

「地域金融機関CLO シンセティック型(合同会社クローバー2023)」発行後情報開示サマリー

(令和6年6月6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                     | ¥24,000,000,000   | ¥5,000,000,000   |
| 利率                         | 0.45%   | 0.55%  |
| 予定償還日<br>または<br>予定償還スケジュール | 【当初どおり変更なし】<br>・初回を令和5年6月20日とし、毎年3月、6月、9月及び12月に順次償還(当該期日が営業日でない場合はその翌営業日) | 【当初どおり変更なし】<br>・A号及びB号社債元本償還後に参照債務の返済状況に応じて、順次償還(当該期日が営業日でない場合はその翌営業日) |
| 格付(維持、変更等)情報               | R&I<br>当初: AAA<br>現在: AAA   | R&I<br>当初: AA+<br>現在: AA+  |

2. ストラクチャー、関係者概要

| 項目                     | 開示内容   |
|------------------------|--|
| 主な関係者の情報               |  |
| 参加金融機関<br>(個別CDS/バイヤー) | 株式会社山形銀行、株式会社東北銀行、株式会社七十七銀行、株式会社北陸銀行、株式会社清水銀行、株式会社十六銀行、株式会社鳥取銀行、株式会社四国銀行、株式会社筑邦銀行、株式会社栃木銀行、株式会社京葉銀行、株式会社香川銀行、北海道信用金庫、旭川信用金庫、帯広信用金庫、米沢信用金庫、し の め 信用金庫、川口信用金庫、横浜信用金庫、かながわ信用金庫、朝日信用金庫、城南信用金庫、瀧野川信用金庫、富山信用金庫、高山信用金庫、長浜信用金庫、京都北部信用金庫、大阪信用金庫、大阪シティ信用金庫、大和信用金庫、姫路信用金庫、西兵庫信用金庫、玉島信用金庫、西中国信用金庫、観音寺信用金庫、熊本信用金庫、青森県信用組合、飛騨信用組合、笠岡信用組合 |
| 財務代理人                  | 三井住友信託銀行株式会社   |
| 独立認定人                  | 株式会社青山総合会計事務所  |
| リスクに対する手当て             |  |
| 信用補完・流動性補完             | 信用補完: 優先劣後構造<br>C号無担保保証付社債については日本公庫による保証<br>参加金融機関毎に設定する免責金額(1.76%~10.34%)の設定<br>流動性補完: プレミアムの3か月前取分、C号社債利息の当初2回分留保  |
| 劣後部分設定額                | A号社債に対する劣後部分<br>B号社債(合計) ¥10,908,000,000(注1)<br>C号社債(合計) ¥5,000,000,000(注1)(注2)<br>免責金額(合計) ¥1,110,000,000(注3)   |
| うち劣後部分毀損額              | B号社債(合計) ¥0(注4)<br>C号社債(合計) ¥9,500,000(注4)<br>免責金額(合計) ¥52,557,195(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(令和5年3月)  | 令和6年6月6日時点          |
|--------------------|-----------------|---------------------|
| 参照債務残高             | ¥41,018,000,000 | ¥31,712,663,000(注5) |
| 参照債務残高率            | 100.00%         | 77.31%              |
| クレジットイベント発生率(注1)   | 0.00%           | 0.07%               |
| 累積クレジットイベント発生率(注2) | 0.00%           | 0.15%               |
| 期限前弁済発生率(注3)       | 0.00%           | 0.17%               |
| 累積期限前弁済発生率(注4)     | 0.00%           | 1.08%               |
| 参照債務件数             | 1951件           | 1915件               |
| 一参照債務あたり平均貸出残高     | ¥21,024,090     | ¥16,560,137         |

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/期中参照債務残高

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

(注3)期限前弁済発生率(%) : 期中期限前弁済金額/期中参照債務残高

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

(注5)直近開示の月次パフォーマンスの原資産残高とは参照する時点が異なるため一致しない。原資産残高は、金銭消費貸借契約に基づく基準日時点の債権残高を指し、参照債務残高は、CDS契約に基づくプレミアム計算想定元本確定日(以下、「元本確定日」という。)において参照する時点(第1プレミアム計算小期間の末日)の債権残高を指している。ただし、参照時点から元本確定日までの間に参照債務の変動(延滞及び期限前返済の判明並びにクレジットイベントの確定)が生じた場合、参照時点に属する月次パフォーマンスの原資産残高と乖離が生じる。

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(令和6年6月6日時点)

4. 個別オリジネーター毎の状況

| 金融機関名     | 参照債務残高          |                 | デフォルト金額(注1)       |             | 期限前弁済金額(注1)       |              | (ご参考)          |
|-----------|-----------------|-----------------|-------------------|-------------|-------------------|--------------|----------------|
|           | 当初<br>(5年3月)    | 現在<br>(6年6月6日)  | 6年3月7日～<br>6年6月6日 | 累積          | 6年3月7日～<br>6年6月6日 | 累積           | 免責金額           |
| 山形銀行      | ¥1,350,000,000  | ¥984,364,000    | ¥0                | ¥0          | ¥0                | ¥86,672,000  | ¥41,000,000    |
| 東北銀行      | ¥505,000,000    | ¥395,761,000    | ¥0                | ¥0          | ¥0                | ¥0           | ¥15,000,000    |
| 七十七銀行     | ¥1,829,000,000  | ¥1,433,020,000  | ¥0                | ¥0          | ¥0                | ¥0           | ¥43,000,000    |
| 北陸銀行      | ¥999,000,000    | ¥786,012,000    | ¥0                | ¥0          | ¥0                | ¥0           | ¥35,000,000    |
| 清水銀行      | ¥1,364,000,000  | ¥1,074,523,000  | ¥0                | ¥0          | ¥0                | ¥0           | ¥42,000,000    |
| 十六銀行      | ¥1,324,000,000  | ¥1,045,513,000  | ¥0                | ¥0          | ¥0                | ¥0           | ¥43,000,000    |
| 鳥取銀行      | ¥964,000,000    | ¥755,272,000    | ¥0                | ¥0          | ¥0                | ¥0           | ¥23,000,000    |
| 四国銀行      | ¥215,000,000    | ¥168,447,000    | ¥0                | ¥0          | ¥0                | ¥0           | ¥18,000,000    |
| 筑邦銀行      | ¥1,893,000,000  | ¥1,475,489,000  | ¥0                | ¥10,000,000 | ¥0                | ¥0           | ¥34,000,000    |
| 栃木銀行      | ¥2,783,000,000  | ¥2,113,399,000  | ¥0                | ¥0          | ¥0                | ¥79,785,000  | ¥49,000,000    |
| 京葉銀行      | ¥1,840,000,000  | ¥1,441,537,000  | ¥0                | ¥0          | ¥0                | ¥0           | ¥40,000,000    |
| 香川銀行      | ¥1,992,000,000  | ¥1,561,660,000  | ¥0                | ¥0          | ¥0                | ¥0           | ¥40,000,000    |
| 北海道信用金庫   | ¥1,311,000,000  | ¥1,027,645,000  | ¥0                | ¥0          | ¥0                | ¥0           | ¥27,000,000    |
| 旭川信用金庫    | ¥467,000,000    | ¥366,912,000    | ¥0                | ¥0          | ¥0                | ¥0           | ¥19,000,000    |
| 帯広信用金庫    | ¥223,000,000    | ¥174,770,000    | ¥0                | ¥0          | ¥0                | ¥0           | ¥16,000,000    |
| 米沢信用金庫    | ¥448,000,000    | ¥350,981,000    | ¥0                | ¥0          | ¥0                | ¥0           | ¥20,000,000    |
| しののめ信用金庫  | ¥500,000,000    | ¥385,163,000    | ¥0                | ¥0          | ¥0                | ¥8,506,000   | ¥20,000,000    |
| 川口信用金庫    | ¥500,000,000    | ¥370,664,000    | ¥0                | ¥0          | ¥16,004,000       | ¥21,728,000  | ¥14,000,000    |
| 横浜信用金庫    | ¥983,000,000    | ¥770,112,000    | ¥0                | ¥0          | ¥0                | ¥0           | ¥23,000,000    |
| かながわ信用金庫  | ¥2,658,000,000  | ¥2,084,425,000  | ¥0                | ¥0          | ¥0                | ¥0           | ¥50,000,000    |
| 朝日信用金庫    | ¥705,000,000    | ¥552,497,000    | ¥0                | ¥0          | ¥0                | ¥0           | ¥27,000,000    |
| 城南信用金庫    | ¥4,890,000,000  | ¥3,736,500,000  | ¥22,557,195       | ¥22,557,195 | ¥0                | ¥77,500,000  | ¥88,000,000    |
| 瀧野川信用金庫   | ¥217,000,000    | ¥170,031,000    | ¥0                | ¥0          | ¥0                | ¥0           | ¥17,000,000    |
| 富山信用金庫    | ¥500,000,000    | ¥391,801,000    | ¥0                | ¥0          | ¥0                | ¥0           | ¥31,000,000    |
| 高山信用金庫    | ¥246,000,000    | ¥192,804,000    | ¥0                | ¥0          | ¥0                | ¥0           | ¥17,000,000    |
| 長浜信用金庫    | ¥201,000,000    | ¥157,567,000    | ¥0                | ¥0          | ¥0                | ¥0           | ¥16,000,000    |
| 京都北都信用金庫  | ¥363,000,000    | ¥284,480,000    | ¥0                | ¥0          | ¥0                | ¥0           | ¥13,000,000    |
| 大阪信用金庫    | ¥1,049,000,000  | ¥823,529,000    | ¥0                | ¥0          | ¥0                | ¥0           | ¥26,000,000    |
| 大阪シティ信用金庫 | ¥1,973,000,000  | ¥1,522,216,000  | ¥0                | ¥0          | ¥0                | ¥25,000,000  | ¥39,000,000    |
| 大和信用金庫    | ¥255,000,000    | ¥199,802,000    | ¥0                | ¥0          | ¥0                | ¥0           | ¥17,000,000    |
| 姫路信用金庫    | ¥1,497,000,000  | ¥1,141,659,000  | ¥0                | ¥0          | ¥0                | ¥35,006,000  | ¥34,000,000    |
| 西兵庫信用金庫   | ¥900,000,000    | ¥705,130,000    | ¥0                | ¥0          | ¥0                | ¥0           | ¥31,000,000    |
| 玉島信用金庫    | ¥500,000,000    | ¥368,275,000    | ¥0                | ¥29,500,000 | ¥0                | ¥0           | ¥20,000,000    |
| 西中国信用金庫   | ¥1,044,000,000  | ¥763,257,000    | ¥0                | ¥0          | ¥0                | ¥61,691,000  | ¥25,000,000    |
| 観音寺信用金庫   | ¥500,000,000    | ¥391,762,000    | ¥0                | ¥0          | ¥0                | ¥0           | ¥20,000,000    |
| 熊本信用金庫    | ¥350,000,000    | ¥274,275,000    | ¥0                | ¥0          | ¥0                | ¥0           | ¥13,000,000    |
| 青森県信用組合   | ¥622,000,000    | ¥481,127,000    | ¥0                | ¥0          | ¥0                | ¥6,936,000   | ¥21,000,000    |
| 飛騨信用組合    | ¥58,000,000     | ¥45,481,000     | ¥0                | ¥0          | ¥0                | ¥0           | ¥6,000,000     |
| 笠岡信用組合    | ¥1,000,000,000  | ¥744,801,000    | ¥0                | ¥0          | ¥40,004,000       | ¥40,004,000  | ¥37,000,000    |
| 合計        | ¥41,018,000,000 | ¥31,712,663,000 | ¥22,557,195       | ¥62,057,195 | ¥56,008,000       | ¥442,828,000 | ¥1,110,000,000 |

(注1) 掲示している期間内に確定している金額

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(令和6年6月6日時点)

全体

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額   | 参照債務残高<br>(末日) | デフォルト金額    | 累積ホートフォリオ<br>デフォルト金額 | 免責金額          | 免責超過金額<br>合計※1 |
|------------------------|-----------------|---------------|----------------|------------|----------------------|---------------|----------------|
| 2023/3/16 ~ 2023/6/20  | 41,018,000,000  | 682,417,000   | 40,335,583,000 | 0          | 0                    | 1,110,000,000 | 0              |
| 2023/6/21 ~ 2023/9/20  | 40,335,583,000  | 2,056,468,000 | 38,279,115,000 | 10,000,000 | 10,000,000           | 1,110,000,000 | 0              |
| 2023/9/21 ~ 2023/12/20 | 38,279,115,000  | 2,191,988,000 | 36,087,127,000 | 29,500,000 | 39,500,000           | 1,110,000,000 | 9,500,000      |
| 2023/12/21 ~ 2024/3/21 | 36,087,127,000  | 2,287,706,000 | 33,799,421,000 | 0          | 39,500,000           | 1,110,000,000 | 9,500,000      |
| 2024/3/22 ~ 2024/6/20  | 33,799,421,000  | 2,086,758,000 | 31,712,663,000 | 22,557,195 | 62,057,195           | 1,110,000,000 | 9,500,000      |
| 2024/6/21 ~ 2024/9/20  | 31,712,663,000  |               |                | 0          | 62,057,195           | 1,110,000,000 | 0              |
| 2024/9/21 ~ 2024/12/20 |                 |               |                | 0          | 62,057,195           | 1,110,000,000 | 0              |
| 2024/12/21 ~ 2025/3/21 |                 |               |                | 0          | 62,057,195           | 1,110,000,000 | 0              |
| 2025/3/22 ~ 2025/6/20  |                 |               |                | 0          | 62,057,195           | 1,110,000,000 | 0              |
| 2025/6/21 ~ 2025/9/20  |                 |               |                | 0          | 62,057,195           | 1,110,000,000 | 0              |
| 2025/9/21 ~ 2025/12/20 |                 |               |                | 0          | 62,057,195           | 1,110,000,000 | 0              |
| 2025/12/21 ~ 2026/3/21 |                 |               |                | 0          | 62,057,195           | 1,110,000,000 | 0              |
| 2026/3/22 ~ 2026/6/20  |                 |               |                | 0          | 62,057,195           | 1,110,000,000 | 0              |
| 2026/6/21 ~ 2026/9/20  |                 |               |                | 0          | 62,057,195           | 1,110,000,000 | 0              |
| 2026/9/21 ~ 2026/12/20 |                 |               |                | 0          | 62,057,195           | 1,110,000,000 | 0              |
| 2026/12/21 ~ 2027/3/21 |                 |               |                | 0          | 62,057,195           | 1,110,000,000 | 0              |
| 2027/3/22 ~ 2027/6/20  |                 |               |                | 0          | 62,057,195           | 1,110,000,000 | 0              |
| 2027/6/21 ~ 2027/9/20  |                 |               |                | 0          | 62,057,195           | 1,110,000,000 | 0              |
| 2027/9/21 ~ 2027/12/20 |                 |               |                | 0          | 62,057,195           | 1,110,000,000 | 0              |
| 2027/12/21 ~ 2028/5/31 |                 |               |                | 0          | 62,057,195           | 1,110,000,000 | 0              |

山形銀行

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※1 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 1,350,000,000   | 22,484,000  | 1,327,516,000  | 0       | 0                    | 41,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 1,327,516,000   | 67,452,000  | 1,260,064,000  | 0       | 0                    | 41,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 1,260,064,000   | 67,452,000  | 1,192,612,000  | 0       | 0                    | 41,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 1,192,612,000   | 148,293,000 | 1,044,319,000  | 0       | 0                    | 41,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 1,044,319,000   | 59,955,000  | 984,364,000    | 0       | 0                    | 41,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 984,364,000     |             |                |         |                      | 41,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 41,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 41,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 41,000,000 |          |
| 2025/6/21 ~ 2025/9/20  |                 |             |                |         |                      | 41,000,000 |          |
| 2025/9/21 ~ 2025/12/20 |                 |             |                |         |                      | 41,000,000 |          |
| 2025/12/21 ~ 2026/3/21 |                 |             |                |         |                      | 41,000,000 |          |
| 2026/3/22 ~ 2026/6/20  |                 |             |                |         |                      | 41,000,000 |          |
| 2026/6/21 ~ 2026/9/20  |                 |             |                |         |                      | 41,000,000 |          |
| 2026/9/21 ~ 2026/12/20 |                 |             |                |         |                      | 41,000,000 |          |
| 2026/12/21 ~ 2027/3/21 |                 |             |                |         |                      | 41,000,000 |          |
| 2027/3/22 ~ 2027/6/20  |                 |             |                |         |                      | 41,000,000 |          |
| 2027/6/21 ~ 2027/9/20  |                 |             |                |         |                      | 41,000,000 |          |
| 2027/9/21 ~ 2027/12/20 |                 |             |                |         |                      | 41,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 41,000,000 |          |

東北銀行

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 505,000,000     | 8,403,000   | 496,597,000    | 0       | 0                    | 15,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 496,597,000     | 25,209,000  | 471,388,000    | 0       | 0                    | 15,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 471,388,000     | 25,209,000  | 446,179,000    | 0       | 0                    | 15,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 446,179,000     | 25,209,000  | 420,970,000    | 0       | 0                    | 15,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 420,970,000     | 25,209,000  | 395,761,000    | 0       | 0                    | 15,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 395,761,000     |             |                |         |                      | 15,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 15,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 15,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 15,000,000 |          |
| 2025/6/21 ~ 2025/9/20  |                 |             |                |         |                      | 15,000,000 |          |
| 2025/9/21 ~ 2025/12/20 |                 |             |                |         |                      | 15,000,000 |          |
| 2025/12/21 ~ 2026/3/21 |                 |             |                |         |                      | 15,000,000 |          |
| 2026/3/22 ~ 2026/6/20  |                 |             |                |         |                      | 15,000,000 |          |
| 2026/6/21 ~ 2026/9/20  |                 |             |                |         |                      | 15,000,000 |          |
| 2026/9/21 ~ 2026/12/20 |                 |             |                |         |                      | 15,000,000 |          |
| 2026/12/21 ~ 2027/3/21 |                 |             |                |         |                      | 15,000,000 |          |
| 2027/3/22 ~ 2027/6/20  |                 |             |                |         |                      | 15,000,000 |          |
| 2027/6/21 ~ 2027/9/20  |                 |             |                |         |                      | 15,000,000 |          |
| 2027/9/21 ~ 2027/12/20 |                 |             |                |         |                      | 15,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 15,000,000 |          |

七十七銀行

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 1,829,000,000   | 30,460,000  | 1,798,540,000  | 0       | 0                    | 43,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 1,798,540,000   | 91,380,000  | 1,707,160,000  | 0       | 0                    | 43,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 1,707,160,000   | 91,380,000  | 1,615,780,000  | 0       | 0                    | 43,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 1,615,780,000   | 91,380,000  | 1,524,400,000  | 0       | 0                    | 43,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 1,524,400,000   | 91,380,000  | 1,433,020,000  | 0       | 0                    | 43,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 1,433,020,000   |             |                |         |                      | 43,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 43,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 43,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 43,000,000 |          |
| 2025/6/21 ~ 2025/9/20  |                 |             |                |         |                      | 43,000,000 |          |
| 2025/9/21 ~ 2025/12/20 |                 |             |                |         |                      | 43,000,000 |          |
| 2025/12/21 ~ 2026/3/21 |                 |             |                |         |                      | 43,000,000 |          |
| 2026/3/22 ~ 2026/6/20  |                 |             |                |         |                      | 43,000,000 |          |
| 2026/6/21 ~ 2026/9/20  |                 |             |                |         |                      | 43,000,000 |          |
| 2026/9/21 ~ 2026/12/20 |                 |             |                |         |                      | 43,000,000 |          |
| 2026/12/21 ~ 2027/3/21 |                 |             |                |         |                      | 43,000,000 |          |
| 2027/3/22 ~ 2027/6/20  |                 |             |                |         |                      | 43,000,000 |          |
| 2027/6/21 ~ 2027/9/20  |                 |             |                |         |                      | 43,000,000 |          |
| 2027/9/21 ~ 2027/12/20 |                 |             |                |         |                      | 43,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 43,000,000 |          |

「地域金融機関CLO シンセティック型(合同会社クローバー2023)」発行後情報開示サマリー

(令和6年6月6日時点)

北陸銀行

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 999,000,000     | 16,640,000  | 982,360,000    | 0       | 0                    | 35,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 982,360,000     | 49,920,000  | 932,440,000    | 0       | 0                    | 35,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 932,440,000     | 49,920,000  | 882,520,000    | 0       | 0                    | 35,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 882,520,000     | 49,920,000  | 832,600,000    | 0       | 0                    | 35,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 832,600,000     | 46,588,000  | 786,012,000    | 0       | 0                    | 35,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 786,012,000     |             |                |         |                      | 35,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 35,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 35,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 35,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 35,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 35,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 35,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 35,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 35,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 35,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 35,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 35,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 35,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 35,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 35,000,000 |          |

清水銀行

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 1,364,000,000   | 22,716,000  | 1,341,284,000  | 0       | 0                    | 42,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 1,341,284,000   | 68,148,000  | 1,273,136,000  | 0       | 0                    | 42,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 1,273,136,000   | 68,148,000  | 1,204,988,000  | 0       | 0                    | 42,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 1,204,988,000   | 65,649,000  | 1,139,339,000  | 0       | 0                    | 42,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 1,139,339,000   | 64,816,000  | 1,074,523,000  | 0       | 0                    | 42,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 1,074,523,000   |             |                |         |                      | 42,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 42,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 42,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 42,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 42,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 42,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 42,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 42,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 42,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 42,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 42,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 42,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 42,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 42,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 42,000,000 |          |

十六銀行

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 1,324,000,000   | 22,050,000  | 1,301,950,000  | 0       | 0                    | 43,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 1,301,950,000   | 66,150,000  | 1,235,800,000  | 0       | 0                    | 43,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 1,235,800,000   | 63,651,000  | 1,172,149,000  | 0       | 0                    | 43,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 1,172,149,000   | 63,651,000  | 1,108,498,000  | 0       | 0                    | 43,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 1,108,498,000   | 62,985,000  | 1,045,513,000  | 0       | 0                    | 43,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 1,045,513,000   |             |                |         |                      | 43,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 43,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 43,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 43,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 43,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 43,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 43,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 43,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 43,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 43,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 43,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 43,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 43,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 43,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 43,000,000 |          |

鳥取銀行

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 964,000,000     | 16,056,000  | 947,944,000    | 0       | 0                    | 23,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 947,944,000     | 48,168,000  | 899,776,000    | 0       | 0                    | 23,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 899,776,000     | 48,168,000  | 851,608,000    | 0       | 0                    | 23,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 851,608,000     | 48,168,000  | 803,440,000    | 0       | 0                    | 23,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 803,440,000     | 48,168,000  | 755,272,000    | 0       | 0                    | 23,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 755,272,000     |             |                |         |                      | 23,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 23,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 23,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 23,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 23,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 23,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 23,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 23,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 23,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 23,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 23,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 23,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 23,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 23,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 23,000,000 |          |

「地域金融機関CLO シンセティック型(合同会社クローバー2023)」発行後情報開示サマリー

(令和6年6月6日時点)

四国銀行

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 215,000,000     | 3,581,000   | 211,419,000    | 0       | 0                    | 18,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 211,419,000     | 10,743,000  | 200,676,000    | 0       | 0                    | 18,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 200,676,000     | 10,743,000  | 189,933,000    | 0       | 0                    | 18,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 189,933,000     | 10,743,000  | 179,190,000    | 0       | 0                    | 18,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 179,190,000     | 10,743,000  | 168,447,000    | 0       | 0                    | 18,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 168,447,000     |             |                |         |                      | 18,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 18,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 18,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 18,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 18,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 18,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 18,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 18,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 18,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 18,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 18,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 18,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 18,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 18,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 18,000,000 |          |

筑邦銀行

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額    | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 1,893,000,000   | 31,347,000  | 1,861,653,000  | 0          | 0                    | 34,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 1,861,653,000   | 104,041,000 | 1,757,612,000  | 10,000,000 | 10,000,000           | 34,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 1,757,612,000   | 94,041,000  | 1,663,571,000  | 0          | 10,000,000           | 34,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 1,663,571,000   | 94,041,000  | 1,569,530,000  | 0          | 10,000,000           | 34,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 1,569,530,000   | 94,041,000  | 1,475,489,000  | 0          | 10,000,000           | 34,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 1,475,489,000   |             |                |            |                      | 34,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |            |                      | 34,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |            |                      | 34,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |            |                      | 34,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |            |                      | 34,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |            |                      | 34,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |            |                      | 34,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |            |                      | 34,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |            |                      | 34,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |            |                      | 34,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |            |                      | 34,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |            |                      | 34,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |            |                      | 34,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |            |                      | 34,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |            |                      | 34,000,000 |          |

栃木銀行

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 2,783,000,000   | 46,310,000  | 2,736,690,000  | 0       | 0                    | 49,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 2,736,690,000   | 138,647,000 | 2,598,043,000  | 0       | 0                    | 49,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 2,598,043,000   | 182,564,000 | 2,415,479,000  | 0       | 0                    | 49,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 2,415,479,000   | 169,082,000 | 2,246,397,000  | 0       | 0                    | 49,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 2,246,397,000   | 132,998,000 | 2,113,399,000  | 0       | 0                    | 49,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 2,113,399,000   |             |                |         |                      | 49,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 49,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 49,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 49,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 49,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 49,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 49,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 49,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 49,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 49,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 49,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 49,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 49,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 49,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 49,000,000 |          |

京葉銀行

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 1,840,000,000   | 30,651,000  | 1,809,349,000  | 0       | 0                    | 40,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 1,809,349,000   | 91,953,000  | 1,717,396,000  | 0       | 0                    | 40,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 1,717,396,000   | 91,953,000  | 1,625,443,000  | 0       | 0                    | 40,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 1,625,443,000   | 91,953,000  | 1,533,490,000  | 0       | 0                    | 40,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 1,533,490,000   | 91,953,000  | 1,441,537,000  | 0       | 0                    | 40,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 1,441,537,000   |             |                |         |                      | 40,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 40,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 40,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 40,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 40,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 40,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 40,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 40,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 40,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 40,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 40,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 40,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 40,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 40,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 40,000,000 |          |

「地域金融機関CLO シンセティック型(合同会社クローバー2023)」発行後情報開示サマリー

(令和6年6月6日時点)

香川銀行

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 1,992,000,000   | 33,180,000  | 1,958,820,000  | 0       | 0                    | 40,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 1,958,820,000   | 99,540,000  | 1,859,280,000  | 0       | 0                    | 40,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 1,859,280,000   | 99,540,000  | 1,759,740,000  | 0       | 0                    | 40,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 1,759,740,000   | 99,540,000  | 1,660,200,000  | 0       | 0                    | 40,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 1,660,200,000   | 98,540,000  | 1,561,660,000  | 0       | 0                    | 40,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 1,561,660,000   |             |                |         |                      | 40,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 40,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 40,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 40,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 40,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 40,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 40,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 40,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 40,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 40,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 40,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 40,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 40,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 40,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 40,000,000 |          |

北海道信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 1,311,000,000   | 21,835,000  | 1,289,165,000  | 0       | 0                    | 27,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 1,289,165,000   | 65,505,000  | 1,223,660,000  | 0       | 0                    | 27,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 1,223,660,000   | 65,505,000  | 1,158,155,000  | 0       | 0                    | 27,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 1,158,155,000   | 65,505,000  | 1,092,650,000  | 0       | 0                    | 27,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 1,092,650,000   | 65,005,000  | 1,027,645,000  | 0       | 0                    | 27,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 1,027,645,000   |             |                |         |                      | 27,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 27,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 27,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 27,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 27,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 27,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 27,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 27,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 27,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 27,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 27,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 27,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 27,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 27,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 27,000,000 |          |

旭川信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 467,000,000     | 7,776,000   | 459,224,000    | 0       | 0                    | 19,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 459,224,000     | 23,328,000  | 435,896,000    | 0       | 0                    | 19,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 435,896,000     | 23,328,000  | 412,568,000    | 0       | 0                    | 19,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 412,568,000     | 23,328,000  | 389,240,000    | 0       | 0                    | 19,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 389,240,000     | 22,328,000  | 366,912,000    | 0       | 0                    | 19,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 366,912,000     |             |                |         |                      | 19,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 19,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 19,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 19,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 19,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 19,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 19,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 19,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 19,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 19,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 19,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 19,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 19,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 19,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 19,000,000 |          |

帯広信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 223,000,000     | 3,710,000   | 219,290,000    | 0       | 0                    | 16,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 219,290,000     | 11,130,000  | 208,160,000    | 0       | 0                    | 16,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 208,160,000     | 11,130,000  | 197,030,000    | 0       | 0                    | 16,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 197,030,000     | 11,130,000  | 185,900,000    | 0       | 0                    | 16,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 185,900,000     | 11,130,000  | 174,770,000    | 0       | 0                    | 16,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 174,770,000     |             |                |         |                      | 16,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 16,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 16,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 16,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 16,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 16,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 16,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 16,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 16,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 16,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 16,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 16,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 16,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 16,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 16,000,000 |          |

「地域金融機関CLO シンセティック型(合同会社クローバー2023)」発行後情報開示サマリー

(令和6年6月6日時点)

米沢信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 448,000,000     | 7,463,000   | 440,537,000    | 0       | 0                    | 20,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 440,537,000     | 22,389,000  | 418,148,000    | 0       | 0                    | 20,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 418,148,000     | 22,389,000  | 395,759,000    | 0       | 0                    | 20,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 395,759,000     | 22,389,000  | 373,370,000    | 0       | 0                    | 20,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 373,370,000     | 22,389,000  | 350,981,000    | 0       | 0                    | 20,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 350,981,000     |             |                |         |                      | 20,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 20,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 20,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 20,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 20,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 20,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 20,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 20,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 20,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 20,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 20,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 20,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 20,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 20,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 20,000,000 |          |

しのみ信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 500,000,000     | 8,321,000   | 491,679,000    | 0       | 0                    | 20,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 491,679,000     | 24,963,000  | 466,716,000    | 0       | 0                    | 20,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 466,716,000     | 24,963,000  | 441,753,000    | 0       | 0                    | 20,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 441,753,000     | 32,971,000  | 408,782,000    | 0       | 0                    | 20,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 408,782,000     | 23,619,000  | 385,163,000    | 0       | 0                    | 20,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 385,163,000     |             |                |         |                      | 20,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 20,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 20,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 20,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 20,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 20,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 20,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 20,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 20,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 20,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 20,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 20,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 20,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 20,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 20,000,000 |          |

川口信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 500,000,000     | 8,321,000   | 491,679,000    | 0       | 0                    | 14,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 491,679,000     | 24,963,000  | 466,716,000    | 0       | 0                    | 14,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 466,716,000     | 24,963,000  | 441,753,000    | 0       | 0                    | 14,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 441,753,000     | 30,803,000  | 410,950,000    | 0       | 0                    | 14,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 410,950,000     | 40,286,000  | 370,664,000    | 0       | 0                    | 14,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 370,664,000     |             |                |         |                      | 14,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 14,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 14,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 14,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 14,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 14,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 14,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 14,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 14,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 14,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 14,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 14,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 14,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 14,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 14,000,000 |          |

横浜信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 983,000,000     | 16,376,000  | 966,624,000    | 0       | 0                    | 23,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 966,624,000     | 49,128,000  | 917,496,000    | 0       | 0                    | 23,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 917,496,000     | 49,128,000  | 868,368,000    | 0       | 0                    | 23,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 868,368,000     | 49,128,000  | 819,240,000    | 0       | 0                    | 23,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 819,240,000     | 49,128,000  | 770,112,000    | 0       | 0                    | 23,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 770,112,000     |             |                |         |                      | 23,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 23,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 23,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 23,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 23,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 23,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 23,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 23,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 23,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 23,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 23,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 23,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 23,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 23,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 23,000,000 |          |

「地域金融機関CLO シンセティック型(合同会社クローバー2023)」発行後情報開示サマリー

(令和6年6月6日時点)

かながわ信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 2,658,000,000   | 44,275,000  | 2,613,725,000  | 0       | 0                    | 50,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 2,613,725,000   | 132,825,000 | 2,480,900,000  | 0       | 0                    | 50,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 2,480,900,000   | 132,825,000 | 2,348,075,000  | 0       | 0                    | 50,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 2,348,075,000   | 132,325,000 | 2,215,750,000  | 0       | 0                    | 50,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 2,215,750,000   | 131,325,000 | 2,084,425,000  | 0       | 0                    | 50,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 2,084,425,000   |             |                |         |                      | 50,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 50,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 50,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 50,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 50,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 50,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 50,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 50,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 50,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 50,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 50,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 50,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 50,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 50,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 50,000,000 |          |

朝日信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 705,000,000     | 11,731,000  | 693,269,000    | 0       | 0                    | 27,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 693,269,000     | 35,193,000  | 658,076,000    | 0       | 0                    | 27,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 658,076,000     | 35,193,000  | 622,883,000    | 0       | 0                    | 27,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 622,883,000     | 35,193,000  | 587,690,000    | 0       | 0                    | 27,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 587,690,000     | 35,193,000  | 552,497,000    | 0       | 0                    | 27,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 552,497,000     |             |                |         |                      | 27,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 27,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 27,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 27,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 27,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 27,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 27,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 27,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 27,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 27,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 27,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 27,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 27,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 27,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 27,000,000 |          |

城南信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額    | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 4,890,000,000   | 81,500,000  | 4,808,500,000  | 0          | 0                    | 88,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 4,808,500,000   | 244,000,000 | 4,564,500,000  | 0          | 0                    | 88,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 4,564,500,000   | 269,500,000 | 4,295,000,000  | 0          | 0                    | 88,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 4,295,000,000   | 291,500,000 | 4,003,500,000  | 0          | 0                    | 88,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 4,003,500,000   | 267,000,000 | 3,736,500,000  | 22,557,195 | 22,557,195           | 88,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 3,736,500,000   |             |                |            |                      | 88,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |            |                      | 88,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |            |                      | 88,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |            |                      | 88,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |            |                      | 88,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |            |                      | 88,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |            |                      | 88,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |            |                      | 88,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |            |                      | 88,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |            |                      | 88,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |            |                      | 88,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |            |                      | 88,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |            |                      | 88,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |            |                      | 88,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |            |                      | 88,000,000 |          |

瀧野川信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 217,000,000     | 3,613,000   | 213,387,000    | 0       | 0                    | 17,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 213,387,000     | 10,839,000  | 202,548,000    | 0       | 0                    | 17,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 202,548,000     | 10,839,000  | 191,709,000    | 0       | 0                    | 17,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 191,709,000     | 10,839,000  | 180,870,000    | 0       | 0                    | 17,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 180,870,000     | 10,839,000  | 170,031,000    | 0       | 0                    | 17,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 170,031,000     |             |                |         |                      | 17,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 17,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 17,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 17,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 17,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 17,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 17,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 17,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 17,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 17,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 17,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 17,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 17,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 17,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 17,000,000 |          |



「地域金融機関CLO シンセティック型(合同会社クローバー2023)」発行後情報開示サマリー

(令和6年6月6日時点)

高山信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 500,000,000     | 8,323,000   | 491,677,000    | 0       | 0                    | 31,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 491,677,000     | 24,969,000  | 466,708,000    | 0       | 0                    | 31,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 466,708,000     | 24,969,000  | 441,739,000    | 0       | 0                    | 31,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 441,739,000     | 24,969,000  | 416,770,000    | 0       | 0                    | 31,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 416,770,000     | 24,969,000  | 391,801,000    | 0       | 0                    | 31,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 391,801,000     |             |                |         |                      | 31,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 31,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 31,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 31,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 31,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 31,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 31,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 31,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 31,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 31,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 31,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 31,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 31,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 31,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 31,000,000 |          |

高山信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 246,000,000     | 4,092,000   | 241,908,000    | 0       | 0                    | 17,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 241,908,000     | 12,276,000  | 229,632,000    | 0       | 0                    | 17,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 229,632,000     | 12,276,000  | 217,356,000    | 0       | 0                    | 17,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 217,356,000     | 12,276,000  | 205,080,000    | 0       | 0                    | 17,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 205,080,000     | 12,276,000  | 192,804,000    | 0       | 0                    | 17,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 192,804,000     |             |                |         |                      | 17,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 17,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 17,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 17,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 17,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 17,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 17,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 17,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 17,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 17,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 17,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 17,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 17,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 17,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 17,000,000 |          |

長浜信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 201,000,000     | 3,341,000   | 197,659,000    | 0       | 0                    | 16,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 197,659,000     | 10,023,000  | 187,636,000    | 0       | 0                    | 16,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 187,636,000     | 10,023,000  | 177,613,000    | 0       | 0                    | 16,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 177,613,000     | 10,023,000  | 167,590,000    | 0       | 0                    | 16,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 167,590,000     | 10,023,000  | 157,567,000    | 0       | 0                    | 16,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 157,567,000     |             |                |         |                      | 16,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 16,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 16,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 16,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 16,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 16,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 16,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 16,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 16,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 16,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 16,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 16,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 16,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 16,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 16,000,000 |          |

京都北部信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 363,000,000     | 6,040,000   | 356,960,000    | 0       | 0                    | 13,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 356,960,000     | 18,120,000  | 338,840,000    | 0       | 0                    | 13,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 338,840,000     | 18,120,000  | 320,720,000    | 0       | 0                    | 13,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 320,720,000     | 18,120,000  | 302,600,000    | 0       | 0                    | 13,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 302,600,000     | 18,120,000  | 284,480,000    | 0       | 0                    | 13,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 284,480,000     |             |                |         |                      | 13,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 13,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 13,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 13,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 13,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 13,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 13,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 13,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 13,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 13,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 13,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 13,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 13,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 13,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 13,000,000 |          |

「地域金融機関CLO シンセティック型(合同会社クローバー2023)」発行後情報開示サマリー

(令和6年6月6日時点)

大阪信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 1,049,000,000   | 17,472,000  | 1,031,528,000  | 0       | 0                    | 26,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 1,031,528,000   | 52,416,000  | 979,112,000    | 0       | 0                    | 26,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 979,112,000     | 52,416,000  | 926,696,000    | 0       | 0                    | 26,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 926,696,000     | 51,750,000  | 874,946,000    | 0       | 0                    | 26,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 874,946,000     | 51,417,000  | 823,529,000    | 0       | 0                    | 26,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 823,529,000     |             |                |         |                      | 26,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 26,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 26,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 26,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 26,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 26,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 26,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 26,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 26,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 26,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 26,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 26,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 26,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 26,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 26,000,000 |          |

大阪シティ信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 1,973,000,000   | 32,868,000  | 1,940,132,000  | 0       | 0                    | 39,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 1,940,132,000   | 98,604,000  | 1,841,528,000  | 0       | 0                    | 39,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 1,841,528,000   | 98,604,000  | 1,742,924,000  | 0       | 0                    | 39,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 1,742,924,000   | 123,604,000 | 1,619,320,000  | 0       | 0                    | 39,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 1,619,320,000   | 97,104,000  | 1,522,216,000  | 0       | 0                    | 39,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 1,522,216,000   |             |                |         |                      | 39,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 39,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 39,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 39,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 39,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 39,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 39,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 39,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 39,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 39,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 39,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 39,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 39,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 39,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 39,000,000 |          |

大和信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 255,000,000     | 4,246,000   | 250,754,000    | 0       | 0                    | 17,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 250,754,000     | 12,738,000  | 238,016,000    | 0       | 0                    | 17,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 238,016,000     | 12,738,000  | 225,278,000    | 0       | 0                    | 17,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 225,278,000     | 12,738,000  | 212,540,000    | 0       | 0                    | 17,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 212,540,000     | 12,738,000  | 199,802,000    | 0       | 0                    | 17,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 199,802,000     |             |                |         |                      | 17,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 17,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 17,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 17,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 17,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 17,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 17,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 17,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 17,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 17,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 17,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 17,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 17,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 17,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 17,000,000 |          |

姫路信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 1,497,000,000   | 24,923,000  | 1,472,077,000  | 0       | 0                    | 34,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 1,472,077,000   | 74,769,000  | 1,397,308,000  | 0       | 0                    | 34,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 1,397,308,000   | 88,019,000  | 1,309,289,000  | 0       | 0                    | 34,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 1,309,289,000   | 94,859,000  | 1,214,430,000  | 0       | 0                    | 34,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 1,214,430,000   | 72,771,000  | 1,141,659,000  | 0       | 0                    | 34,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 1,141,659,000   |             |                |         |                      | 34,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 34,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 34,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 34,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 34,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 34,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 34,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 34,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 34,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 34,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 34,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 34,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 34,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 34,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 34,000,000 |          |

「地域金融機関CLO シンセティック型(合同会社クローバー2023)」発行後情報開示サマリー

(令和6年6月6日時点)

西兵庫信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 900,000,000     | 14,990,000  | 885,010,000    | 0       | 0                    | 31,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 885,010,000     | 44,970,000  | 840,040,000    | 0       | 0                    | 31,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 840,040,000     | 44,970,000  | 795,070,000    | 0       | 0                    | 31,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 795,070,000     | 44,970,000  | 750,100,000    | 0       | 0                    | 31,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 750,100,000     | 44,970,000  | 705,130,000    | 0       | 0                    | 31,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 705,130,000     |             |                |         |                      | 31,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 31,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 31,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 31,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 31,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 31,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 31,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 31,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 31,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 31,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 31,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 31,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 31,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 31,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 31,000,000 |          |

玉島信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額    | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2  |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|-----------|
| 2023/3/16 ~ 2023/6/20  | 500,000,000     | 7,825,000   | 492,175,000    | 0          | 0                    | 20,000,000 | 0         |
| 2023/6/21 ~ 2023/9/20  | 492,175,000     | 23,475,000  | 468,700,000    | 0          | 0                    | 20,000,000 | 0         |
| 2023/9/21 ~ 2023/12/20 | 468,700,000     | 53,475,000  | 415,225,000    | 29,500,000 | 29,500,000           | 20,000,000 | 9,500,000 |
| 2023/12/21 ~ 2024/3/21 | 415,225,000     | 23,475,000  | 391,750,000    | 0          | 29,500,000           | 20,000,000 | 9,500,000 |
| 2024/3/22 ~ 2024/6/20  | 391,750,000     | 23,475,000  | 368,275,000    | 0          | 29,500,000           | 20,000,000 | 9,500,000 |
| 2024/6/21 ~ 2024/9/20  | 368,275,000     |             |                |            |                      | 20,000,000 |           |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |            |                      | 20,000,000 |           |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |            |                      | 20,000,000 |           |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |            |                      | 20,000,000 |           |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |            |                      | 20,000,000 |           |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |            |                      | 20,000,000 |           |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |            |                      | 20,000,000 |           |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |            |                      | 20,000,000 |           |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |            |                      | 20,000,000 |           |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |            |                      | 20,000,000 |           |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |            |                      | 20,000,000 |           |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |            |                      | 20,000,000 |           |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |            |                      | 20,000,000 |           |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |            |                      | 20,000,000 |           |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |            |                      | 20,000,000 |           |

西中国信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 1,044,000,000   | 17,374,000  | 1,026,626,000  | 0       | 0                    | 25,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 1,026,626,000   | 52,122,000  | 974,504,000    | 0       | 0                    | 25,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 974,504,000     | 87,474,000  | 887,030,000    | 0       | 0                    | 25,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 887,030,000     | 75,140,000  | 811,890,000    | 0       | 0                    | 25,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 811,890,000     | 48,633,000  | 763,257,000    | 0       | 0                    | 25,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 763,257,000     |             |                |         |                      | 25,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 25,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 25,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 25,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 25,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 25,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 25,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 25,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 25,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 25,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 25,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 25,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 25,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 25,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 25,000,000 |          |

観音寺信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ホートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 500,000,000     | 8,326,000   | 491,674,000    | 0       | 0                    | 20,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 491,674,000     | 24,978,000  | 466,696,000    | 0       | 0                    | 20,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 466,696,000     | 24,978,000  | 441,718,000    | 0       | 0                    | 20,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 441,718,000     | 24,978,000  | 416,740,000    | 0       | 0                    | 20,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 416,740,000     | 24,978,000  | 391,762,000    | 0       | 0                    | 20,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 391,762,000     |             |                |         |                      | 20,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 20,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 20,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 20,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 20,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 20,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 20,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 20,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 20,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 20,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 20,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 20,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 20,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 20,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 20,000,000 |          |

「地域金融機関CLO シンセティック型(合同会社クローバー2023)」発行後情報開示サマリー

(令和6年6月6日時点)

熊本信用金庫

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ポートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 350,000,000     | 5,825,000   | 344,175,000    | 0       | 0                    | 13,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 344,175,000     | 17,475,000  | 326,700,000    | 0       | 0                    | 13,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 326,700,000     | 17,475,000  | 309,225,000    | 0       | 0                    | 13,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 309,225,000     | 17,475,000  | 291,750,000    | 0       | 0                    | 13,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 291,750,000     | 17,475,000  | 274,275,000    | 0       | 0                    | 13,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 274,275,000     |             |                |         |                      | 13,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 13,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 13,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 13,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 13,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 13,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 13,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 13,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 13,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 13,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 13,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 13,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 13,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 13,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 13,000,000 |          |

青森県信用組合

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ポートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 622,000,000     | 10,354,000  | 611,646,000    | 0       | 0                    | 21,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 611,646,000     | 31,062,000  | 580,584,000    | 0       | 0                    | 21,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 580,584,000     | 31,062,000  | 549,522,000    | 0       | 0                    | 21,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 549,522,000     | 37,732,000  | 511,790,000    | 0       | 0                    | 21,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 511,790,000     | 30,663,000  | 481,127,000    | 0       | 0                    | 21,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 481,127,000     |             |                |         |                      | 21,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 21,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 21,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 21,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 21,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 21,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 21,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 21,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 21,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 21,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 21,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 21,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 21,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 21,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 21,000,000 |          |

飛騨信用組合

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ポートフォリオ<br>デフォルト金額 | 免責金額      | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|-----------|----------|
| 2023/3/16 ~ 2023/6/20  | 58,000,000      | 963,000     | 57,037,000     | 0       | 0                    | 6,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 57,037,000      | 2,889,000   | 54,148,000     | 0       | 0                    | 6,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 54,148,000      | 2,889,000   | 51,259,000     | 0       | 0                    | 6,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 51,259,000      | 2,889,000   | 48,370,000     | 0       | 0                    | 6,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 48,370,000      | 2,889,000   | 45,481,000     | 0       | 0                    | 6,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 45,481,000      |             |                |         |                      | 6,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 6,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 6,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 6,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 6,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 6,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 6,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 6,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 6,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 6,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 6,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 6,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 6,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 6,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 6,000,000 |          |

笠岡信用組合

| プレミアム計算期間              | 参照債務残高<br>(開始日) | 参照債務<br>減少額 | 参照債務残高<br>(末日) | デフォルト金額 | 累積ポートフォリオ<br>デフォルト金額 | 免責金額       | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2023/3/16 ~ 2023/6/20  | 1,000,000,000   | 16,656,000  | 983,344,000    | 0       | 0                    | 37,000,000 | 0        |
| 2023/6/21 ~ 2023/9/20  | 983,344,000     | 49,968,000  | 933,376,000    | 0       | 0                    | 37,000,000 | 0        |
| 2023/9/21 ~ 2023/12/20 | 933,376,000     | 49,968,000  | 883,408,000    | 0       | 0                    | 37,000,000 | 0        |
| 2023/12/21 ~ 2024/3/21 | 883,408,000     | 49,968,000  | 833,440,000    | 0       | 0                    | 37,000,000 | 0        |
| 2024/3/22 ~ 2024/6/20  | 833,440,000     | 88,639,000  | 744,801,000    | 0       | 0                    | 37,000,000 | 0        |
| 2024/6/21 ~ 2024/9/20  | 744,801,000     |             |                |         |                      | 37,000,000 |          |
| 2024/9/21 ~ 2024/12/20 |                 |             |                |         |                      | 37,000,000 |          |
| 2024/12/21 ~ 2025/3/21 |                 |             |                |         |                      | 37,000,000 |          |
| 2025/3/22 ~ 2025/6/20  |                 |             |                |         |                      | 37,000,000 |          |
| 2025/6/21 ~ 2025/9/22  |                 |             |                |         |                      | 37,000,000 |          |
| 2025/9/23 ~ 2025/12/22 |                 |             |                |         |                      | 37,000,000 |          |
| 2025/12/23 ~ 2026/3/23 |                 |             |                |         |                      | 37,000,000 |          |
| 2026/3/24 ~ 2026/6/22  |                 |             |                |         |                      | 37,000,000 |          |
| 2026/6/23 ~ 2026/9/24  |                 |             |                |         |                      | 37,000,000 |          |
| 2026/9/25 ~ 2026/12/21 |                 |             |                |         |                      | 37,000,000 |          |
| 2026/12/22 ~ 2027/3/23 |                 |             |                |         |                      | 37,000,000 |          |
| 2027/3/24 ~ 2027/6/21  |                 |             |                |         |                      | 37,000,000 |          |
| 2027/6/22 ~ 2027/9/21  |                 |             |                |         |                      | 37,000,000 |          |
| 2027/9/22 ~ 2027/12/20 |                 |             |                |         |                      | 37,000,000 |          |
| 2027/12/21 ~ 2028/5/31 |                 |             |                |         |                      | 37,000,000 |          |

※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2023)参照債務残高推移

業種別デフォルト分布

2024/06/06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               | 40 | 57.1% | 2  | 66.7% |
| 製造業               | 0  | 0.0%  | 0  | 0.0%  |
| 電気・ガス・熱供給・水道業     | 0  | 0.0%  | 0  | 0.0%  |
| 情報通信業             | 0  | 0.0%  | 0  | 0.0%  |
| 運輸業               | 0  | 0.0%  | 0  | 0.0%  |
| 卸売・小売業            | 0  | 0.0%  | 0  | 0.0%  |
| 不動産業              | 0  | 0.0%  | 0  | 0.0%  |
| 飲食店、宿泊業           | 0  | 0.0%  | 0  | 0.0%  |
| 教育、学習支援業          | 0  | 0.0%  | 0  | 0.0%  |
| サービス業(他に分類されないもの) | 30 | 42.9% | 1  | 33.3% |
| 総計                | 70 | 100%  | 3  | 100%  |

|                   | (単位:百万円)    |      |    |      |             |      |    |      |              |      |    |      |             |      |    |      |             |      |    |      |
|-------------------|-------------|------|----|------|-------------|------|----|------|--------------|------|----|------|-------------|------|----|------|-------------|------|----|------|
|                   | 1 株式会社 山形銀行 |      |    |      | 2 株式会社 東北銀行 |      |    |      | 3 株式会社 七十七銀行 |      |    |      | 4 株式会社 北陸銀行 |      |    |      | 5 株式会社 清水銀行 |      |    |      |
|                   | 金額          | 比率   | 件数 | 比率   | 金額          | 比率   | 件数 | 比率   | 金額           | 比率   | 件数 | 比率   | 金額          | 比率   | 件数 | 比率   | 金額          | 比率   | 件数 | 比率   |
| 鉱業                | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 建設業               | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 製造業               | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 電気・ガス・熱供給・水道業     | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 情報通信業             | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 運輸業               | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 卸売・小売業            | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 不動産業              | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 飲食店、宿泊業           | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 教育、学習支援業          | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| サービス業(他に分類されないもの) | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 総計                | 0           | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   | 0            | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   |

|                   | (単位:百万円)    |      |    |      |             |      |    |      |             |      |    |      |             |        |    |        |              |      |    |      |
|-------------------|-------------|------|----|------|-------------|------|----|------|-------------|------|----|------|-------------|--------|----|--------|--------------|------|----|------|
|                   | 6 株式会社 十六銀行 |      |    |      | 7 株式会社 鳥取銀行 |      |    |      | 8 株式会社 四国銀行 |      |    |      | 9 株式会社 筑邦銀行 |        |    |        | 10 株式会社 栃木銀行 |      |    |      |
|                   | 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% | 10          | 100.0% | 1  | 100.0% | 0            | 0.0% | 0  | 0.0% |
| 製造業               | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 電気・ガス・熱供給・水道業     | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 情報通信業             | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 運輸業               | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 卸売・小売業            | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 不動産業              | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 飲食店、宿泊業           | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 教育、学習支援業          | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| サービス業(他に分類されないもの) | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 総計                | 0           | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   | 10          | 100%   | 1  | 100%   | 0            | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLOシンセティック型(合同会社クローバー2023)参照債務残高推移

業種別デフォルト分布

2024/06/06現在

(単位:百万円)

|                   | 11        |      |           |      | 12      |      |        |      | 13     |      |    |      | 14 |      |    |      | 15 |      |    |      |
|-------------------|-----------|------|-----------|------|---------|------|--------|------|--------|------|----|------|----|------|----|------|----|------|----|------|
|                   | 株式会社 京葉銀行 |      | 株式会社 香川銀行 |      | 北海道信用金庫 |      | 旭川信用金庫 |      | 帯広信用金庫 |      |    |      |    |      |    |      |    |      |    |      |
|                   | 金額        | 比率   | 件数        | 比率   | 金額      | 比率   | 件数     | 比率   | 金額     | 比率   | 件数 | 比率   | 金額 | 比率   | 件数 | 比率   | 金額 | 比率   | 件数 | 比率   |
| 鉱業                | 0         | 0.0% | 0         | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 建設業               | 0         | 0.0% | 0         | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 製造業               | 0         | 0.0% | 0         | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 電気・ガス・熱供給・水道業     | 0         | 0.0% | 0         | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 情報通信業             | 0         | 0.0% | 0         | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 運輸業               | 0         | 0.0% | 0         | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 卸売・小売業            | 0         | 0.0% | 0         | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 不動産業              | 0         | 0.0% | 0         | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 飲食店、宿泊業           | 0         | 0.0% | 0         | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 教育、学習支援業          | 0         | 0.0% | 0         | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| サービス業(他に分類されないもの) | 0         | 0.0% | 0         | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 総計                | 0         | 0%   | 0         | 0%   | 0       | 0%   | 0      | 0%   | 0      | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   |

|                   | 16     |      |         |      | 17     |      |        |      | 18       |      |    |      | 19 |      |    |      | 20 |      |    |      |
|-------------------|--------|------|---------|------|--------|------|--------|------|----------|------|----|------|----|------|----|------|----|------|----|------|
|                   | 米沢信用金庫 |      | しのめ信用金庫 |      | 川口信用金庫 |      | 横浜信用金庫 |      | かながわ信用金庫 |      |    |      |    |      |    |      |    |      |    |      |
|                   | 金額     | 比率   | 件数      | 比率   | 金額     | 比率   | 件数     | 比率   | 金額       | 比率   | 件数 | 比率   | 金額 | 比率   | 件数 | 比率   | 金額 | 比率   | 件数 | 比率   |
| 鉱業                | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 建設業               | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 製造業               | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 電気・ガス・熱供給・水道業     | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 情報通信業             | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 運輸業               | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 卸売・小売業            | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 不動産業              | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 飲食店、宿泊業           | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 教育、学習支援業          | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| サービス業(他に分類されないもの) | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 総計                | 0      | 0%   | 0       | 0%   | 0      | 0%   | 0      | 0%   | 0        | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   |

|                   | 21     |      |        |      | 22      |        |        |        | 23     |      |    |      | 24 |      |    |      | 25 |      |    |      |
|-------------------|--------|------|--------|------|---------|--------|--------|--------|--------|------|----|------|----|------|----|------|----|------|----|------|
|                   | 朝日信用金庫 |      | 城南信用金庫 |      | 瀧野川信用金庫 |        | 富山信用金庫 |        | 高山信用金庫 |      |    |      |    |      |    |      |    |      |    |      |
|                   | 金額     | 比率   | 件数     | 比率   | 金額      | 比率     | 件数     | 比率     | 金額     | 比率   | 件数 | 比率   | 金額 | 比率   | 件数 | 比率   | 金額 | 比率   | 件数 | 比率   |
| 鉱業                | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 建設業               | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 製造業               | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 電気・ガス・熱供給・水道業     | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 情報通信業             | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 運輸業               | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 卸売・小売業            | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 不動産業              | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 飲食店、宿泊業           | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 教育、学習支援業          | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| サービス業(他に分類されないもの) | 0      | 0.0% | 0      | 0.0% | 30      | 100.0% | 1      | 100.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 総計                | 0      | 0%   | 0      | 0%   | 30      | 100%   | 1      | 100%   | 0      | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLOシンセティック型(合同会社クローバー2023)参照債務残高推移

業種別デフォルト分布

2024/06/06現在

(単位:百万円)

|                   | 26     |      |    |      | 27       |      |    |      | 28     |      |    |      | 29        |      |    |      | 30     |      |    |      |
|-------------------|--------|------|----|------|----------|------|----|------|--------|------|----|------|-----------|------|----|------|--------|------|----|------|
|                   | 長浜信用金庫 |      |    |      | 京都北都信用金庫 |      |    |      | 大阪信用金庫 |      |    |      | 大阪シティ信用金庫 |      |    |      | 大和信用金庫 |      |    |      |
|                   | 金額     | 比率   | 件数 | 比率   | 金額       | 比率   | 件数 | 比率   | 金額     | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   | 金額     | 比率   | 件数 | 比率   |
| 鉱業                | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 建設業               | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 製造業               | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 電気・ガス・熱供給・水道業     | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 情報通信業             | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 運輸業               | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 卸売・小売業            | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 不動産業              | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 飲食店、宿泊業           | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 教育、学習支援業          | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| サービス業(他に分類されないもの) | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 総計                | 0      | 0%   | 0  | 0%   | 0        | 0%   | 0  | 0%   | 0      | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0      | 0%   | 0  | 0%   |

|                   | 31     |      |    |      | 32      |      |    |      | 33     |        |    |        | 34      |      |    |      | 35      |      |    |      |
|-------------------|--------|------|----|------|---------|------|----|------|--------|--------|----|--------|---------|------|----|------|---------|------|----|------|
|                   | 姫路信用金庫 |      |    |      | 西兵庫信用金庫 |      |    |      | 玉島信用金庫 |        |    |        | 西中国信用金庫 |      |    |      | 観音寺信用金庫 |      |    |      |
|                   | 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% | 30     | 100.0% | 1  | 100.0% | 0       | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% |
| 製造業               | 0      | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0%   | 0  | 0.0%   | 0       | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% |
| 電気・ガス・熱供給・水道業     | 0      | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0%   | 0  | 0.0%   | 0       | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% |
| 情報通信業             | 0      | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0%   | 0  | 0.0%   | 0       | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% |
| 運輸業               | 0      | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0%   | 0  | 0.0%   | 0       | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% |
| 卸売・小売業            | 0      | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0%   | 0  | 0.0%   | 0       | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% |
| 不動産業              | 0      | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0%   | 0  | 0.0%   | 0       | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% |
| 飲食店、宿泊業           | 0      | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0%   | 0  | 0.0%   | 0       | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% |
| 教育、学習支援業          | 0      | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0%   | 0  | 0.0%   | 0       | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% |
| サービス業(他に分類されないもの) | 0      | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0%   | 0  | 0.0%   | 0       | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% |
| 総計                | 0      | 0%   | 0  | 0%   | 0       | 0%   | 0  | 0%   | 30     | 100%   | 1  | 100%   | 0       | 0%   | 0  | 0%   | 0       | 0%   | 0  | 0%   |

|                   | 36     |      |    |      | 37      |      |    |      | 38     |      |    |      | 39     |      |    |      |
|-------------------|--------|------|----|------|---------|------|----|------|--------|------|----|------|--------|------|----|------|
|                   | 熊本信用金庫 |      |    |      | 青森県信用組合 |      |    |      | 飛騨信用組合 |      |    |      | 笠岡信用組合 |      |    |      |
|                   | 金額     | 比率   | 件数 | 比率   | 金額      | 比率   | 件数 | 比率   | 金額     | 比率   | 件数 | 比率   | 金額     | 比率   | 件数 | 比率   |
| 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% |
| 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% |
| 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% |
| 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% |
| 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% |
| 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% |
| 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% |
| 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% |
| 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% |
| 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% |
| 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% |
| 総計                | 0      | 0%   | 0  | 0%   | 0       | 0%   | 0  | 0%   | 0      | 0%   | 0  | 0%   | 0      | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLOシンセティック型(合同会社クローバー2023)参照債務残高推移

貸付金額別デフォルト分布

2024/06/06現在

(単位:百万円)

|         |          | 合計 |       |    |       |
|---------|----------|----|-------|----|-------|
|         |          | 金額 | 比率    | 件数 | 比率    |
| 0       | 10百万円以下  | 10 | 14.3% | 1  | 33.3% |
| 10百万円超  | 20百万円以下  | 0  | 0.0%  | 0  | 0.0%  |
| 20百万円超  | 30百万円以下  | 60 | 85.7% | 2  | 66.7% |
| 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  | 0  | 0.0%  | 0  | 0.0%  |
| 50百万円超  | 60百万円以下  | 0  | 0.0%  | 0  | 0.0%  |
| 60百万円超  | 70百万円以下  | 0  | 0.0%  | 0  | 0.0%  |
| 70百万円超  | 80百万円以下  | 0  | 0.0%  | 0  | 0.0%  |
| 80百万円超  | 90百万円以下  | 0  | 0.0%  | 0  | 0.0%  |
| 90百万円超  | 100百万円以下 | 0  | 0.0%  | 0  | 0.0%  |
| 100百万円超 | 150      | 0  | 0.0%  | 0  | 0.0%  |
| 総計      |          | 70 | 100%  | 3  | 100%  |

|         |          | 1 株式会社 山形銀行 |      |    |      | 2 株式会社 東北銀行 |      |    |      | 3 株式会社 七十七銀行 |      |    |      | 4 株式会社 北陸銀行 |      |    |      | 5 株式会社 清水銀行 |      |    |      |
|---------|----------|-------------|------|----|------|-------------|------|----|------|--------------|------|----|------|-------------|------|----|------|-------------|------|----|------|
|         |          | 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       | 10百万円以下  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 10百万円超  | 20百万円以下  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 20百万円超  | 30百万円以下  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 30百万円超  | 40百万円以下  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 40百万円超  | 50百万円以下  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 50百万円超  | 60百万円以下  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 60百万円超  | 70百万円以下  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 70百万円超  | 80百万円以下  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 80百万円超  | 90百万円以下  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 90百万円超  | 100百万円以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 100百万円超 | 150      | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 総計      |          | 0           | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   | 0            | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   |

|         |          | 6 株式会社 十六銀行 |      |    |      | 7 株式会社 鳥取銀行 |      |    |      | 8 株式会社 四国銀行 |      |    |      | 9 株式会社 筑邦銀行 |        |    |        | 10 株式会社 栃木銀行 |      |    |      |
|---------|----------|-------------|------|----|------|-------------|------|----|------|-------------|------|----|------|-------------|--------|----|--------|--------------|------|----|------|
|         |          | 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       | 10百万円以下  | 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            | 0.0% | 0  | 0.0% |
| 10百万円超  | 20百万円以下  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 20百万円超  | 30百万円以下  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 30百万円超  | 40百万円以下  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 40百万円超  | 50百万円以下  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 50百万円超  | 60百万円以下  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 60百万円超  | 70百万円以下  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 70百万円超  | 80百万円以下  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 80百万円超  | 90百万円以下  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 90百万円超  | 100百万円以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 100百万円超 | 150      | 0           | 0.0% | 0  | 0.0% | 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%   | 10          | 100%   | 1  | 100%   | 0            | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。



地域金融機関CLOシンセティック型(合同会社クローバー2023)参照債務残高推移

貸付金額別デフォルト分布

2024/06/06現在  
(単位:百万円)

|         |          | 11 株式会社 京葉銀行 |      |    |      | 12 株式会社 香川銀行 |      |    |      | 13 北海道信用金庫 |      |    |      | 14 旭川信用金庫 |      |    |      | 15 帯広信用金庫 |      |    |      |
|---------|----------|--------------|------|----|------|--------------|------|----|------|------------|------|----|------|-----------|------|----|------|-----------|------|----|------|
|         |          | 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       | 10百万円以下  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 10百万円超  | 20百万円以下  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 20百万円超  | 30百万円以下  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 30百万円超  | 40百万円以下  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 40百万円超  | 50百万円以下  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 50百万円超  | 60百万円以下  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 60百万円超  | 70百万円以下  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 70百万円超  | 80百万円以下  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 80百万円超  | 90百万円以下  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 90百万円超  | 100百万円以下 | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 100百万円超 | 150      | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 総計      |          | 0            | 0%   | 0  | 0%   | 0            | 0%   | 0  | 0%   | 0          | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   |

|         |          | 16 米沢信用金庫 |      |    |      | 17 しのめ信用金庫 |      |    |      | 18 川口信用金庫 |      |    |      | 19 横浜信用金庫 |      |    |      | 20 かながわ信用金庫 |      |    |      |
|---------|----------|-----------|------|----|------|------------|------|----|------|-----------|------|----|------|-----------|------|----|------|-------------|------|----|------|
|         |          | 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       | 10百万円以下  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 10百万円超  | 20百万円以下  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 20百万円超  | 30百万円以下  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 30百万円超  | 40百万円以下  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 40百万円超  | 50百万円以下  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 50百万円超  | 60百万円以下  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 60百万円超  | 70百万円以下  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 70百万円超  | 80百万円以下  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 80百万円超  | 90百万円以下  | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 90百万円超  | 100百万円以下 | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 100百万円超 | 150      | 0         | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 総計      |          | 0         | 0%   | 0  | 0%   | 0          | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   |

|         |          | 21 朝日信用金庫 |      |    |      | 22 城南信用金庫 |        |    |        | 23 瀧野川信用金庫 |      |    |      | 24 富山信用金庫 |      |    |      | 25 高山信用金庫 |      |    |      |
|---------|----------|-----------|------|----|------|-----------|--------|----|--------|------------|------|----|------|-----------|------|----|------|-----------|------|----|------|
|         |          | 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       | 10百万円以下  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 10百万円超  | 20百万円以下  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 20百万円超  | 30百万円以下  | 0         | 0.0% | 0  | 0.0% | 30        | 100.0% | 1  | 100.0% | 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 | 150      | 0         | 0.0% | 0  | 0.0% | 0         | 0.0%   | 0  | 0.0%   | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 総計      |          | 0         | 0%   | 0  | 0%   | 30        | 100%   | 1  | 100%   | 0          | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLOシンセティック型(合同会社クローバー2023)参照債務残高推移

貸付金額別デフォルト分布

2024/06/06現在

(単位:百万円)

|         |          | 26     |      |    |      | 27       |      |    |      | 28     |      |    |      | 29        |      |    |      | 30     |      |    |      |
|---------|----------|--------|------|----|------|----------|------|----|------|--------|------|----|------|-----------|------|----|------|--------|------|----|------|
|         |          | 長浜信用金庫 |      |    |      | 京都北都信用金庫 |      |    |      | 大阪信用金庫 |      |    |      | 大阪シティ信用金庫 |      |    |      | 大和信用金庫 |      |    |      |
|         |          | 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       | 10百万円以下  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 10百万円超  | 20百万円以下  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 20百万円超  | 30百万円以下  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 30百万円超  | 40百万円以下  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 40百万円超  | 50百万円以下  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 50百万円超  | 60百万円以下  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 60百万円超  | 70百万円以下  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 70百万円超  | 80百万円以下  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 80百万円超  | 90百万円以下  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 90百万円超  | 100百万円以下 | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 100百万円超 | 150      | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 総計      |          | 0      | 0%   | 0  | 0%   | 0        | 0%   | 0  | 0%   | 0      | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0      | 0%   | 0  | 0%   |

|         |          | 31     |      |    |      | 32      |      |    |      | 33     |        |    |        | 34      |      |    |      | 35      |      |    |      |
|---------|----------|--------|------|----|------|---------|------|----|------|--------|--------|----|--------|---------|------|----|------|---------|------|----|------|
|         |          | 姫路信用金庫 |      |    |      | 西兵庫信用金庫 |      |    |      | 玉島信用金庫 |        |    |        | 西中国信用金庫 |      |    |      | 観音寺信用金庫 |      |    |      |
|         |          | 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       | 10百万円以下  | 0      | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0%   | 0  | 0.0%   | 0       | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% |
| 10百万円超  | 20百万円以下  | 0      | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0%   | 0  | 0.0%   | 0       | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% |
| 20百万円超  | 30百万円以下  | 0      | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 30     | 100.0% | 1  | 100.0% | 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 | 150      | 0      | 0.0% | 0  | 0.0% | 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%   | 30     | 100%   | 1  | 100%   | 0       | 0%   | 0  | 0%   | 0       | 0%   | 0  | 0%   |

|         |          | 36     |      |    |      | 37      |      |    |      | 38     |      |    |      | 39     |      |    |      |
|---------|----------|--------|------|----|------|---------|------|----|------|--------|------|----|------|--------|------|----|------|
|         |          | 熊本信用金庫 |      |    |      | 青森県信用組合 |      |    |      | 飛騨信用組合 |      |    |      | 笠岡信用組合 |      |    |      |
|         |          | 金額     | 比率   | 件数 | 比率   | 金額      | 比率   | 件数 | 比率   | 金額     | 比率   | 件数 | 比率   | 金額     | 比率   | 件数 | 比率   |
| 0       | 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% |
| 20百万円超  | 30百万円以下  | 0      | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 30百万円超  | 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% |
| 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% |
| 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% |
| 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% |
| 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% |
| 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% |
| 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% |
| 100百万円超 | 150      | 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%   |

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2023)参照債務残高推移

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)

2024/06/06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 |  | 10 | 14.3% | 1  | 33.3% |
| 0.3%超 0.4%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.4%超 0.5%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.5%超 0.6%以下 |  | 30 | 42.9% | 1  | 33.3% |
| 0.6%超 0.7%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.7%超 0.8%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.8%超 0.9%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.9%超 1.0%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.0%超 1.1%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.1%超 1.2%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.2%超 1.3%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.3%超 1.4%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.4%超 1.5%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.5%超 1.6%以下 |  | 30 | 42.9% | 1  | 33.3% |
| 1.6%超 1.7%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.7%超 1.8%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.8%超 1.9%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.9%超 2.0%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 2.0%超        |  | 0  | 0.0%  | 0  | 0.0%  |
| 総計           |  | 70 | 100%  | 3  | 100%  |

|              | 1 株式会社 山形銀行 |      |    |      | 2 株式会社 東北銀行 |      |    |      | 3 株式会社 七十七銀行 |      |    |      | 4 株式会社 北陸銀行 |      |    |      | 5 株式会社 清水銀行 |      |    |      |
|--------------|-------------|------|----|------|-------------|------|----|------|--------------|------|----|------|-------------|------|----|------|-------------|------|----|------|
|              | 金額          | 比率   | 件数 | 比率   | 金額          | 比率   | 件数 | 比率   | 金額           | 比率   | 件数 | 比率   | 金額          | 比率   | 件数 | 比率   | 金額          | 比率   | 件数 | 比率   |
| 0.1%以下       | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 2.0%超        | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 総計           | 0           | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   | 0            | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLOシンセティック型(合同会社クローバー2023)参照債務残高推移

CRDモデル3 累積1年デフォルト確率別デフォルト分布

2024/06/06現在

|              |  | 6         |      |    |      | 7         |      |    |      | 8         |      |    |      | 9         |        |    |        | 10        |      |    |      |
|--------------|--|-----------|------|----|------|-----------|------|----|------|-----------|------|----|------|-----------|--------|----|--------|-----------|------|----|------|
|              |  | 株式会社 十六銀行 |      |    |      | 株式会社 鳥取銀行 |      |    |      | 株式会社 四国銀行 |      |    |      | 株式会社 筑邦銀行 |        |    |        | 株式会社 栃木銀行 |      |    |      |
|              |  | 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% | 10        | 100.0% | 1  | 100.0% | 0         | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 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%   | 10        | 100%   | 1  | 100%   | 0         | 0%   | 0  | 0%   |

|              |  | 11        |      |    |      | 12        |      |    |      | 13      |      |    |      | 14     |      |    |      | 15     |      |    |      |
|--------------|--|-----------|------|----|------|-----------|------|----|------|---------|------|----|------|--------|------|----|------|--------|------|----|------|
|              |  | 株式会社 京葉銀行 |      |    |      | 株式会社 香川銀行 |      |    |      | 北海道信用金庫 |      |    |      | 旭川信用金庫 |      |    |      | 帯広信用金庫 |      |    |      |
|              |  | 金額        | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   | 金額      | 比率   | 件数 | 比率   | 金額     | 比率   | 件数 | 比率   | 金額     | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 2.0%超        |  | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0       | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 総計           |  | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0       | 0%   | 0  | 0%   | 0      | 0%   | 0  | 0%   | 0      | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLOシンセティック型(合同会社クローバー2023)参照債務残高推移

CRDモデル3 累積1年デフォルト確率別デフォルト分布

2024/06/06現在

|              |  | 16     |      |         |      | 17     |      |        |      | 18       |      |    |      | 19 |      |    |      | 20 (単位:百万円) |      |    |      |
|--------------|--|--------|------|---------|------|--------|------|--------|------|----------|------|----|------|----|------|----|------|-------------|------|----|------|
|              |  | 米沢信用金庫 |      | しのめ信用金庫 |      | 川口信用金庫 |      | 横浜信用金庫 |      | かながわ信用金庫 |      |    |      |    |      |    |      |             |      |    |      |
|              |  | 金額     | 比率   | 件数      | 比率   | 金額     | 比率   | 件数     | 比率   | 金額       | 比率   | 件数 | 比率   | 金額 | 比率   | 件数 | 比率   | 金額          | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 2.0%超        |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 総計           |  | 0      | 0%   | 0       | 0%   | 0      | 0%   | 0      | 0%   | 0        | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   |

|              |  | 21     |      |        |      | 22      |        |        |        | 23     |      |    |      | 24 |      |    |      | 25 (単位:百万円) |      |    |      |
|--------------|--|--------|------|--------|------|---------|--------|--------|--------|--------|------|----|------|----|------|----|------|-------------|------|----|------|
|              |  | 朝日信用金庫 |      | 城南信用金庫 |      | 瀧野川信用金庫 |        | 富山信用金庫 |        | 高山信用金庫 |      |    |      |    |      |    |      |             |      |    |      |
|              |  | 金額     | 比率   | 件数     | 比率   | 金額      | 比率     | 件数     | 比率     | 金額     | 比率   | 件数 | 比率   | 金額 | 比率   | 件数 | 比率   | 金額          | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0      | 0.0% | 0      | 0.0% | 30      | 100.0% | 1      | 100.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 2.0%超        |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 総計           |  | 0      | 0%   | 0      | 0%   | 30      | 100%   | 1      | 100%   | 0      | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLOシンセティック型(合同会社クローバー2023)参照債務残高推移

CRDモデル3 累積1年デフォルト確率別デフォルト分布

2024/06/06現在

|              |  | 26     |      |    |      | 27       |      |    |      | 28     |      |    |      | 29        |      |    |      | 30     |      |    |      |
|--------------|--|--------|------|----|------|----------|------|----|------|--------|------|----|------|-----------|------|----|------|--------|------|----|------|
|              |  | 長浜信用金庫 |      |    |      | 京都北都信用金庫 |      |    |      | 大阪信用金庫 |      |    |      | 大阪シティ信用金庫 |      |    |      | 大和信用金庫 |      |    |      |
|              |  | 金額     | 比率   | 件数 | 比率   | 金額       | 比率   | 件数 | 比率   | 金額     | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   | 金額     | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 2.0%超        |  | 0      | 0.0% | 0  | 0.0% | 0        | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 総計           |  | 0      | 0%   | 0  | 0%   | 0        | 0%   | 0  | 0%   | 0      | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0      | 0%   | 0  | 0%   |

|              |  | 31     |      |    |      | 32      |      |    |      | 33     |        |    |        | 34      |      |    |      | 35      |      |    |      |
|--------------|--|--------|------|----|------|---------|------|----|------|--------|--------|----|--------|---------|------|----|------|---------|------|----|------|
|              |  | 姫路信用金庫 |      |    |      | 西兵庫信用金庫 |      |    |      | 玉島信用金庫 |        |    |        | 西中国信用金庫 |      |    |      | 観音寺信用金庫 |      |    |      |
|              |  | 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% | 30     | 100.0% | 1  | 100.0% | 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%   | 30     | 100%   | 1  | 100%   | 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2023)参照債務残高推移

CRDモデル3 累積1年デフォルト確率別デフォルト分布

2024/06/06現在

|        |        | 36     |      |         |      | 37     |      |        |      | 38 |      |    |      | 39 (単位:百万円) |      |    |      |
|--------|--------|--------|------|---------|------|--------|------|--------|------|----|------|----|------|-------------|------|----|------|
|        |        | 熊本信用金庫 |      | 青森県信用組合 |      | 飛騨信用組合 |      | 笠岡信用組合 |      |    |      |    |      |             |      |    |      |
|        |        | 金額     | 比率   | 件数      | 比率   | 金額     | 比率   | 件数     | 比率   | 金額 | 比率   | 件数 | 比率   | 金額          | 比率   | 件数 | 比率   |
| 0.1%以下 |        | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.1%超  | 0.2%以下 | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.2%超  | 0.3%以下 | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.3%超  | 0.4%以下 | 0      | 0.0% | 0       | 0.0% | 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% |
| 0.5%超  | 0.6%以下 | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.6%超  | 0.7%以下 | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.7%超  | 0.8%以下 | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.8%超  | 0.9%以下 | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.9%超  | 1.0%以下 | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.0%超  | 1.1%以下 | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.1%超  | 1.2%以下 | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.2%超  | 1.3%以下 | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.3%超  | 1.4%以下 | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.4%超  | 1.5%以下 | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.5%超  | 1.6%以下 | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.6%超  | 1.7%以下 | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.7%超  | 1.8%以下 | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.8%超  | 1.9%以下 | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.9%超  | 2.0%以下 | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 2.0%超  |        | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 総計     |        | 0      | 0%   | 0       | 0%   | 0      | 0%   | 0      | 0%   | 0  | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLOシンセティック型(合同会社クローバー2023)参照債務残高推移

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)

2024/06/06現在

| 合計           |  | 金額 | 比率    | 件数 | 比率    |
|--------------|--|----|-------|----|-------|
| 0.1%以下       |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.1%超 0.2%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.2%超 0.3%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.3%超 0.4%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.4%超 0.5%以下 |  | 30 | 42.9% | 1  | 33.3% |
| 0.5%超 0.6%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.6%超 0.7%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.7%超 0.8%以下 |  | 30 | 42.9% | 1  | 33.3% |
| 0.8%超 0.9%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.9%超 1.0%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.0%超 1.1%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.1%超 1.2%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.2%超 1.3%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.3%超 1.4%以下 |  | 10 | 14.3% | 1  | 33.3% |
| 1.4%超 1.5%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.5%超 1.6%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.6%超 1.7%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.7%超 1.8%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.8%超 1.9%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.9%超 2.0%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 2.0%超        |  | 0  | 0.0%  | 0  | 0.0%  |
| 総計           |  | 70 | 100%  | 3  | 100%  |

|              | 1 株式会社 山形銀行 |      |    |      | 2 株式会社 東北銀行 |      |    |      | 3 株式会社 七十七銀行 |      |    |      | 4 株式会社 北陸銀行 |      |    |      | 5 株式会社 清水銀行 |      |    |      |
|--------------|-------------|------|----|------|-------------|------|----|------|--------------|------|----|------|-------------|------|----|------|-------------|------|----|------|
|              | 金額          | 比率   | 件数 | 比率   | 金額          | 比率   | 件数 | 比率   | 金額           | 比率   | 件数 | 比率   | 金額          | 比率   | 件数 | 比率   | 金額          | 比率   | 件数 | 比率   |
| 0.1%以下       | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 2.0%超        | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 総計           | 0           | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   | 0            | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。



地域金融機関CLOシンセティック型(合同会社クローバー2023)参照債務残高推移

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

2024/06/06現在

(単位:百万円)

|              |  | 6 株式会社 十六銀行 |      |    |      | 7 株式会社 鳥取銀行 |      |    |      | 8 株式会社 四国銀行 |      |    |      | 9 株式会社 筑邦銀行 |        |    |        | 10 株式会社 栃木銀行 |      |    |      |
|--------------|--|-------------|------|----|------|-------------|------|----|------|-------------|------|----|------|-------------|--------|----|--------|--------------|------|----|------|
|              |  | 金額          | 比率   | 件数 | 比率   | 金額          | 比率   | 件数 | 比率   | 金額          | 比率   | 件数 | 比率   | 金額          | 比率     | 件数 | 比率     | 金額           | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0%   | 0  | 0.0%   | 0            | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 10          | 100.0% | 1  | 100.0% | 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%   | 10          | 100%   | 1  | 100%   | 0            | 0%   | 0  | 0%   |

|              |  | 11 株式会社 京葉銀行 |      |    |      | 12 株式会社 香川銀行 |      |    |      | 13 北海道信用金庫 |      |    |      | 14 旭川信用金庫 |      |    |      | 15 帯広信用金庫 |      |    |      |
|--------------|--|--------------|------|----|------|--------------|------|----|------|------------|------|----|------|-----------|------|----|------|-----------|------|----|------|
|              |  | 金額           | 比率   | 件数 | 比率   | 金額           | 比率   | 件数 | 比率   | 金額         | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 2.0%超        |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 総計           |  | 0            | 0%   | 0  | 0%   | 0            | 0%   | 0  | 0%   | 0          | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLOシンセティック型(合同会社クローバー2023)参照債務残高推移

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

2024/06/06現在

|              |  | 16     |      |         |      | 17     |      |        |      | 18       |      |    |      | 19 |      |    |      | 20 |      |    |      |   |      |
|--------------|--|--------|------|---------|------|--------|------|--------|------|----------|------|----|------|----|------|----|------|----|------|----|------|---|------|
|              |  | 米沢信用金庫 |      | しのめ信用金庫 |      | 川口信用金庫 |      | 横浜信用金庫 |      | かながわ信用金庫 |      |    |      |    |      |    |      |    |      |    |      |   |      |
|              |  | 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 | 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 | 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 | 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 | 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 | 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 | 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 | 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 | 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 | 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% | 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% | 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% | 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% | 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% | 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% | 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% | 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% | 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% | 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% | 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% | 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% | 0 | 0.0% |
| 総計           |  | 0      | 0%   | 0       | 0%   | 0      | 0%   | 0      | 0%   | 0        | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   | 0 | 0%   |

|              |  | 21     |      |        |      | 22      |        |        |        | 23     |      |    |      | 24 |      |    |      | 25 |      |    |      |   |      |
|--------------|--|--------|------|--------|------|---------|--------|--------|--------|--------|------|----|------|----|------|----|------|----|------|----|------|---|------|
|              |  | 朝日信用金庫 |      | 城南信用金庫 |      | 瀧野川信用金庫 |        | 富山信用金庫 |        | 高山信用金庫 |      |    |      |    |      |    |      |    |      |    |      |   |      |
|              |  | 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 | 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 | 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 | 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 | 0.0% |
| 0.4%超 0.5%以下 |  | 0      | 0.0% | 0      | 0.0% | 30      | 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% |
| 0.5%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 | 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 | 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 | 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 | 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% | 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% | 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% | 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% | 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% | 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% | 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% | 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% | 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% | 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% | 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% | 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% | 0 | 0.0% |
| 総計           |  | 0      | 0%   | 0      | 0%   | 30      | 100%   | 1      | 100%   | 0      | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   | 0 | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLOシンセティック型(合同会社クローバー2023)参照債務残高推移

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

2024/06/06現在

(単位:百万円)

|              |  | 26     |      |          |      | 27     |      |           |      | 28     |      |        |      | 29     |      |        |      | 30     |      |    |      |
|--------------|--|--------|------|----------|------|--------|------|-----------|------|--------|------|--------|------|--------|------|--------|------|--------|------|----|------|
|              |  | 長浜信用金庫 |      | 京都北都信用金庫 |      | 大阪信用金庫 |      | 大阪シティ信用金庫 |      | 大和信用金庫 |      | 大和信用金庫 |      | 大和信用金庫 |      | 大和信用金庫 |      | 大和信用金庫 |      |    |      |
|              |  | 金額     | 比率   | 件数       | 比率   | 金額     | 比率   | 件数        | 比率   | 金額     | 比率   | 件数     | 比率   | 金額     | 比率   | 件数     | 比率   | 金額     | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 2.0%超        |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 総計           |  | 0      | 0%   | 0        | 0%   | 0      | 0%   | 0         | 0%   | 0      | 0%   | 0      | 0%   | 0      | 0%   | 0      | 0%   | 0      | 0%   | 0  | 0%   |

|              |  | 31     |      |         |      | 32     |      |         |      | 33      |        |         |        | 34      |      |         |      | 35      |      |         |      |
|--------------|--|--------|------|---------|------|--------|------|---------|------|---------|--------|---------|--------|---------|------|---------|------|---------|------|---------|------|
|              |  | 姫路信用金庫 |      | 西兵庫信用金庫 |      | 玉島信用金庫 |      | 西中国信用金庫 |      | 西中国信用金庫 |        | 西中国信用金庫 |        | 西中国信用金庫 |      | 西中国信用金庫 |      | 西中国信用金庫 |      | 西中国信用金庫 |      |
|              |  | 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% | 30      | 100.0% | 1       | 100.0% | 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%   | 30      | 100%   | 1       | 100%   | 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2023)参照債務残高推移

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

2024/06/06現在

|              |  | 36     |      |         |      | 37     |      |        |      | 38 |      |    |      | 39 |      |    |      | (単位:百万円) |
|--------------|--|--------|------|---------|------|--------|------|--------|------|----|------|----|------|----|------|----|------|----------|
|              |  | 熊本信用金庫 |      | 青森県信用組合 |      | 飛騨信用組合 |      | 笠岡信用組合 |      |    |      |    |      |    |      |    |      |          |
|              |  | 金額     | 比率   | 件数      | 比率   | 金額     | 比率   | 件数     | 比率   | 金額 | 比率   | 件数 | 比率   | 金額 | 比率   | 件数 | 比率   |          |
| 0.1%以下       |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 0.1%超 0.2%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 0.2%超 0.3%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 0.3%超 0.4%以下 |  | 0      | 0.0% | 0       | 0.0% | 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% |          |
| 0.5%超 0.6%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 0.6%超 0.7%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 0.7%超 0.8%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 0.8%超 0.9%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 0.9%超 1.0%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 1.0%超 1.1%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 1.1%超 1.2%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 1.2%超 1.3%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 1.3%超 1.4%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 1.4%超 1.5%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 1.5%超 1.6%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 1.6%超 1.7%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 1.7%超 1.8%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 1.8%超 1.9%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 1.9%超 2.0%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 2.0%超        |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 総計           |  | 0      | 0%   | 0       | 0%   | 0      | 0%   | 0      | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   |          |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLOシンセティック型(合同会社クローバー2023)参照債務残高推移

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)

2024/06/06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 |  | 30 | 42.9% | 1  | 33.3% |
| 0.4%超 0.5%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.5%超 0.6%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.6%超 0.7%以下 |  | 10 | 14.3% | 1  | 33.3% |
| 0.7%超 0.8%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.8%超 0.9%以下 |  | 30 | 42.9% | 1  | 33.3% |
| 0.9%超 1.0%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.0%超 1.1%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.1%超 1.2%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.2%超 1.3%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.3%超 1.4%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.4%超 1.5%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.5%超 1.6%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.6%超 1.7%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.7%超 1.8%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.8%超 1.9%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.9%超 2.0%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 2.0%超        |  | 0  | 0.0%  | 0  | 0.0%  |
| 総計           |  | 70 | 100%  | 3  | 100%  |

|              | 1 株式会社 山形銀行 |      |    |      | 2 株式会社 東北銀行 |      |    |      | 3 株式会社 七十七銀行 |      |    |      | 4 株式会社 北陸銀行 |      |    |      | 5 株式会社 清水銀行 |      |    |      |
|--------------|-------------|------|----|------|-------------|------|----|------|--------------|------|----|------|-------------|------|----|------|-------------|------|----|------|
|              | 金額          | 比率   | 件数 | 比率   | 金額          | 比率   | 件数 | 比率   | 金額           | 比率   | 件数 | 比率   | 金額          | 比率   | 件数 | 比率   | 金額          | 比率   | 件数 | 比率   |
| 0.1%以下       | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 2.0%超        | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% | 0           | 0.0% | 0  | 0.0% |
| 総計           | 0           | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   | 0            | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   | 0           | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLOシンセティック型(合同会社クローバー2023)参照債務残高推移

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

2024/06/06現在

|              |  | 6 株式会社 十六銀行 |      |    |      | 7 株式会社 鳥取銀行 |      |    |      | 8 株式会社 四国銀行 |      |    |      | 9 株式会社 筑邦銀行 |        |    |        | 10 株式会社 栃木銀行 |      |    |      |
|--------------|--|-------------|------|----|------|-------------|------|----|------|-------------|------|----|------|-------------|--------|----|--------|--------------|------|----|------|
|              |  | 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% | 10          | 100.0% | 1  | 100.0% | 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%   | 10          | 100%   | 1  | 100%   | 0            | 0%   | 0  | 0%   |

|              |  | 11 株式会社 京葉銀行 |      |    |      | 12 株式会社 香川銀行 |      |    |      | 13 北海道信用金庫 |      |    |      | 14 旭川信用金庫 |      |    |      | 15 帯広信用金庫 |      |    |      |
|--------------|--|--------------|------|----|------|--------------|------|----|------|------------|------|----|------|-----------|------|----|------|-----------|------|----|------|
|              |  | 金額           | 比率   | 件数 | 比率   | 金額           | 比率   | 件数 | 比率   | 金額         | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   | 金額        | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 2.0%超        |  | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0          | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% | 0         | 0.0% | 0  | 0.0% |
| 総計           |  | 0            | 0%   | 0  | 0%   | 0            | 0%   | 0  | 0%   | 0          | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   | 0         | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLOシンセティック型(合同会社クローバー2023)参照債務残高推移

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

2024/06/06現在

|              |  | 16     |      |         |      | 17     |      |        |      | 18       |      |    |      | 19 |      |    |      | 20 |      |    |      |
|--------------|--|--------|------|---------|------|--------|------|--------|------|----------|------|----|------|----|------|----|------|----|------|----|------|
|              |  | 米沢信用金庫 |      | しのめ信用金庫 |      | 川口信用金庫 |      | 横浜信用金庫 |      | かながわ信用金庫 |      |    |      |    |      |    |      |    |      |    |      |
|              |  | 金額     | 比率   | 件数      | 比率   | 金額     | 比率   | 件数     | 比率   | 金額       | 比率   | 件数 | 比率   | 金額 | 比率   | 件数 | 比率   | 金額 | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 2.0%超        |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |
| 総計           |  | 0      | 0%   | 0       | 0%   | 0      | 0%   | 0      | 0%   | 0        | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   |

|              |  | 21     |      |        |      | 22      |        |        |        | 23     |      |    |      | 24 |      |    |      | 25 |      |    |      |
|--------------|--|--------|------|--------|------|---------|--------|--------|--------|--------|------|----|------|----|------|----|------|----|------|----|------|
|              |  | 朝日信用金庫 |      | 城南信用金庫 |      | 瀧野川信用金庫 |        | 富山信用金庫 |        | 高山信用金庫 |      |    |      |    |      |    |      |    |      |    |      |
|              |  | 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% | 30      | 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 |  | 0      | 0.0% | 0      | 0.0% | 0       | 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%   | 30      | 100%   | 1      | 100%   | 0      | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLOシンセティック型(合同会社クローバー2023)参照債務残高推移

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

2024/06/06現在

(単位:百万円)

|              |  | 26     |      |          |      | 27     |      |           |      | 28     |      |        |      | 29     |      |        |      | 30     |      |    |      |
|--------------|--|--------|------|----------|------|--------|------|-----------|------|--------|------|--------|------|--------|------|--------|------|--------|------|----|------|
|              |  | 長浜信用金庫 |      | 京都北都信用金庫 |      | 大阪信用金庫 |      | 大阪シティ信用金庫 |      | 大和信用金庫 |      | 大和信用金庫 |      | 大和信用金庫 |      | 大和信用金庫 |      | 大和信用金庫 |      |    |      |
|              |  | 金額     | 比率   | 件数       | 比率   | 金額     | 比率   | 件数        | 比率   | 金額     | 比率   | 件数     | 比率   | 金額     | 比率   | 件数     | 比率   | 金額     | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 2.0%超        |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 総計           |  | 0      | 0%   | 0        | 0%   | 0      | 0%   | 0         | 0%   | 0      | 0%   | 0      | 0%   | 0      | 0%   | 0      | 0%   | 0      | 0%   | 0  | 0%   |

|              |  | 31     |      |         |      | 32     |      |         |      | 33      |        |         |        | 34      |      |         |      | 35      |      |         |      |
|--------------|--|--------|------|---------|------|--------|------|---------|------|---------|--------|---------|--------|---------|------|---------|------|---------|------|---------|------|
|              |  | 姫路信用金庫 |      | 西兵庫信用金庫 |      | 玉島信用金庫 |      | 西中国信用金庫 |      | 西中国信用金庫 |        | 西中国信用金庫 |        | 西中国信用金庫 |      | 西中国信用金庫 |      | 西中国信用金庫 |      | 西中国信用金庫 |      |
|              |  | 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% | 30      | 100.0% | 1       | 100.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 0.9%超 1.0%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 0       | 0.0%   | 0       | 0.0%   | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 1.0%超 1.1%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 0       | 0.0%   | 0       | 0.0%   | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 1.1%超 1.2%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 0       | 0.0%   | 0       | 0.0%   | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 1.2%超 1.3%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 0       | 0.0%   | 0       | 0.0%   | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 1.3%超 1.4%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 0       | 0.0%   | 0       | 0.0%   | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 1.4%超 1.5%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 0       | 0.0%   | 0       | 0.0%   | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 1.5%超 1.6%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 0       | 0.0%   | 0       | 0.0%   | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 1.6%超 1.7%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 0       | 0.0%   | 0       | 0.0%   | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 1.7%超 1.8%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 0       | 0.0%   | 0       | 0.0%   | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 1.8%超 1.9%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 0       | 0.0%   | 0       | 0.0%   | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 1.9%超 2.0%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 0       | 0.0%   | 0       | 0.0%   | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 2.0%超        |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 0       | 0.0%   | 0       | 0.0%   | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 総計           |  | 0      | 0%   | 0       | 0%   | 0      | 0%   | 0       | 0%   | 30      | 100%   | 1       | 100%   | 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2023)参照債務残高推移

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

2024/06/06現在

|              |  | 36     |      |         |      | 37     |      |        |      | 38 |      |    |      | 39 |      |    |      | (単位:百万円) |
|--------------|--|--------|------|---------|------|--------|------|--------|------|----|------|----|------|----|------|----|------|----------|
|              |  | 熊本信用金庫 |      | 青森県信用組合 |      | 飛驒信用組合 |      | 笠岡信用組合 |      |    |      |    |      |    |      |    |      |          |
|              |  | 金額     | 比率   | 件数      | 比率   | 金額     | 比率   | 件数     | 比率   | 金額 | 比率   | 件数 | 比率   | 金額 | 比率   | 件数 | 比率   |          |
| 0.1%以下       |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 0.1%超 0.2%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 0.2%超 0.3%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 0.3%超 0.4%以下 |  | 0      | 0.0% | 0       | 0.0% | 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% |          |
| 0.5%超 0.6%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 0.6%超 0.7%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 0.7%超 0.8%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 0.8%超 0.9%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 0.9%超 1.0%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 1.0%超 1.1%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 1.1%超 1.2%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 1.2%超 1.3%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 1.3%超 1.4%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 1.4%超 1.5%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 1.5%超 1.6%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 1.6%超 1.7%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 1.7%超 1.8%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 1.8%超 1.9%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 1.9%超 2.0%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 2.0%超        |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |
| 総計           |  | 0      | 0%   | 0       | 0%   | 0      | 0%   | 0      | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   |          |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLOシンセティック型(合同会社クローバー2023)参照債務残高推移

CRITSデフォルト確率別デフォルト分布

2024/06/06現在

(単位:百万円)

|              |  | 合計 |       |    |       |
|--------------|--|----|-------|----|-------|
|              |  | 金額 | 比率    | 件数 | 比率    |
| 0.1%以下       |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.1%超 0.2%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.2%超 0.3%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.3%超 0.4%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.4%超 0.5%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.5%超 0.6%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.6%超 0.7%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.7%超 0.8%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.8%超 0.9%以下 |  | 0  | 0.0%  | 0  | 0.0%  |
| 0.9%超 1.0%以下 |  | 30 | 42.9% | 1  | 33.3% |
| 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 |  | 0  | 0.0%  | 0  | 0.0%  |
| 1.3%超 1.4%以下 |  | 40 | 57.1% | 2  | 66.7% |
| 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           |  | 70 | 100%  | 3  | 100%  |

|              |  | 1<br>株式会社 山形銀行 |      |    |      | 2<br>株式会社 東北銀行 |      |    |      | 3<br>株式会社 七十七銀行 |      |    |      | 4<br>株式会社 北陸銀行 |      |    |      | 5<br>株式会社 清水銀行 |      |    |      |
|--------------|--|----------------|------|----|------|----------------|------|----|------|-----------------|------|----|------|----------------|------|----|------|----------------|------|----|------|
|              |  | 金額             | 比率   | 件数 | 比率   | 金額             | 比率   | 件数 | 比率   | 金額              | 比率   | 件数 | 比率   | 金額             | 比率   | 件数 | 比率   | 金額             | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% |
| 2.0%超        |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% |
| 総計           |  | 0              | 0%   | 0  | 0%   | 0              | 0%   | 0  | 0%   | 0               | 0%   | 0  | 0%   | 0              | 0%   | 0  | 0%   | 0              | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLOシンセティック型(合同会社クローバー2023)参照債務残高推移

CRITSデフォルト確率別デフォルト分布

2024/06/06現在

(単位:百万円)

|              |  | 6<br>株式会社 十六銀行 |      |    |      | 7<br>株式会社 鳥取銀行 |      |    |      | 8<br>株式会社 四国銀行 |      |    |      | 9<br>株式会社 筑邦銀行 |        |    |        | 10<br>株式会社 栃木銀行 |      |    |      |
|--------------|--|----------------|------|----|------|----------------|------|----|------|----------------|------|----|------|----------------|--------|----|--------|-----------------|------|----|------|
|              |  | 金額             | 比率   | 件数 | 比率   | 金額             | 比率   | 件数 | 比率   | 金額             | 比率   | 件数 | 比率   | 金額             | 比率     | 件数 | 比率     | 金額              | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0%   | 0  | 0.0%   | 0               | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0%   | 0  | 0.0%   | 0               | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0%   | 0  | 0.0%   | 0               | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0%   | 0  | 0.0%   | 0               | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0%   | 0  | 0.0%   | 0               | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0%   | 0  | 0.0%   | 0               | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0%   | 0  | 0.0%   | 0               | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0%   | 0  | 0.0%   | 0               | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0%   | 0  | 0.0%   | 0               | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0%   | 0  | 0.0%   | 0               | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0%   | 0  | 0.0%   | 0               | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0%   | 0  | 0.0%   | 0               | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0%   | 0  | 0.0%   | 0               | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 0              | 0.0% | 0  | 0.0% | 10             | 100.0% | 1  | 100.0% | 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%   | 10             | 100%   | 1  | 100%   | 0               | 0%   | 0  | 0%   |

|              |  | 11<br>株式会社 京葉銀行 |      |    |      | 12<br>株式会社 香川銀行 |      |    |      | 13<br>北海道信用金庫 |      |    |      | 14<br>旭川信用金庫 |      |    |      | 15<br>帯広信用金庫 |      |    |      |
|--------------|--|-----------------|------|----|------|-----------------|------|----|------|---------------|------|----|------|--------------|------|----|------|--------------|------|----|------|
|              |  | 金額              | 比率   | 件数 | 比率   | 金額              | 比率   | 件数 | 比率   | 金額            | 比率   | 件数 | 比率   | 金額           | 比率   | 件数 | 比率   | 金額           | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0               | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0               | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0               | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0               | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0               | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0               | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0               | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0               | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0               | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0               | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0               | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0               | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0               | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0               | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0               | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0               | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0               | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0               | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0               | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0               | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 2.0%超        |  | 0               | 0.0% | 0  | 0.0% | 0               | 0.0% | 0  | 0.0% | 0             | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% | 0            | 0.0% | 0  | 0.0% |
| 総計           |  | 0               | 0%   | 0  | 0%   | 0               | 0%   | 0  | 0%   | 0             | 0%   | 0  | 0%   | 0            | 0%   | 0  | 0%   | 0            | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLOシンセティック型(合同会社クローバー2023)参照債務残高推移

CRITSデフォルト確率別デフォルト分布

2024/06/06現在

(単位:百万円)

|              |  | 16     |      |         |      | 17     |      |        |      | 18     |      |        |      | 19       |      |          |      | 20       |      |    |      |
|--------------|--|--------|------|---------|------|--------|------|--------|------|--------|------|--------|------|----------|------|----------|------|----------|------|----|------|
|              |  | 米沢信用金庫 |      | しのめ信用金庫 |      | 川口信用金庫 |      | 横浜信用金庫 |      | 横浜信用金庫 |      | 横浜信用金庫 |      | かながわ信用金庫 |      | かながわ信用金庫 |      | かながわ信用金庫 |      |    |      |
|              |  | 金額     | 比率   | 件数      | 比率   | 金額     | 比率   | 件数     | 比率   | 金額     | 比率   | 件数     | 比率   | 金額       | 比率   | 件数       | 比率   | 金額       | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0        | 0.0% | 0        | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0        | 0.0% | 0        | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0        | 0.0% | 0        | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0        | 0.0% | 0        | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0        | 0.0% | 0        | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0        | 0.0% | 0        | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0        | 0.0% | 0        | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0        | 0.0% | 0        | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0        | 0.0% | 0        | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0        | 0.0% | 0        | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0        | 0.0% | 0        | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0        | 0.0% | 0        | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0        | 0.0% | 0        | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0        | 0.0% | 0        | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0        | 0.0% | 0        | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0        | 0.0% | 0        | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0        | 0.0% | 0        | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0        | 0.0% | 0        | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0        | 0.0% | 0        | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0        | 0.0% | 0        | 0.0% | 0  | 0.0% |
| 2.0%超        |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0        | 0.0% | 0        | 0.0% | 0        | 0.0% | 0  | 0.0% |
| 総計           |  | 0      | 0%   | 0       | 0%   | 0      | 0%   | 0      | 0%   | 0      | 0%   | 0      | 0%   | 0        | 0%   | 0        | 0%   | 0        | 0%   | 0  | 0%   |

|              |  | 21     |      |        |      | 22      |        |        |        | 23     |      |        |      | 24     |      |        |      | 25     |      |    |      |
|--------------|--|--------|------|--------|------|---------|--------|--------|--------|--------|------|--------|------|--------|------|--------|------|--------|------|----|------|
|              |  | 朝日信用金庫 |      | 城南信用金庫 |      | 瀧野川信用金庫 |        | 富山信用金庫 |        | 富山信用金庫 |      | 高山信用金庫 |      | 高山信用金庫 |      | 高山信用金庫 |      | 高山信用金庫 |      |    |      |
|              |  | 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% | 30      | 100.0% | 1      | 100.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 2.0%超        |  | 0      | 0.0% | 0      | 0.0% | 0       | 0.0%   | 0      | 0.0%   | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 総計           |  | 0      | 0%   | 0      | 0%   | 30      | 100%   | 1      | 100%   | 0      | 0%   | 0      | 0%   | 0      | 0%   | 0      | 0%   | 0      | 0%   | 0  | 0%   |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLOシンセティック型(合同会社クローバー2023)参照債務残高推移

CRITSデフォルト確率別デフォルト分布

2024/06/06現在

(単位:百万円)

|              |  | 26     |      |          |      | 27     |      |           |      | 28     |      |        |      | 29     |      |        |      | 30     |      |    |      |
|--------------|--|--------|------|----------|------|--------|------|-----------|------|--------|------|--------|------|--------|------|--------|------|--------|------|----|------|
|              |  | 長浜信用金庫 |      | 京都北都信用金庫 |      | 大阪信用金庫 |      | 大阪シティ信用金庫 |      | 大和信用金庫 |      | 大和信用金庫 |      | 大和信用金庫 |      | 大和信用金庫 |      | 大和信用金庫 |      |    |      |
|              |  | 金額     | 比率   | 件数       | 比率   | 金額     | 比率   | 件数        | 比率   | 金額     | 比率   | 件数     | 比率   | 金額     | 比率   | 件数     | 比率   | 金額     | 比率   | 件数 | 比率   |
| 0.1%以下       |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.1%超 0.2%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.2%超 0.3%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.3%超 0.4%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.4%超 0.5%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.5%超 0.6%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.6%超 0.7%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.7%超 0.8%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.8%超 0.9%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 0.9%超 1.0%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.0%超 1.1%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.1%超 1.2%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.2%超 1.3%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.3%超 1.4%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.4%超 1.5%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.5%超 1.6%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.6%超 1.7%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.7%超 1.8%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.8%超 1.9%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 1.9%超 2.0%以下 |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 2.0%超        |  | 0      | 0.0% | 0        | 0.0% | 0      | 0.0% | 0         | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% |
| 総計           |  | 0      | 0%   | 0        | 0%   | 0      | 0%   | 0         | 0%   | 0      | 0%   | 0      | 0%   | 0      | 0%   | 0      | 0%   | 0      | 0%   | 0  | 0%   |

|              |  | 31     |      |         |      | 32     |      |         |      | 33      |        |         |        | 34      |      |         |      | 35      |      |         |      |
|--------------|--|--------|------|---------|------|--------|------|---------|------|---------|--------|---------|--------|---------|------|---------|------|---------|------|---------|------|
|              |  | 姫路信用金庫 |      | 西兵庫信用金庫 |      | 玉島信用金庫 |      | 西中国信用金庫 |      | 西中国信用金庫 |        | 西中国信用金庫 |        | 西中国信用金庫 |      | 西中国信用金庫 |      | 西中国信用金庫 |      | 西中国信用金庫 |      |
|              |  | 金額     | 比率   | 件数      | 比率   | 金額     | 比率   | 件数      | 比率   | 金額      | 比率     | 件数      | 比率     | 金額      | 比率   | 件数      | 比率   | 金額      | 比率   | 件数      | 比率   |
| 0.1%以下       |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 0       | 0.0%   | 0       | 0.0%   | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 0.1%超 0.2%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 0       | 0.0%   | 0       | 0.0%   | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 0.2%超 0.3%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 0       | 0.0%   | 0       | 0.0%   | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 0.3%超 0.4%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 0       | 0.0%   | 0       | 0.0%   | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 0.4%超 0.5%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 0       | 0.0%   | 0       | 0.0%   | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 0.5%超 0.6%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 0       | 0.0%   | 0       | 0.0%   | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 0.6%超 0.7%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 0       | 0.0%   | 0       | 0.0%   | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 0.7%超 0.8%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 0       | 0.0%   | 0       | 0.0%   | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 0.8%超 0.9%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 0       | 0.0%   | 0       | 0.0%   | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 0.9%超 1.0%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 0       | 0.0%   | 0       | 0.0%   | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 1.0%超 1.1%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 0       | 0.0%   | 0       | 0.0%   | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 1.1%超 1.2%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 0       | 0.0%   | 0       | 0.0%   | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 1.2%超 1.3%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 0       | 0.0%   | 0       | 0.0%   | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% | 0       | 0.0% |
| 1.3%超 1.4%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0       | 0.0% | 30      | 100.0% | 1       | 100.0% | 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%   | 30      | 100%   | 1       | 100%   | 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2023)参照債務残高推移

CRITSデフォルト確率別デフォルト分布

2024/06/06現在

|              |  | 36     |      |         |      | 37     |      |        |      | 38 |      |    |      | 39 |      |    |      | (単位:百万円) |  |
|--------------|--|--------|------|---------|------|--------|------|--------|------|----|------|----|------|----|------|----|------|----------|--|
|              |  | 熊本信用金庫 |      | 青森県信用組合 |      | 飛騨信用組合 |      | 笠岡信用組合 |      |    |      |    |      |    |      |    |      |          |  |
|              |  | 金額     | 比率   | 件数      | 比率   | 金額     | 比率   | 件数     | 比率   | 金額 | 比率   | 件数 | 比率   | 金額 | 比率   | 件数 | 比率   |          |  |
| 0.1%以下       |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |  |
| 0.1%超 0.2%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |  |
| 0.2%超 0.3%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |  |
| 0.3%超 0.4%以下 |  | 0      | 0.0% | 0       | 0.0% | 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% |          |  |
| 0.5%超 0.6%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |  |
| 0.6%超 0.7%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |  |
| 0.7%超 0.8%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |  |
| 0.8%超 0.9%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |  |
| 0.9%超 1.0%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |  |
| 1.0%超 1.1%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |  |
| 1.1%超 1.2%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |  |
| 1.2%超 1.3%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |  |
| 1.3%超 1.4%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |  |
| 1.4%超 1.5%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |  |
| 1.5%超 1.6%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |  |
| 1.6%超 1.7%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |  |
| 1.7%超 1.8%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |  |
| 1.8%超 1.9%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |  |
| 1.9%超 2.0%以下 |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |  |
| 2.0%超        |  | 0      | 0.0% | 0       | 0.0% | 0      | 0.0% | 0      | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% | 0  | 0.0% |          |  |
| 総計           |  | 0      | 0%   | 0       | 0%   | 0      | 0%   | 0      | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   | 0  | 0%   |          |  |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLOシンセティック型(合同会社クローバー2023)参照債務残高推移

デフォルト債権及び延滞債権一覧

2024/06/06現在

| 取扱金融機関    | 業種                    | クレジットイベント事由等(注1) | 事由発生日      | デフォルト金額<br>確定日(注2) | 参照債務残高<br>(注3) | デフォルト認<br>定金額(注3) | 当初元本       |
|-----------|-----------------------|------------------|------------|--------------------|----------------|-------------------|------------|
| 株式会社 山形銀行 | 製造業                   | 延滞               | 2023/11/20 | 未確定                | 44,169,000     | 0                 | 50,000,000 |
| 株式会社 北陸銀行 | 卸売・小売業                | 延滞               | 2024/2/20  | 未確定                | 41,670,000     | 0                 | 50,000,000 |
| 株式会社 北陸銀行 | サービス業(他に分類<br>されないもの) | 延滞               | 2024/4/22  | 未確定                | 40,004,000     | 0                 | 50,000,000 |
| 株式会社 北陸銀行 | 卸売・小売業                | 延滞               | 2024/5/20  | 未確定                | 39,171,000     | 0                 | 50,000,000 |
| 株式会社 清水銀行 | 建設業                   | 延滞               | 2023/11/20 | 未確定                | 44,169,000     | 0                 | 50,000,000 |
| 株式会社 清水銀行 | 建設業                   | 延滞               | 2024/4/22  | 未確定                | 40,004,000     | 0                 | 50,000,000 |
| 株式会社 十六銀行 | 卸売・小売業                | 延滞               | 2023/8/21  | 未確定                | 46,668,000     | 0                 | 50,000,000 |
| 株式会社 十六銀行 | 建設業                   | 延滞               | 2024/4/22  | 未確定                | 32,008,000     | 0                 | 40,000,000 |
| 株式会社 十六銀行 | 卸売・小売業                | 延滞               | 2024/5/20  | 未確定                | 39,171,000     | 0                 | 50,000,000 |
| 株式会社 筑邦銀行 | 建設業                   | 支払不履行            | 2023/7/20  | 2023/8/4           | 10,000,000     | 10,000,000        | 10,000,000 |
| 株式会社 栃木銀行 | 飲食店、宿泊業               | 延滞               | 2023/6/20  | 未確定                | 5,800,000      | 0                 | 6,000,000  |
| 株式会社 栃木銀行 | 製造業                   | 延滞               | 2023/7/20  | 未確定                | 4,751,000      | 0                 | 5,000,000  |
| 株式会社 栃木銀行 | サービス業(他に分類<br>されないもの) | 延滞               | 2024/1/22  | 未確定                | 8,506,000      | 0                 | 10,000,000 |
| 株式会社 栃木銀行 | 卸売・小売業                | 延滞               | 2024/3/21  | 未確定                | 9,800,000      | 0                 | 12,000,000 |
| 株式会社 香川銀行 | 卸売・小売業                | 延滞               | 2024/3/21  | 未確定                | 24,500,000     | 0                 | 30,000,000 |
| 北海道信用金庫   | 情報通信業                 | 延滞               | 2024/4/22  | 未確定                | 24,000,000     | 0                 | 30,000,000 |
| 旭川信用金庫    | 卸売・小売業                | 延滞               | 2024/3/21  | 未確定                | 24,500,000     | 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2023)参照債務残高推移

デフォルト債権及び延滞債権一覧

2024/06/06現在

| 取扱金融機関   | 業種                    | クレジットイベント事由等(注1) | 事由発生日      | デフォルト金額<br>確定日(注2) | 参照債務残高<br>(注3) | デフォルト認<br>定金額(注3) | 当初元本       |
|----------|-----------------------|------------------|------------|--------------------|----------------|-------------------|------------|
| しののめ信用金庫 | 製造業                   | 延滞               | 2023/12/20 | 未確定                | 8,672,000      | 0                 | 10,000,000 |
| しののめ信用金庫 | 製造業                   | 延滞               | 2024/2/20  | 未確定                | 5,840,000      | 0                 | 7,000,000  |
| かながわ信用金庫 | サービス業(他に分類<br>されないもの) | 延滞               | 2024/1/22  | 未確定                | 25,500,000     | 0                 | 30,000,000 |
| 城南信用金庫   | サービス業(他に分類<br>されないもの) | 法的破綻等(破産手続開始)    | 2024/3/1   | 2024/5/10          | 24,500,000     | 22,557,195        | 30,000,000 |
| 大阪信用金庫   | 卸売・小売業                | 延滞               | 2023/12/20 | 未確定                | 17,336,000     | 0                 | 20,000,000 |
| 玉島信用金庫   | 建設業                   | 支払不履行            | 2023/8/21  | 2023/11/17         | 29,500,000     | 29,500,000        | 30,000,000 |
| 笠岡信用組合   | 建設業                   | 延滞               | 2024/4/22  | 未確定                | 24,000,000     | 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。