 | 未確定 | 13,344,000 | 0 | 20,000,000 |
| 姫路信用金庫 | 建設業 | 延滞 | 2020/3/23 | 未確定 | 10,432,000 | 0 | 20,000,000 |
| 姫路信用金庫 | 不動産業 | 延滞 | 2020/6/22 | 未確定 | 9,184,000 | 0 | 20,000,000 |
| 姫路信用金庫 | 製造業 | 延滞 | 2021/1/20 | 未確定 | 6,272,000 | 0 | 20,000,000 |
| 姫路信用金庫 | 製造業 | 延滞 | 2021/2/22 | 未確定 | 2,928,000 | 0 | 10,000,000 |
| しまなみ信用金庫 | 運輸業 | 支払不履行 | 2020/1/20 | 2020/2/20 | 28,125,000 | 27,611,956 | 30,000,000 |
| 徳島信用金庫 | 卸売・小売業 | 支払不履行 | 2020/3/23 | 2020/5/13 | 5,840,000 | 5,840,000 | 10,000,000 |
| 愛媛信用金庫 | 建設業 | 延滞 | 2018/8/20 | 未確定 | 11,920,000 | 0 | 13,000,000 |
| 愛媛信用金庫 | 運輸業 | 延滞 | 2020/3/23 | 未確定 | 26,057,000 | 0 | 50,000,000 |
| 長野県信用組合 | 製造業 | 延滞 | 2019/12/20 | 未確定 | 29,180,000 | 0 | 50,000,000 |
| 長野県信用組合 | 運輸業 | 延滞 | 2020/3/23 | 未確定 | 15,625,000 | 0 | 30,000,000 |

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

注2: 未確定とは、クレジットイベントが確定していないもの。

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

地域金融機関CLO シンセティック型(合同会社クローバー2018)

デフォルト債権及び延滞債権一覧

2021/06/07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 確定日(注2) | 参照債務残高 (注3) | デフォルト認 定金額(注3) | 当初元本 |
|---------|-----------------------|------------------|-----------|--------------------|----------------|-------------------|------------|
| 長野県信用組合 | サービス業(他に分類 されないもの) | 延滞 | 2020/8/20 | 未確定 | 12,500,000 | 0 | 30,000,000 |
| 長野県信用組合 | 製造業 | 延滞 | 2020/8/20 | 未確定 | 20,852,000 | 0 | 50,000,000 |
| 長野県信用組合 | 製造業 | 延滞 | 2020/8/20 | 未確定 | 20,852,000 | 0 | 50,000,000 |

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。