

信用リスク状況表

※水色のセルに入力ください。

信頼区間 99%

証券コード	事業会社名	簿価金額	期間	終利% a	信用 Status	理論金利% b	金利差 % a-b	信用リスク量 平均損失	信用リスク量 信頼区間99%	信用リスク量 償還最終年度	利息収入	リスク調整後収益	デフォルト 警告	前回信用 status	内部格付 変化	外部格付
		1,000,000,000	0.071	2.550	Green-2	0.409	2.141	580,000	1,576,152	580,000	1,810,500	1,520,110		Green-2		
		500,000,000	3.884	1.250	Green-1	0.686	0.564	20,000	28,453	1,225,000	6,250,000	2,820,000		Green-1		
		500,000,000	2.569	1.590	Green-2	0.552	1.038	65,000	563,076	1,130,000	7,950,000	5,190,000		Green-2		
		300,000,000	3.350	1.800	Green-1	0.692	1.108	12,000	17,072	933,000	5,400,000	3,324,000		Green-2	*	
		300,000,000	0.175	1.270	Green-1	0.334	0.936	12,000	17,072	12,000	666,750	491,400		Green-2	*	
		300,000,000	0.827	1.000	Green-1	0.314	0.686	9,000	14,072	9,000	2,481,000	1,701,966		Green-1		
		400,000,000	9.471	2.109	Green-1	1.568	0.541	12,000	18,762	1,240,000	8,436,000	2,164,000		Green-1		
		300,000,000	0.079	0.820	Green-1	0.301	0.519	9,000	14,072	9,000	194,340	123,003		Green-1		
		300,000,000	0.134	1.090	Green-1	0.269	0.821	9,000	14,072	9,000	438,180	330,042		Green-1		
		900,000,000	4.468	1.404	Green-1	0.802	0.602	27,000	42,215	3,087,000	12,636,000	5,418,000		Green-1		
		500,000,000	4.465	1.423	Green-1	0.807	0.616	20,000	28,453	2,135,000	7,115,000	3,080,000		Green-1		
		500,000,000	4.334	1.413	Green-2	0.819	0.594	135,000	633,076	3,015,000	7,065,000	2,970,000		Green-1	*	
		300,000,000	0.824	1.000	Green-1	0.281	0.719	9,000	14,072	9,000	2,472,000	1,777,368		Green-1		
		3,000,000,000	2.972	1.453	Green-1	0.505	0.948	90,000	140,717	4,350,000	43,590,000	28,440,000		Green-1		
		299,926,500	2.972	1.338	Green-1	0.457	0.881	5,999	11,069	290,929	4,013,017	2,642,352		Green-1		
		500,000,000	0.405	1.400	Green-1	0.321	1.079	20,000	28,453	20,000	2,835,000	2,184,975		Green-1		
		499,818,750	4.331	1.318	Green-1	0.760	0.558	9,996	18,446	829,699	6,587,611	2,788,989		Green-1		
		5,000,000,000	9.391	0.000	Green-1	1.510	-1.510	100,000	184,528	9,200,000	0	▲ 75,500,000		Green-1		
		599,470,719	15.643	0.000	Green-1	1.522	-1.522	11,989	22,124	1,216,926	0	▲ 9,123,944		Green-1		
		2,599,720,043	1.460	1.467	Green-2	0.466	1.001	779,916	3,369,632	4,575,507	38,137,893	26,023,198		Green-2		
		3,000,000,000	3.931	1.660	Green-2	0.859	0.801	3,060,000	6,048,456	26,160,000	49,800,000	24,030,000		Green-2		
		300,000,000	0.731	0.940	Green-2	0.474	0.466	306,000	604,846	306,000	2,061,420	1,021,938		Green-2		
		1,004,470,000	0.991	1.940	Green-2	0.491	1.449	1,145,096	2,145,700	1,145,096	19,311,338	14,423,777		Yellow-1	*	
		500,000,000	0.419	0.910	Green-2	0.491	0.419	570,000	1,068,076	570,000	1,906,450	877,805		Yellow-1	*	
		500,000,000	3.849	1.600	Green-1	0.678	0.922	15,000	23,453	765,000	8,000,000	4,610,000		Green-2	*	
		100,000,000	0.057	0.890	Green-1	0.299	0.591	3,000	4,691	3,000	50,730	33,687		Green-1		
		100,000,000	3.060	1.530	Green-1	0.675	0.855	3,000	4,691	117,000	1,530,000	855,000		Green-1		
		300,000,000	2.972	1.360	Green-1	0.491	0.869	9,000	14,072	396,000	4,080,000	2,607,000		Green-1		
		200,687,274	0.317	1.015	Green-1	0.314	0.701	6,021	9,413	6,021	645,721	445,961		Green-1		
		500,373,406	1.065	2.278	Green-1	0.417	1.861	15,011	23,470	485,362	11,398,506	9,311,949		Green-1		
		500,000,000	0.808	1.530	Green-1	0.314	1.216	15,000	23,453	15,000	6,181,200	4,912,640		Green-1		
		299,978,999	2.972	1.262	Green-1	0.465	0.797	6,000	11,071	314,978	3,785,735	2,390,833		Green-1		
		1,000,000,000	2.830	1.395	Green-1	0.507	0.888	30,000	46,906	1,470,000	13,950,000	8,880,000		Green-1		
		499,864,406	2.816	1.410	Green-1	0.425	0.985	4,999	13,449	314,915	7,048,088	4,923,664		Green-1		
		500,000,000	2.720	1.350	Green-1	0.403	0.947	5,000	13,453	205,000	6,750,000	4,735,000		Green-1		
		3,000,000,000	18.632	0.000	Green-2	1.627	-1.627	2,700,000	5,688,456	38,040,000	0	▲ 48,810,000		Green-2		
		500,000,000	13.350	0.000	Green-2	1.638	-1.638	510,000	1,008,076	6,685,000	0	▲ 8,190,000		Green-2		

