

PSJ 予測統計値
(中央値)

2018年 6月 15日 公表

| 貸付債権担保住宅金融支援機構債券 / 貸付債権担保住宅金融公庫債券 | | | | | | | | | | |
|--|---------------------------|--------|--------|-------|-------|------|-------|-------|-------|--------------|
| 報告参加会員：みずほ, 大和, SMBC日興, 野村, 三菱UFJモルガン・スタンレー, ゴールドマン・サックス, クレディ・スイス, BNPパリバ, パーケイ・ス, 三井住友銀行, 新生 | | | | | | | | | | |
| 回号 | Yield Curve Scenarios (%) | | | | | | | | | 最低 / 最高 (%) |
| | -300bp | -200bp | -100bp | -50bp | 0bp | 50bp | 100bp | 200bp | 300bp | |
| JHF-1 | 11.95 | 11.33 | 10.50 | 9.79 | 9.79 | 9.04 | 8.44 | 7.59 | 6.97 | 7.38 / 11.83 |
| JHF-2 | 11.92 | 11.36 | 10.51 | 9.79 | 9.60 | 8.77 | 8.31 | 7.40 | 6.91 | 7.37 / 11.74 |
| JHF-3 | 12.08 | 11.53 | 10.64 | 9.71 | 9.64 | 8.66 | 8.36 | 7.43 | 6.98 | 7.43 / 11.88 |
| JHF-4 | 12.12 | 11.72 | 10.64 | 9.98 | 9.97 | 9.24 | 8.83 | 7.78 | 7.09 | 7.58 / 12.11 |
| JHF-5 | 12.56 | 12.56 | 11.06 | 10.28 | 9.93 | 9.16 | 8.97 | 7.61 | 7.07 | 7.93 / 12.99 |
| JHF-6 | 12.50 | 12.40 | 10.96 | 10.14 | 10.00 | 9.32 | 8.98 | 7.42 | 6.83 | 7.85 / 12.77 |
| JHF-7 | 12.31 | 11.75 | 10.55 | 10.05 | 9.68 | 9.10 | 8.59 | 7.66 | 6.97 | 7.25 / 12.21 |
| JHF-8 | 13.01 | 12.39 | 11.01 | 10.27 | 9.69 | 9.48 | 8.91 | 7.68 | 7.00 | 7.98 / 12.62 |
| JHF-9 | 12.47 | 12.09 | 10.80 | 10.16 | 9.89 | 9.47 | 8.62 | 7.34 | 6.89 | 7.56 / 12.09 |
| JHF-10 | 12.23 | 12.17 | 10.58 | 10.40 | 9.92 | 9.15 | 8.34 | 6.93 | 6.89 | 7.41 / 12.12 |
| JHF-11 | 12.20 | 12.20 | 10.75 | 9.91 | 9.84 | 9.04 | 8.62 | 7.63 | 6.94 | 7.64 / 12.20 |
| JHF-12 | 12.68 | 12.32 | 10.73 | 10.29 | 9.97 | 9.14 | 8.82 | 7.64 | 6.95 | 7.46 / 12.65 |
| JHF-13 | 12.72 | 12.36 | 10.74 | 10.05 | 9.98 | 9.13 | 8.89 | 7.42 | 6.68 | 7.23 / 12.71 |
| JHF-14 | 12.52 | 12.42 | 10.89 | 10.60 | 9.42 | 9.42 | 8.59 | 7.16 | 7.11 | 7.30 / 12.51 |
| JHF-15 | 13.67 | 13.01 | 11.50 | 10.45 | 10.09 | 9.51 | 8.80 | 7.62 | 6.98 | 8.01 / 13.31 |
| JHF-16 | 13.39 | 12.26 | 11.45 | 10.93 | 10.33 | 9.34 | 8.79 | 7.99 | 7.12 | 8.41 / 13.88 |
| JHF-17 | 13.42 | 13.18 | 11.68 | 10.41 | 10.15 | 9.43 | 8.89 | 7.82 | 6.88 | 8.33 / 13.39 |
| JHF-18 | 13.07 | 13.04 | 11.45 | 10.16 | 10.06 | 9.07 | 8.90 | 7.53 | 6.99 | 8.14 / 13.07 |
| JHF-19 | 12.59 | 12.59 | 11.33 | 10.38 | 10.30 | 9.44 | 8.45 | 7.49 | 6.78 | 7.77 / 12.06 |
| JHF-20 | 12.80 | 12.80 | 11.47 | 10.69 | 10.20 | 9.11 | 8.55 | 7.33 | 7.18 | 7.99 / 12.94 |
| JHF-21 | 13.23 | 12.68 | 11.81 | 10.85 | 9.94 | 9.62 | 8.93 | 7.55 | 7.12 | 8.17 / 12.68 |
| JHF-22 | 13.07 | 13.07 | 11.60 | 10.50 | 9.93 | 9.25 | 9.10 | 7.57 | 7.32 | 8.29 / 13.07 |
| JHF-23 | 13.74 | 13.74 | 12.44 | 11.08 | 10.44 | 8.99 | 8.84 | 7.74 | 7.19 | 8.75 / 13.20 |
| JHF-24 | 13.86 | 13.86 | 11.65 | 11.04 | 10.32 | 9.24 | 9.00 | 7.84 | 7.28 | 8.54 / 13.19 |
| JHF-25 | 13.48 | 13.48 | 11.88 | 10.83 | 10.17 | 9.42 | 8.73 | 7.67 | 7.07 | 8.61 / 12.98 |
| JHF-26 | 14.20 | 13.64 | 12.16 | 11.00 | 10.26 | 9.44 | 8.81 | 7.94 | 7.16 | 8.97 / 13.64 |
| JHF-27 | 13.88 | 13.88 | 12.01 | 11.02 | 10.21 | 9.52 | 8.86 | 7.78 | 7.17 | 8.87 / 13.14 |
| JHF-28 | 13.14 | 12.98 | 12.28 | 10.78 | 9.96 | 9.35 | 8.82 | 7.49 | 7.18 | 8.74 / 12.32 |
| JHF-29 | 13.47 | 13.06 | 12.11 | 10.76 | 9.99 | 9.63 | 8.64 | 7.64 | 7.20 | 8.66 / 12.11 |
| JHF-30 | 13.29 | 13.20 | 11.77 | 10.75 | 9.82 | 9.35 | 8.71 | 7.40 | 6.92 | 8.55 / 11.93 |
| JHF-31 | 13.13 | 13.13 | 12.16 | 10.58 | 9.98 | 9.26 | 8.72 | 7.54 | 7.22 | 8.45 / 12.16 |
| JHF-32 | 13.44 | 13.31 | 12.27 | 10.95 | 10.17 | 9.51 | 8.67 | 7.57 | 6.99 | 8.68 / 12.59 |
| JHF-33 | 13.45 | 13.45 | 11.93 | 10.89 | 9.96 | 9.18 | 8.72 | 7.53 | 6.98 | 8.47 / 11.93 |
| JHF-34 | 13.51 | 13.51 | 12.05 | 10.70 | 9.56 | 9.30 | 8.66 | 7.69 | 7.15 | 8.45 / 11.77 |
| JHF-35 | 12.26 | 12.26 | 11.55 | 10.58 | 9.94 | 9.17 | 8.57 | 7.61 | 7.16 | 7.54 / 12.63 |
| JHF-36 | 12.55 | 12.55 | 11.61 | 10.62 | 9.80 | 9.07 | 8.48 | 7.52 | 7.09 | 7.38 / 13.12 |
| JHF-37 | 12.67 | 12.67 | 11.61 | 10.63 | 9.89 | 9.09 | 8.59 | 7.54 | 7.12 | 7.48 / 13.11 |
| JHF-38 | 12.48 | 12.48 | 11.43 | 10.14 | 9.82 | 9.14 | 8.55 | 7.62 | 7.17 | 7.24 / 12.97 |
| JHF-39 | 12.04 | 12.04 | 11.18 | 10.60 | 9.64 | 9.01 | 8.48 | 7.46 | 7.06 | 7.01 / 12.66 |
| JHF-40 | 11.67 | 11.67 | 10.95 | 10.02 | 9.59 | 8.93 | 8.34 | 7.38 | 7.08 | 6.72 / 12.25 |
| JHF-41 | 11.34 | 11.34 | 10.67 | 9.81 | 9.57 | 8.98 | 8.34 | 7.30 | 7.06 | 6.55 / 11.89 |
| JHF-42 | 10.92 | 10.75 | 10.15 | 9.52 | 9.31 | 8.82 | 8.04 | 7.44 | 7.06 | 6.21 / 11.28 |
| JHF-43 | 11.01 | 11.01 | 10.41 | 9.55 | 9.24 | 8.82 | 8.19 | 7.35 | 7.04 | 6.40 / 11.57 |
| JHF-44 | 11.07 | 11.07 | 10.25 | 9.68 | 9.14 | 8.90 | 8.17 | 7.38 | 7.06 | 6.42 / 11.40 |
| JHF-45 | 12.03 | 12.03 | 10.79 | 10.00 | 9.34 | 8.68 | 8.23 | 7.51 | 7.17 | 7.04 / 12.08 |
| JHF-46 | 12.13 | 12.13 | 10.79 | 10.54 | 9.32 | 8.69 | 8.15 | 7.57 | 7.16 | 7.13 / 12.08 |
| JHF-47 | 12.80 | 12.60 | 11.51 | 10.56 | 9.69 | 8.62 | 8.18 | 7.51 | 7.18 | 7.36 / 12.60 |
| JHF-48 | 12.71 | 12.71 | 10.95 | 10.94 | 10.07 | 8.52 | 8.17 | 7.50 | 7.23 | 7.36 / 12.36 |
| JHF-49 | 12.93 | 12.93 | 11.75 | 10.87 | 10.00 | 8.65 | 8.11 | 7.46 | 7.28 | 7.45 / 12.48 |
| JHF-50 | 13.10 | 13.10 | 11.78 | 11.02 | 10.15 | 8.70 | 8.12 | 7.45 | 7.32 | 7.48 / 12.49 |
| JHF-51 | 12.52 | 12.52 | 10.93 | 10.79 | 9.59 | 8.71 | 8.15 | 7.46 | 7.36 | 7.30 / 12.05 |

貸付債権担保住宅金融支援機構債券 / 貸付債権担保住宅金融公庫債券

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 オリジナル日本、新生

| 回号 | Yield Curve Scenarios (%) | | | | | | | | | 最低 / 最高 (%) |
|---------|---------------------------|--------|--------|-------|------|------|-------|-------|-------|--------------|
| | -300bp | -200bp | -100bp | -50bp | 0bp | 50bp | 100bp | 200bp | 300bp | |
| JHF-52 | 12.06 | 12.06 | 10.75 | 10.08 | 9.32 | 8.66 | 8.20 | 7.53 | 7.40 | 7.20 / 11.68 |
| JHF-53 | 11.91 | 11.91 | 10.40 | 10.17 | 9.39 | 8.72 | 8.22 | 7.59 | 7.36 | 7.11 / 11.56 |
| JHF-54 | 11.64 | 11.64 | 10.17 | 10.02 | 9.41 | 8.76 | 8.14 | 7.62 | 7.30 | 6.97 / 11.29 |
| JHF-55 | 11.35 | 11.35 | 10.09 | 9.93 | 9.16 | 8.75 | 8.21 | 7.67 | 7.30 | 6.77 / 11.01 |
| JHF-56 | 11.57 | 11.57 | 10.20 | 9.85 | 9.18 | 8.73 | 8.12 | 7.73 | 7.32 | 6.97 / 11.24 |
| JHF-57 | 11.01 | 11.01 | 10.21 | 9.97 | 9.30 | 8.65 | 8.12 | 7.50 | 7.33 | 7.09 / 11.17 |
| JHF-58 | 10.97 | 10.97 | 10.22 | 10.10 | 9.17 | 8.62 | 8.11 | 7.56 | 7.36 | 7.06 / 11.08 |
| JHF-59 | 11.09 | 11.09 | 10.38 | 9.97 | 9.29 | 8.66 | 8.13 | 7.59 | 7.38 | 7.21 / 11.16 |
| JHF-60 | 11.09 | 11.09 | 10.31 | 10.04 | 8.98 | 8.60 | 8.08 | 7.65 | 7.31 | 7.15 / 11.07 |
| JHF-61 | 11.54 | 11.54 | 10.56 | 10.19 | 9.16 | 8.69 | 8.12 | 7.72 | 7.35 | 7.30 / 11.30 |
| JHF-62 | 11.49 | 11.49 | 10.50 | 10.10 | 9.14 | 8.71 | 8.15 | 7.67 | 7.37 | 7.24 / 11.19 |
| JHF-63 | 11.57 | 11.57 | 10.45 | 9.97 | 9.19 | 8.58 | 8.12 | 7.58 | 7.33 | 7.31 / 11.16 |
| JHF-64 | 11.62 | 11.62 | 10.33 | 10.10 | 9.07 | 8.44 | 8.13 | 7.78 | 7.37 | 7.30 / 11.00 |
| JHF-65 | 11.66 | 11.66 | 10.26 | 9.99 | 9.06 | 8.47 | 8.03 | 7.56 | 7.35 | 7.31 / 10.92 |
| JHF-66 | 12.05 | 12.05 | 10.40 | 10.23 | 9.14 | 8.66 | 8.13 | 7.77 | 7.35 | 7.35 / 11.01 |
| JHF-67 | 12.07 | 12.07 | 10.51 | 10.16 | 9.23 | 8.65 | 8.10 | 7.57 | 7.35 | 7.38 / 11.15 |
| JHF-68 | 12.17 | 12.17 | 10.45 | 10.19 | 9.17 | 8.59 | 8.04 | 7.58 | 7.35 | 7.39 / 11.11 |
| JHF-69 | 12.15 | 12.15 | 10.33 | 10.03 | 9.23 | 8.58 | 8.05 | 7.71 | 7.38 | 7.39 / 11.01 |
| JHF-70 | 13.24 | 13.12 | 11.14 | 10.76 | 9.56 | 8.87 | 8.27 | 7.70 | 7.44 | 7.65 / 11.64 |
| JHF-71 | 13.32 | 13.12 | 11.25 | 10.74 | 9.71 | 8.73 | 8.27 | 7.76 | 7.50 | 7.67 / 11.52 |
| JHF-72 | 13.26 | 12.94 | 11.14 | 10.54 | 9.68 | 8.72 | 8.23 | 7.69 | 7.48 | 7.62 / 11.57 |
| JHF-73 | 12.36 | 12.36 | 11.32 | 10.17 | 9.31 | 8.57 | 8.09 | 7.71 | 7.24 | 7.47 / 10.91 |
| JHF-74 | 11.70 | 11.70 | 10.70 | 9.90 | 9.15 | 8.52 | 8.05 | 7.78 | 7.45 | 7.39 / 11.15 |
| JHF-75 | 12.63 | 12.58 | 11.45 | 10.53 | 9.52 | 8.90 | 8.31 | 7.75 | 7.40 | 7.59 / 11.72 |
| JHF-76 | 13.08 | 12.45 | 11.58 | 10.78 | 9.58 | 8.79 | 8.33 | 7.86 | 7.38 | 7.63 / 11.85 |
| JHF-77 | 12.66 | 12.66 | 11.37 | 10.46 | 9.66 | 8.73 | 8.23 | 7.80 | 7.37 | 7.62 / 11.65 |
| JHF-78 | 12.73 | 12.51 | 11.17 | 10.42 | 9.72 | 8.71 | 8.19 | 7.79 | 7.40 | 7.63 / 11.48 |
| JHF-79 | 13.09 | 12.55 | 11.28 | 10.62 | 9.65 | 8.74 | 8.18 | 7.65 | 7.32 | 7.65 / 11.41 |
| JHF-80 | 12.64 | 12.42 | 11.02 | 10.39 | 9.47 | 8.58 | 8.03 | 7.76 | 7.50 | 7.59 / 11.10 |
| JHF-81 | 12.69 | 12.33 | 11.02 | 10.41 | 9.44 | 8.56 | 8.01 | 7.71 | 7.44 | 7.59 / 11.05 |
| JHF-82 | 12.67 | 12.39 | 11.00 | 10.37 | 9.46 | 8.70 | 7.99 | 7.62 | 7.50 | 7.62 / 11.06 |
| JHF-83 | 12.65 | 12.35 | 11.06 | 10.29 | 9.38 | 8.54 | 7.98 | 7.74 | 7.48 | 7.59 / 10.97 |
| JHF-84 | 12.33 | 12.05 | 10.94 | 10.31 | 9.30 | 8.51 | 7.98 | 7.69 | 7.46 | 7.61 / 10.89 |
| JHF-85 | 12.29 | 12.00 | 10.92 | 10.21 | 9.33 | 8.61 | 8.08 | 7.71 | 7.47 | 7.59 / 10.85 |
| JHF-86 | 12.63 | 12.22 | 10.86 | 10.22 | 9.28 | 8.53 | 7.94 | 7.65 | 7.49 | 7.62 / 10.83 |
| JHF-87 | 12.71 | 12.13 | 10.93 | 10.20 | 9.38 | 8.57 | 7.84 | 7.67 | 7.39 | 7.64 / 10.84 |
| JHF-88 | 12.74 | 12.18 | 10.86 | 10.22 | 9.28 | 8.53 | 7.99 | 7.60 | 7.53 | 7.65 / 10.80 |
| JHF-89 | 12.31 | 11.93 | 10.58 | 10.09 | 9.15 | 8.52 | 7.81 | 7.72 | 7.36 | 7.60 / 10.67 |
| JHF-90 | 12.39 | 11.89 | 10.53 | 10.13 | 9.11 | 8.55 | 7.77 | 7.70 | 7.51 | 7.62 / 10.58 |
| JHF-91 | 12.34 | 11.95 | 10.62 | 10.08 | 8.96 | 8.42 | 7.79 | 7.65 | 7.47 | 7.61 / 10.53 |
| JHF-92 | 12.02 | 11.66 | 10.35 | 9.97 | 8.86 | 8.40 | 7.76 | 7.67 | 7.29 | 7.59 / 10.42 |
| JHF-93 | 12.00 | 11.50 | 10.18 | 9.86 | 8.86 | 8.29 | 7.84 | 7.59 | 7.42 | 7.57 / 10.27 |
| JHF-94 | 11.67 | 11.53 | 10.19 | 9.80 | 8.83 | 8.20 | 7.77 | 7.64 | 7.31 | 7.56 / 10.11 |
| JHF-95 | 10.72 | 10.53 | 9.87 | 9.38 | 8.76 | 8.03 | 7.80 | 7.35 | 7.34 | 7.31 / 9.73 |
| JHF-96 | 10.71 | 10.63 | 9.95 | 9.48 | 8.72 | 8.09 | 7.89 | 7.48 | 7.33 | 7.32 / 9.72 |
| JHF-97 | 11.05 | 10.78 | 9.99 | 9.52 | 8.72 | 8.12 | 7.76 | 7.49 | 7.34 | 7.31 / 9.77 |
| JHF-98 | 11.03 | 10.90 | 10.03 | 9.47 | 8.76 | 8.07 | 7.79 | 7.50 | 7.33 | 7.31 / 9.83 |
| JHF-99 | 11.03 | 10.93 | 10.06 | 9.42 | 8.78 | 8.07 | 7.75 | 7.54 | 7.34 | 7.29 / 9.78 |
| JHF-100 | 11.07 | 11.06 | 10.10 | 9.56 | 8.77 | 8.15 | 7.81 | 7.56 | 7.35 | 7.28 / 9.86 |
| JHF-101 | 11.10 | 11.10 | 10.12 | 9.53 | 8.77 | 8.05 | 7.85 | 7.57 | 7.35 | 7.33 / 9.88 |
| JHF-102 | 11.13 | 10.92 | 10.12 | 9.47 | 8.75 | 8.06 | 7.79 | 7.41 | 7.34 | 7.33 / 9.77 |
| JHF-103 | 11.12 | 10.91 | 10.08 | 9.45 | 8.79 | 8.05 | 7.71 | 7.53 | 7.36 | 7.33 / 9.72 |
| JHF-104 | 11.12 | 10.99 | 10.14 | 9.45 | 8.73 | 8.12 | 7.78 | 7.40 | 7.34 | 7.34 / 9.72 |
| JHF-105 | 11.14 | 10.81 | 10.06 | 9.39 | 8.79 | 8.14 | 7.80 | 7.48 | 7.35 | 7.34 / 9.80 |
| JHF-106 | 11.17 | 10.80 | 10.02 | 9.41 | 8.80 | 8.08 | 7.73 | 7.53 | 7.39 | 7.36 / 9.65 |

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|---------|---------------------------|--------|--------|-------|------|------|-------|-------|-------|--------------|
| | -300bp | -200bp | -100bp | -50bp | 0bp | 50bp | 100bp | 200bp | 300bp | |
| JHF-107 | 10.87 | 10.51 | 9.98 | 9.35 | 8.56 | 8.01 | 7.68 | 7.50 | 7.38 | 7.38 / 9.53 |
| JHF-108 | 10.67 | 9.98 | 9.73 | 9.23 | 8.39 | 8.06 | 7.79 | 7.46 | 7.45 | 7.43 / 9.30 |
| JHF-109 | 10.72 | 10.19 | 9.81 | 9.22 | 8.60 | 8.06 | 7.73 | 7.55 | 7.52 | 7.27 / 9.51 |
| JHF-110 | 10.80 | 10.16 | 9.74 | 9.25 | 8.52 | 8.07 | 7.71 | 7.58 | 7.58 | 7.11 / 9.50 |
| JHF-111 | 10.79 | 10.22 | 9.79 | 9.34 | 8.36 | 7.98 | 7.79 | 7.57 | 7.57 | 7.18 / 9.34 |
| JHF-112 | 10.26 | 10.26 | 9.56 | 9.00 | 8.32 | 7.97 | 7.71 | 7.60 | 7.60 | 6.86 / 9.35 |
| JHF-113 | 10.30 | 10.30 | 9.54 | 8.99 | 8.37 | 8.01 | 7.71 | 7.63 | 7.63 | 6.88 / 9.36 |
| JHF-114 | 10.58 | 10.58 | 9.66 | 9.12 | 8.40 | 8.06 | 7.70 | 7.62 | 7.62 | 7.04 / 9.40 |
| JHF-115 | 10.90 | 10.15 | 9.77 | 9.27 | 8.46 | 8.10 | 7.75 | 7.61 | 7.61 | 7.24 / 9.34 |
| JHF-116 | 10.93 | 10.20 | 9.73 | 9.20 | 8.45 | 8.09 | 7.74 | 7.63 | 7.63 | 7.15 / 9.41 |
| JHF-117 | 10.93 | 10.28 | 9.86 | 9.24 | 8.52 | 8.14 | 7.80 | 7.62 | 7.62 | 7.36 / 9.34 |
| JHF-118 | 11.29 | 10.44 | 9.96 | 9.35 | 8.58 | 8.18 | 7.85 | 7.66 | 7.66 | 7.44 / 9.52 |
| JHF-119 | 11.03 | 10.39 | 9.92 | 9.28 | 8.46 | 8.12 | 7.83 | 7.69 | 7.69 | 7.46 / 9.39 |
| JHF-120 | 11.04 | 10.36 | 9.95 | 9.35 | 8.54 | 8.16 | 7.82 | 7.69 | 7.69 | 7.54 / 9.46 |
| JHF-121 | 11.39 | 10.45 | 9.94 | 9.34 | 8.57 | 8.17 | 7.84 | 7.70 | 7.70 | 7.64 / 9.50 |
| JHF-122 | 11.13 | 10.42 | 9.86 | 9.27 | 8.46 | 8.10 | 7.78 | 7.74 | 7.74 | 7.51 / 9.38 |
| JHF-123 | 11.15 | 10.45 | 9.92 | 9.29 | 8.48 | 8.13 | 7.77 | 7.75 | 7.75 | 7.75 / 9.43 |
| JHF-124 | 11.21 | 10.49 | 9.95 | 9.36 | 8.53 | 8.15 | 7.81 | 7.78 | 7.78 | 7.78 / 9.39 |
| JHF-125 | 11.58 | 10.56 | 9.97 | 9.40 | 8.51 | 8.12 | 7.81 | 7.79 | 7.79 | 7.81 / 9.48 |
| JHF-126 | 11.29 | 10.50 | 9.91 | 9.31 | 8.52 | 8.14 | 7.84 | 7.81 | 7.81 | 7.84 / 9.47 |
| JHF-127 | 11.68 | 10.56 | 9.96 | 9.33 | 8.46 | 8.11 | 7.87 | 7.84 | 7.84 | 7.87 / 9.53 |
| JHF-128 | 11.75 | 10.78 | 10.06 | 9.45 | 8.73 | 8.17 | 7.95 | 7.86 | 7.86 | 7.91 / 9.70 |
| JHF-129 | 11.78 | 10.78 | 10.05 | 9.30 | 8.56 | 8.21 | 8.07 | 7.88 | 7.88 | 7.92 / 9.70 |
| JHF-130 | 11.94 | 10.90 | 10.24 | 9.53 | 8.57 | 8.31 | 8.16 | 7.91 | 7.91 | 7.96 / 9.83 |
| JHF-131 | 12.01 | 10.95 | 10.31 | 9.45 | 8.61 | 8.36 | 8.20 | 7.92 | 7.91 | 7.97 / 9.74 |
| JHF-132 | 11.97 | 10.93 | 10.31 | 9.48 | 8.65 | 8.40 | 8.24 | 7.94 | 7.86 | 8.02 / 9.77 |
| JHF-133 | 12.03 | 10.97 | 10.38 | 9.47 | 8.64 | 8.44 | 8.24 | 7.98 | 7.91 | 8.06 / 9.83 |
| GHLC-3 | 7.30 | 7.26 | 6.81 | 6.81 | 6.81 | 6.81 | 6.70 | 6.66 | 6.00 | 4.78 / 17.33 |
| GHLC-4 | 7.53 | 7.35 | 7.35 | 7.35 | 7.35 | 7.35 | 7.18 | 6.98 | 6.59 | 4.78 / 13.51 |
| GHLC-5 | 7.55 | 7.39 | 7.39 | 7.39 | 7.39 | 7.39 | 7.21 | 6.96 | 6.52 | 4.78 / 13.55 |
| GHLC-6 | 8.78 | 8.28 | 7.85 | 7.61 | 7.36 | 7.22 | 6.78 | 6.37 | 5.59 | 5.22 / 12.59 |
| GHLC-7 | 8.11 | 8.09 | 7.93 | 7.77 | 7.59 | 7.40 | 6.68 | 6.56 | 5.92 | 5.11 / 13.57 |
| GHLC-8 | 8.68 | 8.68 | 8.19 | 7.75 | 7.46 | 7.16 | 6.13 | 5.90 | 5.67 | 5.24 / 12.60 |
| GHLC-9 | 8.44 | 8.44 | 8.21 | 7.91 | 7.59 | 7.04 | 6.52 | 6.27 | 5.67 | 5.18 / 12.20 |
| GHLC-10 | 8.87 | 8.87 | 8.27 | 8.01 | 7.69 | 7.04 | 5.85 | 5.63 | 5.33 | 5.33 / 12.07 |
| GHLC-11 | 8.88 | 8.80 | 8.16 | 7.89 | 7.64 | 6.69 | 6.17 | 5.73 | 4.70 | 5.15 / 11.60 |
| GHLC-12 | 8.89 | 8.89 | 8.33 | 8.06 | 7.79 | 7.56 | 7.21 | 5.82 | 5.06 | 5.20 / 11.38 |
| GHLC-13 | 8.84 | 8.84 | 8.69 | 8.51 | 7.92 | 7.70 | 7.50 | 6.32 | 5.24 | 5.24 / 11.48 |
| GHLC-14 | 8.91 | 8.91 | 8.36 | 8.10 | 7.87 | 7.09 | 6.95 | 6.04 | 5.18 | 5.21 / 11.43 |
| GHLC-15 | 9.17 | 9.03 | 8.24 | 7.94 | 7.35 | 6.32 | 6.07 | 5.72 | 4.60 | 5.38 / 11.39 |
| GHLC-16 | 9.00 | 9.00 | 8.43 | 8.13 | 7.86 | 6.16 | 6.16 | 5.74 | 5.05 | 5.25 / 11.48 |
| GHLC-17 | 9.17 | 9.14 | 8.33 | 8.03 | 7.75 | 6.34 | 5.99 | 5.67 | 4.83 | 5.30 / 11.44 |
| GHLC-18 | 8.97 | 8.97 | 8.51 | 8.51 | 7.86 | 7.62 | 7.26 | 5.74 | 5.00 | 5.00 / 11.20 |
| GHLC-19 | 9.13 | 9.10 | 8.33 | 8.03 | 7.43 | 5.80 | 5.80 | 5.47 | 4.68 | 5.43 / 11.11 |
| GHLC-20 | 9.16 | 9.16 | 8.35 | 8.03 | 7.74 | 7.30 | 7.04 | 5.33 | 4.58 | 5.04 / 11.08 |
| GHLC-21 | 9.24 | 9.11 | 8.37 | 8.06 | 7.71 | 6.18 | 6.06 | 5.31 | 4.61 | 5.31 / 11.02 |
| GHLC-22 | 9.15 | 9.15 | 8.43 | 8.11 | 7.63 | 6.66 | 6.53 | 5.25 | 4.56 | 5.25 / 11.07 |
| GHLC-23 | 9.22 | 9.22 | 8.45 | 8.13 | 7.72 | 6.07 | 5.95 | 5.35 | 4.67 | 5.35 / 11.13 |
| GHLC-24 | 9.43 | 9.16 | 8.42 | 8.09 | 7.56 | 7.07 | 6.87 | 5.25 | 4.60 | 5.50 / 10.86 |
| GHLC-25 | 9.32 | 9.20 | 8.28 | 7.97 | 6.93 | 5.79 | 5.61 | 5.39 | 4.69 | 5.19 / 10.60 |
| GHLC-26 | 9.26 | 9.26 | 8.42 | 8.11 | 7.57 | 7.42 | 7.08 | 5.68 | 4.81 | 5.47 / 10.92 |
| GHLC-27 | 8.73 | 8.26 | 7.51 | 7.29 | 7.04 | 6.60 | 5.87 | 4.84 | 4.40 | 4.90 / 9.27 |
| GHLC-28 | 9.39 | 8.87 | 8.09 | 7.78 | 7.49 | 7.23 | 6.48 | 5.07 | 4.52 | 5.17 / 10.13 |
| GHLC-29 | 8.91 | 8.31 | 7.70 | 7.42 | 7.17 | 6.91 | 6.06 | 5.02 | 4.58 | 4.80 / 9.74 |
| GHLC-30 | 8.53 | 8.14 | 7.62 | 7.36 | 7.13 | 6.75 | 6.06 | 5.01 | 4.47 | 4.71 / 9.87 |

貸付債権担保住宅金融支援機構債券 / 貸付債権担保住宅金融公庫債券

報告参加会員：みずほ、大和、SMBC日興、野村、三菱UFJエルダノン・スタンレー、ゴールドマン・サックス、クレディ・スイス、BNPパリバ、バークレイズ、
メリル Lynch 日本、新生

| 回号 | Yield Curve Scenarios (%) | | | | | | | | | 最低 / 最高 (%) |
|----------|---------------------------|--------|--------|-------|------|------|-------|-------|-------|--------------|
| | -300bp | -200bp | -100bp | -50bp | 0bp | 50bp | 100bp | 200bp | 300bp | |
| GHLC-31 | 8.24 | 7.92 | 7.53 | 7.27 | 7.03 | 6.51 | 5.75 | 4.69 | 4.34 | 4.69 / 9.58 |
| GHLC-32 | 8.68 | 7.92 | 7.42 | 6.23 | 6.22 | 6.22 | 5.52 | 4.66 | 4.44 | 5.01 / 10.17 |
| GHLC-33 | 8.69 | 8.28 | 7.59 | 6.38 | 6.19 | 6.18 | 5.70 | 4.75 | 4.42 | 5.02 / 9.44 |
| GHLC-34 | 8.85 | 7.97 | 7.44 | 6.33 | 6.28 | 6.16 | 5.49 | 4.68 | 4.46 | 4.50 / 9.58 |
| GHLC-35 | 8.63 | 8.11 | 7.59 | 6.59 | 6.55 | 6.42 | 5.69 | 4.82 | 4.47 | 4.82 / 9.99 |
| GHLC-36 | 8.90 | 8.46 | 7.79 | 7.28 | 7.23 | 6.86 | 5.89 | 4.90 | 4.49 | 4.66 / 9.48 |
| GHLC-37 | 8.85 | 8.42 | 7.77 | 7.07 | 7.02 | 6.65 | 5.84 | 4.87 | 4.49 | 4.84 / 9.21 |
| GHLC-38 | 9.09 | 8.62 | 7.95 | 7.21 | 7.17 | 7.00 | 6.03 | 5.00 | 4.55 | 4.96 / 9.32 |
| GHLC-39 | 8.83 | 8.59 | 7.89 | 7.59 | 7.32 | 6.88 | 5.97 | 4.96 | 4.50 | 4.78 / 9.56 |
| GHLC-40 | 9.50 | 8.76 | 7.98 | 7.53 | 6.87 | 6.87 | 6.31 | 5.11 | 4.52 | 5.41 / 9.40 |
| GHLC-41 | 9.29 | 8.68 | 7.94 | 7.55 | 6.95 | 6.94 | 6.14 | 5.03 | 4.57 | 4.87 / 9.40 |
| GHLC-42 | 9.38 | 9.04 | 8.23 | 7.74 | 7.60 | 7.35 | 6.49 | 5.25 | 4.71 | 5.19 / 9.38 |
| GHLC-43 | 9.77 | 9.09 | 8.33 | 7.49 | 7.36 | 7.21 | 6.71 | 5.38 | 4.83 | 5.38 / 9.77 |
| GHLC-44 | 10.30 | 9.33 | 8.56 | 7.93 | 7.28 | 7.00 | 6.85 | 5.64 | 5.06 | 6.09 / 10.35 |
| GHLC-45 | 10.12 | 9.42 | 8.61 | 8.20 | 7.95 | 7.67 | 6.87 | 5.59 | 5.03 | 5.68 / 10.12 |
| GHLC-46 | 10.40 | 9.58 | 8.77 | 8.15 | 8.07 | 7.74 | 7.23 | 5.70 | 5.04 | 5.92 / 10.40 |
| GHLC-47 | 10.43 | 9.65 | 8.58 | 8.41 | 7.43 | 7.01 | 7.00 | 5.73 | 5.02 | 5.73 / 10.43 |
| GHLC-48 | 9.90 | 9.55 | 8.78 | 7.99 | 7.71 | 7.41 | 7.00 | 5.64 | 5.05 | 5.45 / 9.90 |
| GHLC-49 | 9.84 | 9.50 | 8.65 | 7.86 | 7.11 | 6.96 | 6.80 | 5.61 | 5.09 | 5.41 / 9.84 |
| GHLC-50 | 10.51 | 9.84 | 9.46 | 8.94 | 8.61 | 7.88 | 7.26 | 6.07 | 5.40 | 5.80 / 10.51 |
| GHLC-51 | 10.24 | 9.95 | 9.13 | 8.74 | 8.03 | 7.00 | 6.84 | 5.91 | 5.31 | 5.71 / 10.24 |
| GHLC-52 | 9.95 | 9.68 | 8.83 | 8.56 | 8.23 | 7.62 | 7.02 | 5.58 | 4.99 | 5.39 / 9.68 |
| GHLC-53 | 10.05 | 9.84 | 9.24 | 8.15 | 8.15 | 6.77 | 6.76 | 5.82 | 5.13 | 5.62 / 10.05 |
| JHF-S1 | 8.20 | 7.45 | 7.23 | 6.93 | 6.75 | 6.35 | 5.78 | 5.10 | 4.24 | 5.07 / 12.58 |
| JHF-S2 | 8.22 | 7.93 | 7.24 | 6.93 | 6.74 | 6.24 | 5.95 | 5.12 | 4.12 | 4.87 / 12.54 |
| JHF-S3 | 8.19 | 7.93 | 7.19 | 7.07 | 6.74 | 6.27 | 5.95 | 5.11 | 4.14 | 5.08 / 12.54 |
| JHF-S4 | 8.42 | 7.91 | 7.68 | 7.31 | 6.94 | 6.39 | 6.21 | 5.02 | 4.16 | 5.13 / 12.13 |
| JHF-S5 | 8.57 | 8.37 | 7.78 | 7.27 | 7.00 | 6.32 | 6.32 | 5.10 | 4.21 | 5.10 / 11.82 |
| JHF-S6 | 8.67 | 8.18 | 8.10 | 7.36 | 7.01 | 6.65 | 6.44 | 5.18 | 4.22 | 5.29 / 11.99 |
| JHF-S7 | 8.59 | 8.51 | 8.15 | 7.25 | 6.90 | 6.56 | 5.95 | 5.06 | 4.25 | 4.84 / 11.80 |
| JHF-S8 | 8.74 | 8.48 | 8.21 | 7.18 | 7.10 | 6.86 | 6.53 | 5.03 | 4.27 | 5.33 / 11.41 |
| JHF-S9 | 8.83 | 8.47 | 8.21 | 7.38 | 7.11 | 6.86 | 6.14 | 5.02 | 4.30 | 5.02 / 11.36 |
| JHF-S10 | 9.42 | 8.63 | 8.29 | 7.90 | 7.12 | 7.11 | 6.68 | 5.16 | 4.41 | 5.55 / 11.19 |
| JHF-S11 | 9.71 | 8.94 | 8.42 | 8.02 | 7.31 | 6.93 | 6.73 | 5.17 | 4.30 | 5.45 / 11.15 |
| JHF-S12 | 9.85 | 9.05 | 8.46 | 7.91 | 7.37 | 6.72 | 6.71 | 5.24 | 4.41 | 5.69 / 10.98 |
| JHF-S13 | 7.84 | 7.09 | 6.55 | 5.97 | 5.66 | 5.13 | 5.18 | 4.50 | 4.15 | 4.64 / 11.49 |
| JHF-S14 | 7.80 | 7.12 | 6.53 | 6.10 | 5.72 | 5.06 | 5.06 | 4.50 | 4.15 | 4.64 / 11.62 |
| JHF-S15 | 7.82 | 7.25 | 6.55 | 5.99 | 5.52 | 5.22 | 5.21 | 4.51 | 4.16 | 4.64 / 10.63 |
| JHF-S16 | 8.28 | 7.58 | 6.72 | 5.79 | 5.67 | 5.40 | 5.24 | 4.53 | 4.17 | 4.78 / 10.74 |
| JHF-S17 | 8.17 | 7.56 | 6.37 | 6.37 | 5.66 | 5.40 | 5.24 | 4.53 | 4.17 | 4.78 / 10.72 |
| JHF-S18 | 8.14 | 7.65 | 6.59 | 6.23 | 5.59 | 5.27 | 5.17 | 4.53 | 4.18 | 4.78 / 10.65 |
| GHLC-S1 | 8.10 | 7.83 | 6.60 | 6.48 | 6.45 | 5.99 | 5.40 | 5.13 | 4.54 | 4.76 / 12.45 |
| GHLC-S2 | 8.12 | 7.85 | 6.81 | 6.48 | 6.44 | 5.99 | 5.45 | 5.17 | 4.20 | 4.73 / 12.47 |
| GHLC-S3 | 8.09 | 7.83 | 6.67 | 6.67 | 6.64 | 5.99 | 5.45 | 5.17 | 4.27 | 4.76 / 12.47 |
| GHLC-S4 | 8.12 | 7.50 | 6.80 | 6.80 | 6.72 | 6.05 | 5.68 | 5.19 | 4.35 | 4.86 / 12.53 |
| GHLC-S5 | 8.11 | 7.61 | 6.81 | 6.61 | 6.57 | 6.06 | 5.43 | 5.31 | 4.32 | 4.85 / 12.53 |
| GHLC-S6 | 8.15 | 7.88 | 7.05 | 7.00 | 6.74 | 6.17 | 5.85 | 5.21 | 4.37 | 4.89 / 12.59 |
| GHLC-S7 | 8.16 | 7.88 | 7.04 | 6.71 | 6.61 | 6.17 | 5.85 | 5.27 | 4.20 | 4.94 / 12.59 |
| GHLC-S8 | 8.19 | 7.91 | 6.98 | 6.98 | 6.74 | 6.12 | 5.78 | 5.19 | 4.21 | 4.67 / 12.58 |
| GHLC-S9 | 8.17 | 7.91 | 7.12 | 7.12 | 6.74 | 6.12 | 5.72 | 5.15 | 4.17 | 4.63 / 12.57 |
| GHLC-S10 | 8.24 | 7.95 | 6.93 | 6.66 | 6.41 | 6.13 | 5.78 | 5.09 | 4.27 | 5.01 / 12.57 |

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