

PSJ予測統計値  
(中央値)

2022年 9月 16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、BNPパリバ、バークレイズ、BofA |                           |        |        |       |      |      |       |       |       |              |  |
| 回号   | Yield Curve Scenarios (%) |        |        |       |      |      |       |       |       | 最低 / 最高(%)   |  |
|  | -300bp                    | -200bp | -100bp | -50bp | 0bp  | 50bp | 100bp | 200bp | 300bp |              |  |
| JHF-1  | 0.00                      | 0.00   | 0.00   | 0.00  | 0.00 | 0.00 | 0.00  | 0.00  | 0.00  | 0.00 / 0.00  |  |
| JHF-2  | 8.37                      | 8.37   | 8.35   | 8.15  | 7.77 | 7.12 | 7.06  | 6.00  | 5.70  | 5.90 / 10.22 |  |
| JHF-3  | 8.24                      | 8.17   | 7.91   | 7.85  | 7.33 | 7.17 | 7.17  | 6.35  | 6.33  | 5.97 / 10.00 |  |
| JHF-4  | 7.83                      | 7.83   | 7.48   | 7.25  | 7.18 | 7.07 | 6.97  | 6.28  | 6.26  | 6.06 / 10.07 |  |
| JHF-5  | 0.00                      | 0.00   | 0.00   | 0.00  | 0.00 | 0.00 | 0.00  | 0.00  | 0.00  | 0.00 / 0.00  |  |
| JHF-6  | 7.99                      | 7.94   | 7.65   | 7.30  | 7.30 | 6.51 | 6.48  | 6.26  | 5.73  | 5.73 / 10.85 |  |
| JHF-7  | 8.47                      | 8.47   | 7.43   | 7.42  | 7.36 | 6.81 | 6.73  | 6.02  | 5.61  | 5.95 / 9.83  |  |
| JHF-8  | 8.59                      | 8.59   | 7.85   | 7.71  | 7.62 | 7.42 | 7.42  | 6.25  | 6.13  | 6.27 / 11.37 |  |
| JHF-9  | 8.71                      | 8.71   | 7.73   | 7.73  | 7.65 | 7.45 | 7.39  | 6.10  | 5.66  | 6.08 / 9.98  |  |
| JHF-10   | 8.39                      | 8.39   | 8.14   | 8.14  | 7.72 | 7.30 | 7.15  | 5.87  | 5.64  | 5.85 / 9.50  |  |
| JHF-11   | 9.24                      | 8.86   | 8.75   | 8.33  | 7.86 | 7.40 | 7.18  | 6.04  | 5.69  | 6.06 / 9.92  |  |
| JHF-12   | 8.62                      | 8.62   | 8.41   | 8.41  | 7.96 | 7.43 | 7.31  | 6.04  | 5.72  | 6.10 / 9.84  |  |
| JHF-13   | 8.53                      | 8.53   | 8.36   | 8.36  | 7.98 | 7.55 | 7.41  | 6.00  | 5.76  | 6.09 / 9.79  |  |
| JHF-14   | 8.37                      | 8.37   | 8.08   | 8.08  | 7.73 | 7.45 | 7.23  | 5.87  | 5.75  | 5.92 / 9.39  |  |
| JHF-15   | 9.26                      | 9.14   | 8.42   | 8.03  | 7.83 | 7.27 | 7.00  | 6.18  | 5.79  | 6.31 / 10.27 |  |
| JHF-16   | 8.86                      | 8.86   | 8.13   | 7.79  | 7.46 | 7.18 | 6.77  | 6.00  | 5.66  | 6.18 / 10.71 |  |
| JHF-17   | 9.29                      | 9.06   | 8.38   | 8.23  | 8.03 | 7.38 | 6.93  | 6.16  | 5.82  | 6.48 / 10.26 |  |
| JHF-18   | 9.26                      | 9.23   | 8.32   | 8.01  | 7.85 | 7.23 | 6.91  | 6.00  | 5.77  | 6.32 / 10.06 |  |
| JHF-19   | 8.71                      | 8.71   | 8.32   | 8.26  | 7.84 | 7.43 | 7.10  | 5.86  | 5.66  | 5.93 / 9.52  |  |
| JHF-20   | 9.24                      | 9.24   | 8.80   | 8.34  | 8.02 | 7.39 | 7.07  | 5.77  | 5.77  | 5.92 / 9.60  |  |
| JHF-21   | 9.21                      | 9.21   | 8.64   | 8.42  | 8.11 | 7.28 | 6.97  | 5.91  | 5.84  | 6.37 / 9.89  |  |
| JHF-22   | 9.19                      | 9.19   | 8.60   | 8.50  | 8.11 | 7.16 | 6.95  | 5.91  | 5.84  | 6.39 / 9.87  |  |
| JHF-23   | 9.54                      | 9.54   | 8.64   | 8.19  | 8.09 | 7.24 | 6.94  | 6.03  | 5.88  | 6.66 / 10.46 |  |
| JHF-24   | 9.57                      | 9.57   | 8.57   | 8.57  | 8.26 | 7.23 | 6.93  | 6.05  | 5.84  | 6.62 / 10.20 |  |
| JHF-25   | 9.44                      | 9.39   | 8.67   | 8.41  | 8.14 | 7.16 | 6.86  | 5.89  | 5.70  | 6.52 / 10.04 |  |
| JHF-26   | 9.74                      | 9.74   | 8.77   | 8.76  | 8.05 | 7.47 | 6.93  | 6.05  | 5.74  | 6.42 / 10.55 |  |
| JHF-27   | 9.59                      | 9.59   | 8.91   | 8.82  | 8.46 | 7.22 | 6.92  | 5.92  | 5.83  | 6.44 / 11.16 |  |
| JHF-28   | 8.99                      | 8.99   | 8.84   | 8.74  | 7.84 | 7.40 | 7.08  | 5.78  | 5.62  | 6.30 / 9.67  |  |
| JHF-29   | 9.07                      | 9.07   | 8.54   | 8.46  | 7.86 | 7.44 | 6.94  | 5.62  | 5.59  | 6.03 / 9.48  |  |
| JHF-30   | 9.00                      | 9.00   | 8.56   | 8.54  | 7.95 | 7.60 | 6.82  | 5.69  | 5.57  | 5.84 / 9.33  |  |
| JHF-31   | 9.03                      | 9.03   | 8.97   | 8.25  | 8.20 | 7.72 | 6.77  | 5.66  | 5.66  | 6.04 / 9.31  |  |
| JHF-32   | 9.15                      | 9.15   | 8.80   | 8.49  | 8.12 | 7.65 | 6.87  | 5.78  | 5.63  | 6.11 / 9.35  |  |
| JHF-33   | 9.12                      | 9.12   | 8.34   | 8.32  | 8.16 | 7.67 | 6.73  | 5.71  | 5.71  | 6.01 / 9.36  |  |
| JHF-34   | 9.25                      | 9.25   | 9.17   | 8.45  | 8.33 | 7.27 | 6.67  | 5.72  | 5.69  | 6.08 / 9.38  |  |
| JHF-35   | 9.49                      | 9.49   | 9.32   | 8.82  | 8.80 | 7.52 | 6.72  | 5.76  | 5.76  | 6.14 / 10.36 |  |
| JHF-36   | 9.44                      | 9.44   | 8.94   | 8.92  | 8.80 | 7.60 | 6.67  | 5.86  | 5.86  | 5.86 / 11.15 |  |
| JHF-37   | 8.96                      | 8.96   | 8.51   | 8.49  | 8.38 | 7.65 | 6.55  | 5.77  | 5.75  | 6.21 / 11.17 |  |
| JHF-38   | 9.06                      | 9.06   | 9.05   | 9.05  | 8.73 | 7.50 | 6.60  | 5.80  | 5.79  | 5.90 / 11.47 |  |
| JHF-39   | 9.43                      | 9.43   | 9.26   | 9.25  | 8.25 | 7.09 | 6.52  | 5.81  | 5.80  | 5.99 / 11.89 |  |
| JHF-40   | 9.35                      | 9.35   | 8.90   | 8.88  | 8.32 | 7.22 | 6.20  | 5.89  | 5.89  | 5.88 / 11.87 |  |
| JHF-41   | 9.40                      | 9.40   | 8.53   | 8.53  | 8.12 | 7.07 | 6.28  | 5.85  | 5.85  | 5.58 / 11.32 |  |
| JHF-42   | 9.33                      | 9.33   | 8.44   | 8.42  | 7.50 | 6.57 | 6.08  | 5.87  | 5.87  | 5.47 / 10.97 |  |
| JHF-43   | 9.40                      | 9.40   | 8.37   | 8.34  | 7.45 | 6.97 | 6.21  | 5.84  | 5.84  | 5.62 / 11.02 |  |
| JHF-44   | 9.00                      | 9.00   | 8.12   | 8.08  | 7.85 | 6.86 | 6.06  | 5.94  | 5.94  | 5.69 / 11.28 |  |
| JHF-45   | 9.48                      | 9.48   | 8.88   | 8.83  | 8.52 | 7.25 | 6.74  | 5.99  | 5.99  | 6.16 / 11.89 |  |
| JHF-46   | 9.47                      | 9.47   | 9.05   | 9.03  | 8.90 | 7.75 | 6.80  | 6.13  | 6.13  | 6.38 / 12.23 |  |
| JHF-47   | 10.54                     | 10.23  | 9.23   | 9.23  | 8.88 | 8.27 | 7.17  | 6.36  | 6.16  | 6.35 / 12.64 |  |
| JHF-48   | 9.87                      | 9.87   | 9.43   | 9.37  | 8.62 | 8.28 | 7.18  | 6.28  | 6.28  | 6.80 / 12.38 |  |
| JHF-49   | 10.22                     | 10.22  | 9.59   | 9.06  | 9.05 | 8.52 | 7.35  | 6.15  | 6.15  | 6.50 / 12.57 |  |
| JHF-50   | 9.90                      | 9.90   | 9.65   | 9.42  | 8.98 | 8.44 | 7.21  | 6.15  | 6.15  | 6.97 / 12.62 |  |
| JHF-51   | 9.29                      | 9.29   | 9.28   | 9.28  | 9.01 | 7.98 | 6.86  | 6.11  | 6.11  | 6.72 / 12.40 |  |

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| 回号      | Yield Curve Scenarios (%) |        |        |       |      |      |       |       |       |              | 最低 / 最高 (%) |  |
|---------|---------------------------|--------|--------|-------|------|------|-------|-------|-------|--------------|-------------|--|
|         | -300bp                    | -200bp | -100bp | -50bp | 0bp  | 50bp | 100bp | 200bp | 300bp |              |             |  |
| JHF-52  | 10.03                     | 10.03  | 9.70   | 9.12  | 9.04 | 7.91 | 6.87  | 6.16  | 6.16  | 5.94 / 12.02 |             |  |
| JHF-53  | 9.93                      | 9.93   | 9.75   | 9.35  | 8.67 | 7.58 | 6.61  | 6.18  | 6.18  | 6.46 / 11.95 |             |  |
| JHF-54  | 9.51                      | 9.51   | 9.50   | 9.44  | 8.35 | 7.33 | 6.43  | 6.15  | 6.15  | 6.32 / 11.59 |             |  |
| JHF-55  | 9.87                      | 9.87   | 9.73   | 8.76  | 8.76 | 6.88 | 6.72  | 6.07  | 6.07  | 6.07 / 11.14 |             |  |
| JHF-56  | 10.47                     | 10.36  | 9.26   | 9.26  | 8.19 | 7.24 | 6.39  | 6.13  | 6.13  | 5.62 / 11.30 |             |  |
| JHF-57  | 10.56                     | 10.41  | 9.35   | 9.35  | 8.27 | 7.31 | 6.45  | 6.19  | 6.19  | 5.68 / 11.30 |             |  |
| JHF-58  | 10.98                     | 9.91   | 9.83   | 9.55  | 8.08 | 7.03 | 6.27  | 6.12  | 6.12  | 5.56 / 10.98 |             |  |
| JHF-59  | 10.92                     | 10.34  | 9.80   | 9.23  | 8.24 | 7.34 | 6.53  | 6.16  | 6.16  | 5.80 / 11.63 |             |  |
| JHF-60  | 10.92                     | 10.43  | 9.55   | 9.47  | 8.53 | 7.62 | 6.80  | 6.18  | 6.18  | 6.04 / 11.87 |             |  |
| JHF-61  | 9.88                      | 9.88   | 9.79   | 9.42  | 8.86 | 7.17 | 6.36  | 6.20  | 6.20  | 5.71 / 11.00 |             |  |
| JHF-62  | 10.15                     | 10.15  | 9.15   | 9.15  | 8.34 | 7.46 | 6.72  | 6.12  | 6.12  | 5.68 / 10.67 |             |  |
| JHF-63  | 10.19                     | 10.19  | 9.11   | 9.00  | 8.32 | 7.09 | 6.21  | 6.15  | 6.15  | 5.65 / 10.19 |             |  |
| JHF-64  | 10.16                     | 10.16  | 8.79   | 8.36  | 8.07 | 6.93 | 6.26  | 6.16  | 6.16  | 5.68 / 9.96  |             |  |
| JHF-65  | 9.64                      | 9.64   | 8.98   | 8.24  | 7.52 | 6.56 | 6.13  | 6.12  | 6.12  | 5.15 / 9.57  |             |  |
| JHF-66  | 10.16                     | 10.16  | 8.98   | 8.36  | 7.74 | 6.86 | 6.22  | 6.22  | 6.22  | 5.31 / 9.96  |             |  |
| JHF-67  | 9.68                      | 9.68   | 8.96   | 8.68  | 7.85 | 6.79 | 6.18  | 6.16  | 6.16  | 5.50 / 9.68  |             |  |
| JHF-68  | 9.92                      | 9.92   | 9.03   | 8.24  | 7.89 | 6.83 | 6.24  | 6.19  | 6.19  | 5.44 / 9.76  |             |  |
| JHF-69  | 9.95                      | 9.95   | 9.06   | 8.26  | 8.12 | 7.23 | 6.33  | 6.22  | 6.22  | 5.46 / 9.63  |             |  |
| JHF-70  | 10.12                     | 10.12  | 9.13   | 8.63  | 7.94 | 7.61 | 6.67  | 6.33  | 6.33  | 5.98 / 10.13 |             |  |
| JHF-71  | 9.71                      | 9.71   | 9.06   | 8.53  | 7.97 | 7.87 | 7.09  | 6.36  | 6.36  | 5.90 / 10.20 |             |  |
| JHF-72  | 10.05                     | 10.05  | 9.11   | 8.60  | 8.18 | 7.67 | 6.66  | 6.42  | 6.42  | 5.98 / 10.05 |             |  |
| JHF-73  | 9.88                      | 9.88   | 9.29   | 8.33  | 7.81 | 7.35 | 6.44  | 6.34  | 6.34  | 5.73 / 9.58  |             |  |
| JHF-74  | 9.92                      | 9.92   | 9.33   | 8.44  | 7.77 | 7.26 | 6.49  | 6.36  | 6.36  | 5.87 / 9.68  |             |  |
| JHF-75  | 10.70                     | 10.18  | 9.45   | 8.68  | 7.91 | 7.81 | 7.04  | 6.55  | 6.55  | 6.32 / 10.29 |             |  |
| JHF-76  | 10.75                     | 10.22  | 9.55   | 8.81  | 7.93 | 7.93 | 6.70  | 6.54  | 6.54  | 6.42 / 10.32 |             |  |
| JHF-77  | 10.07                     | 10.07  | 9.15   | 8.66  | 8.21 | 7.86 | 6.81  | 6.48  | 6.48  | 6.39 / 10.07 |             |  |
| JHF-78  | 10.04                     | 10.04  | 9.22   | 8.61  | 8.15 | 7.55 | 6.61  | 6.51  | 6.51  | 6.37 / 10.04 |             |  |
| JHF-79  | 10.48                     | 10.22  | 9.50   | 8.60  | 8.47 | 7.80 | 7.05  | 6.53  | 6.50  | 6.44 / 10.11 |             |  |
| JHF-80  | 10.40                     | 10.31  | 9.36   | 8.54  | 7.78 | 7.59 | 6.73  | 6.55  | 6.52  | 6.33 / 9.83  |             |  |
| JHF-81  | 10.44                     | 10.32  | 9.38   | 8.49  | 7.82 | 7.58 | 6.77  | 6.57  | 6.56  | 6.37 / 9.81  |             |  |
| JHF-82  | 10.79                     | 10.31  | 9.25   | 8.54  | 7.91 | 7.60 | 6.71  | 6.63  | 6.59  | 6.45 / 9.80  |             |  |
| JHF-83  | 10.38                     | 10.35  | 9.41   | 8.55  | 7.78 | 7.58 | 6.61  | 6.58  | 6.54  | 6.48 / 9.78  |             |  |
| JHF-84  | 10.17                     | 10.17  | 9.25   | 8.42  | 7.67 | 7.39 | 6.89  | 6.71  | 6.56  | 6.33 / 9.66  |             |  |
| JHF-85  | 10.52                     | 10.25  | 9.39   | 8.42  | 7.85 | 7.36 | 6.68  | 6.68  | 6.58  | 6.52 / 9.62  |             |  |
| JHF-86  | 10.46                     | 10.15  | 9.43   | 8.49  | 7.90 | 7.35 | 6.72  | 6.72  | 6.52  | 6.21 / 9.51  |             |  |
| JHF-87  | 10.33                     | 10.26  | 9.30   | 8.41  | 7.72 | 7.37 | 7.02  | 6.80  | 6.61  | 6.44 / 9.62  |             |  |
| JHF-88  | 10.42                     | 10.28  | 9.45   | 8.55  | 7.82 | 7.31 | 6.73  | 6.70  | 6.60  | 6.69 / 9.45  |             |  |
| JHF-89  | 10.54                     | 10.25  | 9.39   | 8.37  | 7.60 | 7.29 | 6.91  | 6.76  | 6.61  | 6.32 / 9.47  |             |  |
| JHF-90  | 10.71                     | 10.31  | 9.38   | 8.36  | 7.63 | 7.25 | 6.99  | 6.74  | 6.65  | 6.39 / 9.38  |             |  |
| JHF-91  | 10.49                     | 10.29  | 9.40   | 8.38  | 7.63 | 7.21 | 6.92  | 6.72  | 6.62  | 6.38 / 9.33  |             |  |
| JHF-92  | 10.54                     | 10.27  | 9.30   | 8.30  | 7.65 | 7.12 | 7.00  | 6.69  | 6.59  | 6.44 / 8.99  |             |  |
| JHF-93  | 10.52                     | 10.28  | 9.26   | 8.24  | 7.62 | 7.07 | 7.01  | 6.65  | 6.60  | 6.30 / 8.91  |             |  |
| JHF-94  | 10.58                     | 10.32  | 9.29   | 8.35  | 7.70 | 7.10 | 7.02  | 6.63  | 6.44  | 6.28 / 9.03  |             |  |
| JHF-95  | 10.53                     | 10.37  | 9.23   | 8.26  | 7.23 | 6.87 | 6.63  | 6.62  | 6.24  | 6.17 / 8.90  |             |  |
| JHF-96  | 10.56                     | 10.25  | 9.32   | 8.19  | 7.55 | 6.98 | 6.84  | 6.54  | 6.26  | 6.21 / 8.84  |             |  |
| JHF-97  | 10.60                     | 10.26  | 9.34   | 8.22  | 7.59 | 7.04 | 7.02  | 6.62  | 6.44  | 6.25 / 8.87  |             |  |
| JHF-98  | 10.60                     | 10.29  | 9.35   | 8.33  | 7.45 | 7.32 | 7.08  | 6.65  | 6.46  | 6.28 / 8.83  |             |  |
| JHF-99  | 10.60                     | 10.23  | 9.38   | 8.32  | 7.68 | 7.23 | 7.20  | 6.63  | 6.54  | 6.24 / 8.94  |             |  |
| JHF-100 | 10.63                     | 10.20  | 9.37   | 8.41  | 7.59 | 7.19 | 7.07  | 6.68  | 6.52  | 6.29 / 8.79  |             |  |
| JHF-101 | 10.43                     | 10.15  | 9.35   | 8.38  | 7.71 | 7.20 | 7.11  | 6.71  | 6.49  | 6.33 / 8.92  |             |  |
| JHF-102 | 10.66                     | 10.21  | 9.35   | 8.48  | 7.45 | 7.38 | 7.18  | 6.66  | 6.49  | 6.31 / 9.03  |             |  |
| JHF-103 | 10.66                     | 10.25  | 9.36   | 8.34  | 7.47 | 7.21 | 7.17  | 6.67  | 6.51  | 6.28 / 8.83  |             |  |
| JHF-104 | 10.62                     | 10.19  | 9.31   | 8.37  | 7.62 | 7.33 | 7.18  | 6.69  | 6.51  | 6.28 / 8.95  |             |  |
| JHF-105 | 10.53                     | 10.24  | 9.29   | 8.42  | 7.46 | 7.24 | 7.08  | 6.71  | 6.53  | 6.25 / 8.79  |             |  |
| JHF-106 | 10.57                     | 10.26  | 9.31   | 8.42  | 7.39 | 7.16 | 7.10  | 6.70  | 6.47  | 6.24 / 8.77  |             |  |
| JHF-107 | 10.47                     | 10.31  | 9.15   | 8.40  | 7.51 | 7.36 | 7.04  | 6.72  | 6.48  | 6.21 / 8.72  |             |  |

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|---------|---------------------------|--------|--------|-------|------|------|-------|-------|-------|------|-------------|--|
|         | -300bp                    | -200bp | -100bp | -50bp | 0bp  | 50bp | 100bp | 200bp | 300bp |      |             |  |
| JHF-108 | 10.57                     | 10.11  | 8.93   | 8.25  | 7.22 | 6.89 | 6.75  | 6.68  | 6.39  | 6.16 | 8.64        |  |
| JHF-109 | 10.70                     | 10.25  | 9.03   | 8.24  | 7.21 | 6.81 | 6.81  | 6.65  | 6.45  | 6.20 | 8.71        |  |
| JHF-110 | 10.79                     | 10.16  | 9.04   | 8.28  | 7.32 | 6.85 | 6.85  | 6.81  | 6.43  | 6.20 | 8.68        |  |
| JHF-111 | 10.75                     | 10.16  | 8.95   | 8.34  | 7.24 | 6.85 | 6.85  | 6.74  | 6.45  | 6.18 | 8.68        |  |
| JHF-112 | 10.68                     | 10.07  | 8.82   | 7.96  | 6.89 | 6.86 | 6.86  | 6.86  | 6.34  | 6.13 | 8.59        |  |
| JHF-113 | 10.65                     | 10.02  | 8.84   | 7.95  | 6.91 | 6.88 | 6.85  | 6.85  | 6.32  | 6.10 | 8.55        |  |
| JHF-114 | 10.65                     | 10.02  | 8.93   | 8.18  | 7.07 | 6.89 | 6.78  | 6.74  | 6.34  | 6.09 | 8.57        |  |
| JHF-115 | 10.64                     | 10.00  | 8.93   | 8.29  | 7.09 | 6.89 | 6.81  | 6.81  | 6.35  | 6.06 | 8.56        |  |
| JHF-116 | 10.60                     | 9.99   | 9.01   | 8.26  | 7.06 | 6.93 | 6.87  | 6.81  | 6.33  | 6.05 | 8.53        |  |
| JHF-117 | 10.60                     | 10.00  | 9.13   | 8.35  | 7.19 | 6.89 | 6.83  | 6.69  | 6.35  | 6.04 | 8.55        |  |
| JHF-118 | 10.57                     | 10.00  | 9.14   | 8.49  | 7.29 | 6.91 | 6.87  | 6.81  | 6.35  | 6.06 | 8.57        |  |
| JHF-119 | 10.52                     | 9.93   | 9.16   | 8.46  | 7.25 | 6.92 | 6.84  | 6.77  | 6.32  | 6.01 | 8.51        |  |
| JHF-120 | 10.50                     | 9.90   | 9.22   | 8.44  | 7.29 | 6.92 | 6.84  | 6.75  | 6.30  | 6.01 | 8.48        |  |
| JHF-121 | 10.49                     | 9.88   | 9.18   | 8.39  | 7.27 | 6.94 | 6.86  | 6.72  | 6.31  | 5.98 | 8.49        |  |
| JHF-122 | 10.44                     | 9.84   | 9.07   | 8.45  | 7.17 | 6.94 | 6.88  | 6.70  | 6.26  | 5.95 | 8.43        |  |
| JHF-123 | 10.42                     | 9.82   | 9.13   | 8.45  | 7.21 | 6.94 | 6.79  | 6.66  | 6.26  | 5.95 | 8.42        |  |
| JHF-124 | 10.40                     | 9.80   | 9.11   | 8.43  | 7.20 | 6.95 | 6.77  | 6.65  | 6.24  | 5.92 | 8.38        |  |
| JHF-125 | 10.35                     | 9.81   | 9.10   | 8.39  | 7.14 | 6.96 | 6.80  | 6.64  | 6.24  | 5.92 | 8.38        |  |
| JHF-126 | 10.33                     | 9.72   | 9.02   | 8.27  | 7.04 | 6.97 | 6.88  | 6.61  | 6.21  | 5.88 | 8.33        |  |
| JHF-127 | 10.31                     | 9.71   | 9.03   | 8.34  | 7.05 | 6.96 | 6.75  | 6.59  | 6.20  | 5.89 | 8.33        |  |
| JHF-128 | 10.27                     | 9.87   | 9.02   | 8.33  | 7.13 | 7.00 | 6.94  | 6.58  | 6.17  | 5.89 | 8.29        |  |
| JHF-129 | 10.26                     | 9.88   | 9.00   | 8.21  | 7.21 | 7.07 | 6.86  | 6.56  | 6.29  | 5.89 | 8.30        |  |
| JHF-130 | 10.24                     | 10.17  | 9.01   | 8.45  | 7.24 | 7.12 | 6.90  | 6.59  | 6.31  | 5.89 | 8.30        |  |
| JHF-131 | 10.23                     | 10.18  | 8.99   | 8.36  | 7.34 | 7.17 | 6.92  | 6.64  | 6.35  | 5.89 | 8.29        |  |
| JHF-132 | 10.21                     | 10.21  | 8.95   | 8.26  | 7.42 | 7.13 | 7.00  | 6.74  | 6.45  | 5.87 | 8.25        |  |
| JHF-133 | 10.23                     | 10.23  | 8.97   | 8.29  | 7.44 | 7.05 | 6.98  | 6.76  | 6.46  | 5.86 | 8.27        |  |
| JHF-134 | 10.24                     | 10.24  | 8.97   | 8.45  | 7.54 | 7.08 | 7.02  | 6.74  | 6.44  | 5.87 | 8.26        |  |
| JHF-135 | 10.54                     | 10.54  | 9.00   | 8.35  | 7.67 | 7.10 | 7.03  | 6.85  | 6.46  | 5.89 | 8.29        |  |
| JHF-136 | 10.57                     | 10.57  | 8.96   | 8.29  | 7.69 | 7.10 | 7.05  | 6.84  | 6.45  | 5.88 | 8.26        |  |
| JHF-137 | 10.59                     | 10.59  | 8.97   | 8.29  | 7.77 | 7.09 | 7.06  | 6.82  | 6.45  | 5.88 | 8.26        |  |
| JHF-138 | 10.61                     | 10.61  | 9.04   | 8.44  | 7.78 | 7.13 | 7.08  | 6.85  | 6.44  | 5.91 | 8.28        |  |
| JHF-139 | 10.64                     | 10.63  | 9.10   | 8.51  | 7.79 | 7.13 | 7.06  | 6.84  | 6.47  | 5.91 | 8.27        |  |
| JHF-140 | 10.83                     | 10.64  | 9.22   | 8.61  | 7.94 | 7.14 | 7.10  | 6.88  | 6.45  | 5.94 | 8.31        |  |
| JHF-141 | 10.86                     | 10.68  | 9.13   | 8.49  | 7.73 | 7.16 | 7.12  | 6.86  | 6.46  | 5.90 | 8.29        |  |
| JHF-142 | 10.71                     | 10.71  | 8.98   | 8.24  | 7.67 | 7.17 | 7.14  | 6.82  | 6.46  | 5.85 | 8.25        |  |
| JHF-143 | 10.44                     | 10.44  | 8.93   | 8.19  | 7.55 | 7.18 | 7.15  | 6.80  | 6.44  | 5.81 | 8.22        |  |
| JHF-144 | 10.47                     | 10.47  | 8.88   | 8.12  | 7.62 | 7.19 | 7.17  | 6.76  | 6.44  | 5.78 | 8.18        |  |
| JHF-145 | 10.49                     | 10.49  | 8.89   | 8.04  | 7.46 | 7.21 | 7.07  | 6.76  | 6.42  | 5.77 | 8.19        |  |
| JHF-146 | 10.51                     | 10.51  | 8.92   | 8.06  | 7.58 | 7.23 | 7.18  | 6.79  | 6.43  | 5.80 | 8.21        |  |
| JHF-147 | 10.54                     | 10.54  | 8.88   | 7.99  | 7.57 | 7.21 | 7.17  | 6.76  | 6.43  | 5.76 | 8.19        |  |
| JHF-148 | 10.28                     | 10.28  | 8.84   | 7.88  | 7.31 | 7.23 | 7.23  | 6.70  | 6.41  | 5.72 | 8.13        |  |
| JHF-149 | 10.30                     | 10.30  | 8.84   | 7.75  | 7.31 | 7.25 | 7.24  | 6.71  | 6.42  | 5.71 | 8.12        |  |
| JHF-150 | 10.33                     | 10.33  | 8.78   | 7.70  | 7.32 | 7.27 | 7.13  | 6.66  | 6.44  | 5.69 | 8.12        |  |
| JHF-151 | 10.36                     | 10.36  | 8.82   | 7.58  | 7.33 | 7.22 | 7.04  | 6.68  | 6.39  | 5.68 | 8.11        |  |
| JHF-152 | 10.38                     | 10.38  | 8.85   | 7.83  | 7.41 | 7.30 | 7.21  | 6.71  | 6.45  | 5.70 | 8.13        |  |
| JHF-153 | 10.69                     | 10.69  | 8.87   | 7.90  | 7.37 | 7.20 | 7.20  | 6.72  | 6.46  | 5.72 | 8.15        |  |
| JHF-154 | 10.72                     | 10.72  | 8.95   | 7.98  | 7.43 | 7.28 | 7.28  | 6.78  | 6.45  | 5.75 | 8.21        |  |
| JHF-155 | 10.74                     | 10.74  | 9.01   | 8.11  | 7.44 | 7.33 | 7.33  | 6.78  | 6.46  | 5.76 | 8.21        |  |
| JHF-156 | 10.78                     | 10.78  | 9.04   | 8.08  | 7.42 | 7.36 | 7.35  | 6.74  | 6.47  | 5.73 | 8.19        |  |
| JHF-157 | 10.63                     | 10.63  | 9.14   | 8.25  | 7.46 | 7.38 | 7.38  | 6.78  | 6.46  | 5.76 | 8.26        |  |
| JHF-158 | 10.75                     | 10.75  | 9.25   | 8.08  | 7.49 | 7.29 | 7.29  | 6.80  | 6.50  | 5.77 | 8.26        |  |
| JHF-159 | 10.86                     | 10.86  | 9.11   | 8.13  | 7.48 | 7.31 | 7.31  | 6.80  | 6.50  | 5.77 | 8.24        |  |
| JHF-160 | 10.89                     | 10.89  | 9.16   | 8.14  | 7.49 | 7.34 | 7.34  | 6.79  | 6.51  | 5.78 | 8.25        |  |
| JHF-161 | 11.24                     | 11.24  | 9.21   | 8.36  | 7.52 | 7.35 | 7.35  | 6.80  | 6.53  | 5.78 | 8.27        |  |
| JHF-162 | 11.10                     | 11.10  | 9.28   | 8.22  | 7.54 | 7.42 | 7.42  | 6.83  | 6.54  | 5.79 | 8.28        |  |
| JHF-163 | 11.16                     | 11.16  | 9.26   | 8.29  | 7.55 | 7.48 | 7.48  | 6.81  | 6.57  | 5.77 | 8.28        |  |

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| 回号      | Yield Curve Scenarios (%) |        |        |       |      |      |       |       |       | 最低 / 最高 (%)  |  |
|---------|---------------------------|--------|--------|-------|------|------|-------|-------|-------|--------------|--|
|         | -300bp                    | -200bp | -100bp | -50bp | 0bp  | 50bp | 100bp | 200bp | 300bp |              |  |
| JHF-164 | 11.29                     | 11.29  | 9.31   | 8.32  | 7.58 | 7.42 | 7.42  | 6.84  | 6.50  | 5.79 / 8.33  |  |
| JHF-165 | 11.25                     | 11.25  | 9.35   | 8.47  | 7.60 | 7.45 | 7.45  | 6.82  | 6.63  | 5.77 / 8.34  |  |
| JHF-166 | 11.13                     | 11.13  | 9.34   | 8.37  | 7.63 | 7.48 | 7.48  | 6.81  | 6.66  | 5.77 / 8.36  |  |
| JHF-167 | 11.45                     | 11.45  | 9.45   | 8.50  | 7.64 | 7.50 | 7.50  | 6.82  | 6.57  | 5.80 / 8.38  |  |
| JHF-168 | 11.52                     | 11.52  | 9.55   | 8.56  | 7.72 | 7.52 | 7.52  | 6.86  | 6.62  | 5.81 / 8.49  |  |
| JHF-169 | 11.57                     | 11.57  | 9.60   | 8.66  | 7.73 | 7.55 | 7.55  | 6.87  | 6.70  | 5.83 / 8.49  |  |
| JHF-170 | 11.62                     | 11.62  | 9.62   | 8.70  | 7.76 | 7.58 | 7.58  | 6.88  | 6.75  | 5.82 / 8.50  |  |
| JHF-171 | 11.49                     | 11.49  | 9.65   | 8.56  | 7.74 | 7.61 | 7.61  | 6.88  | 6.75  | 5.82 / 8.41  |  |
| JHF-172 | 11.54                     | 11.54  | 9.50   | 8.53  | 7.75 | 7.62 | 7.58  | 6.86  | 6.78  | 5.82 / 8.44  |  |
| JHF-173 | 11.43                     | 11.43  | 9.39   | 8.51  | 7.76 | 7.67 | 7.54  | 6.82  | 6.72  | 5.78 / 8.42  |  |
| JHF-174 | 11.40                     | 11.40  | 9.34   | 8.57  | 7.81 | 7.72 | 7.56  | 6.86  | 6.86  | 5.79 / 8.44  |  |
| JHF-175 | 11.73                     | 11.60  | 9.44   | 8.63  | 7.82 | 7.71 | 7.58  | 6.93  | 6.93  | 5.80 / 8.54  |  |
| JHF-176 | 11.78                     | 11.69  | 9.56   | 8.69  | 7.86 | 7.76 | 7.61  | 6.89  | 6.84  | 5.81 / 8.69  |  |
| JHF-177 | 11.85                     | 11.74  | 9.55   | 8.71  | 7.89 | 7.81 | 7.59  | 6.90  | 6.90  | 5.82 / 8.87  |  |
| JHF-178 | 11.93                     | 11.71  | 9.43   | 8.71  | 7.92 | 7.80 | 7.58  | 7.02  | 7.02  | 5.81 / 8.83  |  |
| JHF-179 | 11.99                     | 11.84  | 9.46   | 8.76  | 7.98 | 7.84 | 7.63  | 6.98  | 6.98  | 5.84 / 9.04  |  |
| JHF-180 | 12.24                     | 11.93  | 9.88   | 8.95  | 8.10 | 7.87 | 7.68  | 7.00  | 7.00  | 5.89 / 9.28  |  |
| JHF-181 | 12.14                     | 11.89  | 9.75   | 8.92  | 8.09 | 7.86 | 7.64  | 7.05  | 7.05  | 5.89 / 9.39  |  |
| JHF-182 | 12.27                     | 11.97  | 9.79   | 8.96  | 8.14 | 7.91 | 7.67  | 7.05  | 7.05  | 5.92 / 9.42  |  |
| JHF-183 | 12.28                     | 11.96  | 9.82   | 9.04  | 8.20 | 7.94 | 7.68  | 7.10  | 7.10  | 5.93 / 9.50  |  |
| JHF-184 | 12.33                     | 12.02  | 9.86   | 9.16  | 8.29 | 7.98 | 7.71  | 7.15  | 7.15  | 5.95 / 9.49  |  |
| GHLC-21 | 0.00                      | 0.00   | 0.00   | 0.00  | 0.00 | 0.00 | 0.00  | 0.00  | 0.00  | 0.00 / 0.00  |  |
| GHLC-27 | 6.79                      | 6.69   | 5.87   | 5.54  | 5.53 | 5.15 | 4.58  | 4.41  | 4.34  | 3.67 / 9.98  |  |
| GHLC-28 | 6.20                      | 6.17   | 6.02   | 5.73  | 5.58 | 5.58 | 4.96  | 4.71  | 4.53  | 3.95 / 10.97 |  |
| GHLC-29 | 0.00                      | 0.00   | 0.00   | 0.00  | 0.00 | 0.00 | 0.00  | 0.00  | 0.00  | 0.00 / 0.00  |  |
| GHLC-31 | 0.00                      | 0.00   | 0.00   | 0.00  | 0.00 | 0.00 | 0.00  | 0.00  | 0.00  | 0.00 / 0.00  |  |
| GHLC-32 | 6.53                      | 6.53   | 5.55   | 5.55  | 5.34 | 4.96 | 4.87  | 4.68  | 4.50  | 3.69 / 9.52  |  |
| GHLC-33 | 7.18                      | 7.04   | 6.73   | 6.57  | 5.63 | 5.51 | 5.11  | 4.70  | 4.63  | 3.69 / 10.11 |  |
| GHLC-34 | 7.26                      | 7.15   | 5.89   | 5.87  | 5.68 | 5.57 | 5.10  | 4.35  | 4.35  | 3.78 / 9.91  |  |
| GHLC-35 | 7.41                      | 7.18   | 5.76   | 5.75  | 5.59 | 5.07 | 4.97  | 4.61  | 4.60  | 3.82 / 9.32  |  |
| GHLC-36 | 6.72                      | 6.72   | 5.92   | 5.92  | 5.78 | 4.99 | 4.42  | 4.30  | 4.30  | 3.75 / 11.33 |  |
| GHLC-37 | 7.04                      | 6.91   | 6.00   | 5.53  | 5.52 | 5.34 | 5.24  | 4.94  | 4.85  | 3.89 / 9.26  |  |
| GHLC-38 | 6.91                      | 6.91   | 6.33   | 6.20  | 5.96 | 5.44 | 4.89  | 4.45  | 4.37  | 3.84 / 11.56 |  |
| GHLC-39 | 6.84                      | 6.73   | 5.76   | 5.50  | 5.50 | 5.12 | 5.02  | 4.66  | 4.65  | 3.86 / 11.47 |  |
| GHLC-40 | 7.72                      | 7.44   | 6.19   | 5.84  | 5.81 | 5.34 | 4.90  | 4.66  | 4.27  | 4.01 / 9.77  |  |
| GHLC-41 | 7.73                      | 7.29   | 5.91   | 5.64  | 5.62 | 5.17 | 5.07  | 4.76  | 4.69  | 4.00 / 9.71  |  |
| GHLC-42 | 0.00                      | 0.00   | 0.00   | 0.00  | 0.00 | 0.00 | 0.00  | 0.00  | 0.00  | 0.00 / 0.00  |  |
| GHLC-43 | 6.09                      | 6.04   | 5.86   | 5.53  | 5.52 | 5.51 | 4.78  | 4.60  | 4.60  | 4.04 / 11.67 |  |
| GHLC-44 | 5.95                      | 5.95   | 5.95   | 5.51  | 5.37 | 5.30 | 4.95  | 4.57  | 4.40  | 4.09 / 11.71 |  |
| GHLC-45 | 0.00                      | 0.00   | 0.00   | 0.00  | 0.00 | 0.00 | 0.00  | 0.00  | 0.00  | 0.00 / 0.00  |  |
| GHLC-47 | 5.96                      | 5.96   | 5.68   | 5.51  | 5.46 | 5.45 | 5.31  | 4.90  | 4.80  | 4.20 / 10.42 |  |
| GHLC-48 | 6.21                      | 6.15   | 5.97   | 5.49  | 5.48 | 5.47 | 5.25  | 4.74  | 4.63  | 4.24 / 9.89  |  |
| GHLC-49 | 7.17                      | 6.99   | 6.13   | 5.68  | 5.66 | 5.50 | 5.14  | 4.76  | 4.64  | 4.29 / 10.28 |  |
| GHLC-51 | 6.03                      | 5.98   | 5.97   | 5.91  | 5.90 | 5.78 | 5.50  | 4.76  | 4.76  | 4.31 / 11.07 |  |
| GHLC-52 | 7.74                      | 7.58   | 6.53   | 6.17  | 5.84 | 5.63 | 5.35  | 4.75  | 4.67  | 4.36 / 9.27  |  |
| GHLC-53 | 7.13                      | 7.03   | 6.38   | 6.05  | 5.73 | 5.53 | 5.43  | 4.97  | 4.89  | 4.47 / 9.34  |  |
| JHF-S1  | 7.20                      | 7.20   | 6.87   | 6.62  | 6.12 | 5.51 | 4.96  | 4.66  | 4.15  | 3.46 / 9.84  |  |
| JHF-S2  | 7.19                      | 7.19   | 6.86   | 6.61  | 6.12 | 5.50 | 5.24  | 4.87  | 4.58  | 3.46 / 11.14 |  |
| JHF-S3  | 7.20                      | 7.20   | 6.86   | 6.61  | 6.15 | 5.53 | 5.34  | 4.88  | 4.56  | 3.50 / 11.16 |  |
| JHF-S4  | 8.07                      | 8.07   | 7.30   | 6.73  | 6.09 | 5.48 | 5.03  | 4.80  | 4.42  | 3.63 / 10.28 |  |
| JHF-S5  | 7.88                      | 7.88   | 7.07   | 6.52  | 5.94 | 5.11 | 5.04  | 4.76  | 4.29  | 3.66 / 11.54 |  |
| JHF-S6  | 8.01                      | 8.01   | 7.19   | 6.62  | 6.13 | 5.71 | 5.33  | 4.78  | 4.46  | 3.58 / 10.66 |  |
| JHF-S7  | 7.88                      | 7.88   | 6.89   | 6.66  | 6.07 | 5.53 | 5.08  | 4.75  | 4.19  | 3.67 / 10.87 |  |
| JHF-S8  | 7.67                      | 7.67   | 6.91   | 6.15  | 5.91 | 5.30 | 5.14  | 4.75  | 4.27  | 3.67 / 10.07 |  |
| JHF-S9  | 8.11                      | 8.09   | 7.17   | 6.50  | 5.88 | 5.30 | 5.07  | 4.69  | 4.21  | 3.64 / 10.00 |  |
| JHF-S10 | 7.84                      | 7.65   | 6.88   | 6.29  | 6.08 | 5.74 | 5.45  | 4.71  | 4.27  | 3.86 / 10.04 |  |

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| 回号       | Yield Curve Scenarios (%) |        |        |       |      |      |       |       |       | 最低 / 最高(%)   |  |
|----------|---------------------------|--------|--------|-------|------|------|-------|-------|-------|--------------|--|
|          | -300bp                    | -200bp | -100bp | -50bp | 0bp  | 50bp | 100bp | 200bp | 300bp |              |  |
| JHF-S11  | 7.83                      | 7.82   | 6.92   | 6.27  | 5.79 | 5.62 | 5.56  | 4.65  | 4.31  | 4.04 / 9.91  |  |
| JHF-S12  | 7.88                      | 7.88   | 6.85   | 6.17  | 5.70 | 5.43 | 5.28  | 4.59  | 4.14  | 4.19 / 10.30 |  |
| JHF-T1   | 7.21                      | 7.21   | 6.78   | 6.51  | 6.51 | 6.27 | 6.14  | 5.81  | 5.64  | 5.12 / 9.07  |  |
| JHF-T2   | 6.97                      | 6.97   | 6.78   | 6.54  | 6.47 | 6.26 | 6.14  | 5.82  | 5.65  | 5.16 / 9.06  |  |
| JHF-T3   | 7.40                      | 7.40   | 7.08   | 6.93  | 6.54 | 6.31 | 6.18  | 5.91  | 5.69  | 5.56 / 9.09  |  |
| JHF-T4   | 6.85                      | 6.84   | 6.77   | 6.64  | 6.46 | 6.01 | 5.92  | 5.80  | 5.73  | 5.71 / 8.09  |  |
| JHF-T5   | 7.97                      | 7.97   | 7.97   | 7.15  | 7.14 | 6.39 | 6.28  | 6.06  | 5.73  | 5.54 / 8.34  |  |
| JHF-T6   | 8.11                      | 8.11   | 8.11   | 7.32  | 6.95 | 6.85 | 6.28  | 6.02  | 5.89  | 5.64 / 9.19  |  |
| JHF-T7   | 8.14                      | 8.14   | 8.10   | 7.31  | 7.16 | 7.05 | 6.30  | 6.08  | 5.76  | 5.57 / 8.98  |  |
| JHF-T8   | 8.37                      | 8.32   | 7.93   | 7.37  | 6.93 | 6.83 | 6.30  | 6.08  | 5.82  | 5.47 / 9.11  |  |
| JHF-T9   | 8.19                      | 7.84   | 7.50   | 7.29  | 7.00 | 6.90 | 6.30  | 6.06  | 5.68  | 5.76 / 9.21  |  |
| GHLC-S8  | 0.00                      | 0.00   | 0.00   | 0.00  | 0.00 | 0.00 | 0.00  | 0.00  | 0.00  | 0.00 / 0.00  |  |
| GHLC-S9  | 0.00                      | 0.00   | 0.00   | 0.00  | 0.00 | 0.00 | 0.00  | 0.00  | 0.00  | 0.00 / 0.00  |  |
| GHLC-S10 | 7.28                      | 7.28   | 6.89   | 6.64  | 6.18 | 5.63 | 5.52  | 4.94  | 4.49  | 3.49 / 10.71 |  |

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