# ＰＳＪ予測統計値
## （平均値）

2026年 11月 4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ﾓﾙｶﾞﾝ･ｽﾀﾝﾚｰ,ｺﾞｰﾙﾄﾞﾏﾝ･ｻｯｸｽ,BNPﾊﾟﾘﾊﾞ,ﾊﾞｰｸﾚｲｽﾞ,BofA | | | | | | | | | | |
| 回号 | Yield Curve Scenarios (%) | | | | | | | | | 最低 / 最高(%) |
| | -300bp | -200bp | -100bp | -50bp | 0bp | 50bp | 100bp | 200bp | 300bp | |
| JHF-219 | 7.82 | 6.06 | 5.51 | 5.37 | 5.24 | 5.15 | 5.06 | 4.92 | 4.83 | 2.93 / 7.54 |
| JHF-220 | 7.60 | 5.98 | 5.51 | 5.37 | 5.25 | 5.16 | 5.08 | 4.95 | 4.85 | 2.88 / 7.62 |
| JHF-221 | 7.67 | 6.01 | 5.50 | 5.36 | 5.24 | 5.15 | 5.07 | 4.94 | 4.84 | 2.95 / 7.61 |
| JHF-222 | 7.62 | 6.01 | 5.50 | 5.37 | 5.25 | 5.16 | 5.08 | 4.95 | 4.85 | 2.96 / 7.65 |
| JHF-E55-1 | 8.55 | 6.40 | 5.67 | 5.54 | 5.42 | 5.27 | 5.21 | 5.04 | 4.96 | 3.22 / 7.95 |
| JHF-223 | 7.64 | 6.01 | 5.53 | 5.38 | 5.27 | 5.18 | 5.10 | 4.96 | 4.86 | 2.98 / 7.67 |
| JHF-G1 | 7.48 | 5.98 | 5.57 | 5.43 | 5.33 | 5.23 | 5.16 | 5.02 | 4.93 | 2.98 / 7.71 |
| JHF-224 | 7.70 | 6.05 | 5.56 | 5.43 | 5.32 | 5.23 | 5.14 | 5.01 | 4.90 | 2.96 / 7.77 |
| JHF-E55-2 | 8.86 | 6.47 | 5.79 | 5.63 | 5.47 | 5.39 | 5.32 | 5.14 | 5.02 | 3.36 / 8.05 |
| JHF-225 | 7.73 | 6.10 | 5.59 | 5.45 | 5.34 | 5.24 | 5.17 | 5.03 | 4.94 | 2.97 / 7.77 |
| JHF-226 | 7.88 | 6.16 | 5.64 | 5.49 | 5.38 | 5.28 | 5.20 | 5.06 | 4.96 | 3.00 / 7.81 |
| JHF-E55-3 | 8.89 | 6.62 | 5.86 | 5.66 | 5.56 | 5.36 | 5.30 | 5.13 | 5.05 | 3.16 / 7.95 |
| JHF-227 | 8.10 | 6.31 | 5.71 | 5.56 | 5.44 | 5.34 | 5.26 | 5.13 | 5.02 | 3.01 / 7.86 |
| JHF-228 | 8.21 | 6.34 | 5.74 | 5.59 | 5.48 | 5.37 | 5.28 | 5.15 | 5.04 | 3.06 / 7.88 |
| JHF-229 | 8.60 | 6.55 | 5.81 | 5.64 | 5.51 | 5.40 | 5.31 | 5.17 | 5.07 | 3.08 / 7.89 |
| JHF-G2 | 8.18 | 6.37 | 5.77 | 5.62 | 5.50 | 5.39 | 5.30 | 5.16 | 5.06 | 3.03 / 7.71 |
| JHF-230 | 8.53 | 6.52 | 5.80 | 5.64 | 5.51 | 5.41 | 5.31 | 5.18 | 5.07 | 3.07 / 7.94 |
| JHF-E55-4 | 9.96 | 7.18 | 6.18 | 5.97 | 5.78 | 5.71 | 5.59 | 5.40 | 5.24 | 3.56 / 8.34 |
| JHF-231 | 8.50 | 6.49 | 5.80 | 5.63 | 5.51 | 5.41 | 5.32 | 5.17 | 5.06 | 3.07 / 7.95 |
| JHF-232 | 8.48 | 6.50 | 5.80 | 5.63 | 5.50 | 5.40 | 5.31 | 5.18 | 5.06 | 3.07 / 7.89 |
| JHF-G3 | 8.38 | 6.45 | 5.82 | 5.66 | 5.54 | 5.44 | 5.34 | 5.22 | 5.11 | 3.06 / 7.95 |
| JHF-233 | 8.47 | 6.53 | 5.81 | 5.64 | 5.53 | 5.41 | 5.32 | 5.19 | 5.08 | 3.14 / 7.98 |
| JHF-E55-5 | 10.22 | 7.44 | 6.29 | 6.11 | 5.89 | 5.78 | 5.67 | 5.49 | 5.35 | 3.19 / 8.82 |
| JHF-234 | 11.78 | 8.69 | 6.63 | 6.17 | 5.94 | 5.79 | 5.67 | 5.50 | 5.36 | 3.40 / 7.85 |
| JHF-22 | 6.29 | 5.40 | 4.80 | 4.59 | 4.43 | 4.32 | 4.24 | 4.11 | 4.00 | 3.30 / 5.79 |
| JHF-23 | 6.27 | 5.36 | 4.77 | 4.54 | 4.37 | 4.25 | 4.17 | 4.05 | 3.94 | 3.31 / 5.62 |
| JHF-25 | 8.58 | 7.59 | 6.87 | 6.56 | 6.34 | 6.23 | 6.16 | 6.05 | 5.95 | 3.48 / 20.50 |
| JHF-26 | 7.50 | 6.67 | 6.15 | 5.95 | 5.81 | 5.72 | 5.67 | 5.59 | 5.53 | 3.30 / 18.20 |
| JHF-27 | 7.93 | 6.93 | 6.09 | 5.88 | 5.77 | 5.69 | 5.63 | 5.51 | 5.45 | 3.49 / 17.49 |
| JHF-28 | 7.79 | 6.82 | 5.29 | 5.04 | 4.94 | 4.87 | 4.82 | 4.74 | 4.32 | 3.43 / 9.02 |
| JHF-29 | 7.85 | 6.66 | 5.75 | 5.54 | 5.16 | 4.88 | 4.78 | 4.63 | 4.52 | 3.41 / 9.25 |
| JHF-30 | 7.69 | 6.41 | 5.71 | 5.44 | 5.30 | 4.99 | 4.70 | 4.57 | 4.47 | 3.41 / 10.86 |
| JHF-31 | 7.71 | 6.43 | 5.60 | 5.39 | 5.23 | 5.15 | 4.84 | 4.66 | 4.52 | 3.39 / 10.58 |
| JHF-32 | 8.02 | 6.47 | 5.56 | 5.37 | 5.25 | 5.14 | 5.05 | 4.58 | 4.44 | 3.84 / 9.94 |
| JHF-33 | 7.85 | 6.83 | 5.62 | 5.18 | 5.02 | 4.91 | 4.85 | 4.79 | 4.48 | 3.85 / 8.55 |
| JHF-34 | 8.13 | 6.54 | 5.53 | 5.30 | 5.16 | 5.08 | 5.03 | 4.64 | 4.50 | 3.59 / 9.35 |
| JHF-35 | 8.29 | 6.90 | 5.89 | 5.55 | 5.31 | 4.93 | 4.76 | 4.68 | 4.64 | 3.53 / 10.73 |
| JHF-36 | 8.33 | 6.91 | 6.04 | 5.82 | 5.37 | 4.91 | 4.80 | 4.69 | 4.59 | 3.63 / 10.81 |
| JHF-37 | 8.20 | 6.83 | 5.81 | 5.47 | 5.29 | 5.05 | 4.71 | 4.63 | 4.58 | 3.55 / 10.86 |
| JHF-38 | 8.13 | 6.85 | 5.90 | 5.45 | 5.07 | 4.90 | 4.84 | 4.78 | 4.50 | 3.69 / 8.10 |
| JHF-39 | 8.35 | 6.49 | 5.59 | 5.35 | 5.20 | 5.10 | 4.95 | 4.53 | 4.44 | 3.52 / 9.46 |
| JHF-40 | 8.26 | 6.44 | 5.61 | 5.39 | 5.26 | 5.08 | 4.78 | 4.60 | 4.50 | 3.46 / 9.85 |
| JHF-41 | 7.91 | 6.36 | 5.54 | 5.30 | 5.01 | 4.72 | 4.67 | 4.60 | 4.36 | 3.64 / 8.87 |
| JHF-42 | 7.78 | 6.29 | 5.33 | 5.04 | 4.92 | 4.85 | 4.80 | 4.46 | 4.38 | 3.59 / 8.01 |
| JHF-43 | 7.99 | 6.30 | 5.39 | 5.15 | 4.89 | 4.81 | 4.76 | 4.55 | 4.34 | 3.41 / 7.89 |
| JHF-44 | 7.97 | 6.38 | 5.40 | 5.13 | 5.03 | 4.95 | 4.83 | 4.49 | 4.45 | 3.38 / 8.32 |
| JHF-45 | 8.30 | 6.76 | 5.90 | 5.59 | 5.28 | 4.89 | 4.77 | 4.64 | 4.60 | 3.49 / 10.02 |
| JHF-46 | 8.56 | 7.15 | 5.63 | 5.36 | 5.17 | 5.02 | 4.96 | 4.89 | 4.51 | 3.44 / 8.86 |
| JHF-47 | 8.39 | 7.17 | 5.98 | 5.72 | 5.56 | 5.45 | 5.38 | 4.70 | 4.46 | 3.46 / 13.25 |
| JHF-48 | 8.45 | 7.09 | 5.88 | 5.68 | 5.56 | 5.48 | 5.22 | 4.69 | 4.60 | 3.68 / 11.18 |
| JHF-49 | 8.74 | 7.34 | 5.75 | 5.30 | 5.15 | 5.05 | 4.99 | 4.92 | 4.56 | 3.50 / 8.56 |

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|---|---|---|---|---|---|---|---|---|---|---|
| 報告参加会員：みずほ, 大和, SMBC日興, 野村, 三菱UFJﾓﾙｶﾞﾝ･ｽﾀﾝﾚｰ, ｺﾞｰﾙﾄﾞﾏﾝ･ｻｯｸｽ, BNPﾊﾟﾘﾊﾞ, ﾊﾞｰｸﾚｲｽﾞ, BofA | | | | | | | | | | |
| | Yield Curve Scenarios (%) | | | | | | | | | |
| 回号 | -300bp | -200bp | -100bp | -50bp | 0bp | 50bp | 100bp | 200bp | 300bp | 最低 / 最高(%) |
| JHF-50 | 8.50 | 6.96 | 5.87 | 5.65 | 5.48 | 5.31 | 5.06 | 4.68 | 4.58 | 3.77 / 10.05 |
| JHF-51 | 8.59 | 7.18 | 5.56 | 5.34 | 5.22 | 5.10 | 5.03 | 4.73 | 4.58 | 3.84 / 8.74 |
| JHF-52 | 8.37 | 6.70 | 5.57 | 5.32 | 5.17 | 5.09 | 4.97 | 4.61 | 4.50 | 3.50 / 8.72 |
| JHF-53 | 8.35 | 6.59 | 5.63 | 5.21 | 5.08 | 5.00 | 4.95 | 4.57 | 4.47 | 3.49 / 8.16 |
| JHF-54 | 8.28 | 6.43 | 5.64 | 5.36 | 5.04 | 4.86 | 4.81 | 4.69 | 4.47 | 3.51 / 8.38 |
| JHF-55 | 7.88 | 6.30 | 5.47 | 5.20 | 5.04 | 4.90 | 4.72 | 4.60 | 4.42 | 3.49 / 8.26 |
| JHF-56 | 8.18 | 6.31 | 5.41 | 5.19 | 4.91 | 4.80 | 4.75 | 4.51 | 4.36 | 3.48 / 7.91 |
| JHF-57 | 8.18 | 6.34 | 5.51 | 5.23 | 4.89 | 4.82 | 4.77 | 4.54 | 4.41 | 3.47 / 7.65 |
| JHF-58 | 7.94 | 6.28 | 5.29 | 5.11 | 5.00 | 4.81 | 4.70 | 4.48 | 4.41 | 3.49 / 8.59 |
| JHF-59 | 8.11 | 6.30 | 5.37 | 5.19 | 4.93 | 4.86 | 4.78 | 4.48 | 4.42 | 3.50 / 7.67 |
| JHF-60 | 8.42 | 6.62 | 5.69 | 5.51 | 5.27 | 5.16 | 5.07 | 4.79 | 4.75 | 3.51 / 7.91 |
| JHF-61 | 8.34 | 6.64 | 5.79 | 5.44 | 5.31 | 5.25 | 5.10 | 4.88 | 4.72 | 3.37 / 7.89 |
| JHF-62 | 8.13 | 6.42 | 5.69 | 5.48 | 5.20 | 5.12 | 5.03 | 4.86 | 4.67 | 3.48 / 7.69 |
| JHF-63 | 8.04 | 6.48 | 5.51 | 5.38 | 5.29 | 5.13 | 5.01 | 4.79 | 4.74 | 3.42 / 8.36 |
| JHF-64 | 7.86 | 6.26 | 5.59 | 5.34 | 5.13 | 5.07 | 4.97 | 4.78 | 4.65 | 3.43 / 7.65 |
| JHF-65 | 7.79 | 6.14 | 5.51 | 5.28 | 5.16 | 5.00 | 4.95 | 4.74 | 4.62 | 3.45 / 8.18 |
| JHF-66 | 7.79 | 6.24 | 5.46 | 5.26 | 5.15 | 5.07 | 4.88 | 4.78 | 4.65 | 3.38 / 7.78 |
| JHF-67 | 7.67 | 6.18 | 5.49 | 5.26 | 5.10 | 5.04 | 4.92 | 4.76 | 4.63 | 3.42 / 7.60 |
| JHF-68 | 7.65 | 6.00 | 5.46 | 5.23 | 5.11 | 4.98 | 4.90 | 4.69 | 4.58 | 3.43 / 8.01 |
| JHF-69 | 7.55 | 5.97 | 5.43 | 5.23 | 5.11 | 4.98 | 4.92 | 4.72 | 4.60 | 3.42 / 7.98 |
| JHF-70 | 7.92 | 6.22 | 5.57 | 5.31 | 5.16 | 5.07 | 4.88 | 4.78 | 4.61 | 3.45 / 7.90 |
| JHF-71 | 7.91 | 6.34 | 5.51 | 5.32 | 5.16 | 4.98 | 4.93 | 4.71 | 4.62 | 3.47 / 8.21 |
| JHF-72 | 7.89 | 6.34 | 5.49 | 5.30 | 5.13 | 4.96 | 4.91 | 4.73 | 4.55 | 3.38 / 7.78 |
| JHF-73 | 7.61 | 6.01 | 5.40 | 5.22 | 5.06 | 4.97 | 4.85 | 4.68 | 4.58 | 3.44 / 7.81 |
| JHF-74 | 7.66 | 6.12 | 5.38 | 5.26 | 5.11 | 4.98 | 4.90 | 4.76 | 4.56 | 3.40 / 7.84 |
| JHF-75 | 8.04 | 6.45 | 5.53 | 5.34 | 5.24 | 5.11 | 4.94 | 4.79 | 4.68 | 3.48 / 8.19 |
| JHF-76 | 8.17 | 6.50 | 5.65 | 5.38 | 5.26 | 5.13 | 5.00 | 4.80 | 4.68 | 3.50 / 8.20 |
| JHF-77 | 8.11 | 6.35 | 5.65 | 5.36 | 5.19 | 5.12 | 4.98 | 4.81 | 4.66 | 3.47 / 7.82 |
| JHF-78 | 8.00 | 6.31 | 5.59 | 5.36 | 5.11 | 5.03 | 4.95 | 4.77 | 4.57 | 3.48 / 7.62 |
| JHF-79 | 7.92 | 6.32 | 5.54 | 5.34 | 5.12 | 5.01 | 4.97 | 4.72 | 4.59 | 3.49 / 7.84 |
| JHF-80 | 7.76 | 6.22 | 5.43 | 5.32 | 5.15 | 5.04 | 4.94 | 4.79 | 4.61 | 3.43 / 7.85 |
| JHF-81 | 7.77 | 6.20 | 5.51 | 5.27 | 5.15 | 5.01 | 4.94 | 4.73 | 4.59 | 3.44 / 8.09 |
| JHF-82 | 7.84 | 6.27 | 5.50 | 5.31 | 5.13 | 5.04 | 4.91 | 4.75 | 4.63 | 3.48 / 7.78 |
| JHF-83 | 7.83 | 6.25 | 5.47 | 5.36 | 5.13 | 5.02 | 4.95 | 4.75 | 4.65 | 3.45 / 7.80 |
| JHF-84 | 7.71 | 6.08 | 5.54 | 5.24 | 5.12 | 4.99 | 4.90 | 4.69 | 4.58 | 3.44 / 8.08 |
| JHF-85 | 7.84 | 6.23 | 5.53 | 5.33 | 5.10 | 5.01 | 4.89 | 4.70 | 4.61 | 3.44 / 7.85 |
| JHF-86 | 7.74 | 6.10 | 5.42 | 5.27 | 5.11 | 5.06 | 4.90 | 4.75 | 4.61 | 3.39 / 7.78 |
| JHF-87 | 7.80 | 6.18 | 5.50 | 5.33 | 5.07 | 5.00 | 4.89 | 4.72 | 4.60 | 3.43 / 7.82 |
| JHF-88 | 7.79 | 6.20 | 5.51 | 5.32 | 5.06 | 5.01 | 4.88 | 4.71 | 4.59 | 3.43 / 7.67 |
| JHF-89 | 7.63 | 6.08 | 5.42 | 5.24 | 5.13 | 4.99 | 4.89 | 4.73 | 4.60 | 3.46 / 7.92 |
| JHF-90 | 7.65 | 6.12 | 5.49 | 5.27 | 5.18 | 5.03 | 4.94 | 4.78 | 4.63 | 3.43 / 8.02 |
| JHF-91 | 7.69 | 6.09 | 5.45 | 5.26 | 5.16 | 5.02 | 4.91 | 4.77 | 4.62 | 3.43 / 7.87 |
| JHF-92 | 7.50 | 6.01 | 5.42 | 5.25 | 5.09 | 4.99 | 4.92 | 4.74 | 4.63 | 3.41 / 7.76 |
| JHF-93 | 7.50 | 5.98 | 5.37 | 5.21 | 5.09 | 5.00 | 4.86 | 4.72 | 4.59 | 3.42 / 7.60 |
| JHF-94 | 7.31 | 5.89 | 5.31 | 5.16 | 5.04 | 4.94 | 4.80 | 4.67 | 4.54 | 3.42 / 7.64 |
| JHF-95 | 7.19 | 5.79 | 5.25 | 5.10 | 5.00 | 4.89 | 4.80 | 4.64 | 4.53 | 3.40 / 7.68 |
| JHF-96 | 7.21 | 5.82 | 5.31 | 5.13 | 5.03 | 4.89 | 4.83 | 4.67 | 4.55 | 3.40 / 7.74 |
| JHF-97 | 7.37 | 5.92 | 5.34 | 5.15 | 5.05 | 4.91 | 4.84 | 4.69 | 4.56 | 3.40 / 7.74 |
| JHF-98 | 7.38 | 5.90 | 5.36 | 5.11 | 5.05 | 4.90 | 4.83 | 4.68 | 4.55 | 3.42 / 7.80 |
| JHF-99 | 7.44 | 5.91 | 5.30 | 5.20 | 5.04 | 4.93 | 4.85 | 4.67 | 4.56 | 3.41 / 7.51 |
| JHF-100 | 7.79 | 6.31 | 5.59 | 5.45 | 5.32 | 5.20 | 5.12 | 4.94 | 4.82 | 3.43 / 7.78 |
| JHF-101 | 7.45 | 5.89 | 5.23 | 5.12 | 4.95 | 4.88 | 4.78 | 4.63 | 4.49 | 3.43 / 7.59 |
| JHF-102 | 7.44 | 5.93 | 5.29 | 5.14 | 5.01 | 4.90 | 4.81 | 4.66 | 4.51 | 3.45 / 7.70 |
| JHF-103 | 7.48 | 5.92 | 5.23 | 5.14 | 4.96 | 4.90 | 4.79 | 4.63 | 4.51 | 3.42 / 7.54 |
| JHF-104 | 7.49 | 5.95 | 5.26 | 5.16 | 4.99 | 4.91 | 4.82 | 4.67 | 4.52 | 3.48 / 7.57 |
| JHF-105 | 7.47 | 5.94 | 5.28 | 5.13 | 4.98 | 4.90 | 4.80 | 4.62 | 4.50 | 3.51 / 7.68 |

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|---|---|---|---|---|---|---|---|---|---|---|
| 報告参加会員：みずほ,大和,SMBC日興,野村,三菱UFJﾓﾙｶﾞﾝ･ｽﾀﾝﾚｰ,ｺﾞｰﾙﾄﾞﾏﾝ･ｻｯｸｽ,BNPﾊﾟﾘﾊﾞ,ﾊﾞｰｸﾚｲｽﾞ,BofA | | | | | | | | | | |
| | Yield Curve Scenarios (%) | | | | | | | | | |
| 回号 | -300bp | -200bp | -100bp | -50bp | 0bp | 50bp | 100bp | 200bp | 300bp | 最低 / 最高(%) |
| JHF-106 | 7.53 | 5.98 | 5.30 | 5.18 | 5.01 | 4.94 | 4.82 | 4.68 | 4.54 | 3.52 / 7.67 |
| JHF-107 | 7.35 | 5.86 | 5.27 | 5.11 | 4.98 | 4.88 | 4.80 | 4.62 | 4.51 | 3.56 / 7.72 |
| JHF-108 | 7.03 | 5.68 | 5.22 | 5.07 | 4.99 | 4.87 | 4.78 | 4.64 | 4.53 | 3.58 / 7.59 |
| JHF-109 | 7.05 | 5.62 | 5.10 | 4.98 | 4.83 | 4.76 | 4.65 | 4.51 | 4.38 | 2.28 / 7.58 |
| JHF-110 | 6.98 | 5.57 | 5.10 | 4.91 | 4.85 | 4.74 | 4.61 | 4.49 | 4.37 | 2.43 / 7.71 |
| JHF-111 | 6.92 | 5.56 | 5.09 | 4.97 | 4.82 | 4.75 | 4.67 | 4.51 | 4.39 | 2.34 / 7.74 |
| JHF-112 | 6.72 | 5.47 | 5.02 | 4.90 | 4.80 | 4.68 | 4.61 | 4.47 | 4.36 | 2.44 / 7.60 |
| JHF-113 | 6.71 | 5.46 | 5.04 | 4.89 | 4.80 | 4.70 | 4.60 | 4.46 | 4.36 | 2.44 / 7.62 |
| JHF-114 | 6.81 | 5.52 | 5.06 | 4.94 | 4.82 | 4.71 | 4.64 | 4.49 | 4.37 | 2.42 / 7.50 |
| JHF-115 | 6.83 | 5.54 | 5.08 | 4.92 | 4.84 | 4.69 | 4.63 | 4.50 | 4.39 | 2.43 / 7.67 |
| JHF-116 | 6.84 | 5.52 | 5.06 | 4.91 | 4.82 | 4.70 | 4.65 | 4.49 | 4.36 | 2.30 / 7.63 |
| JHF-117 | 6.95 | 5.60 | 5.11 | 4.97 | 4.83 | 4.77 | 4.65 | 4.54 | 4.40 | 2.43 / 7.50 |
| JHF-118 | 7.02 | 5.61 | 5.11 | 4.99 | 4.85 | 4.76 | 4.66 | 4.51 | 4.38 | 2.44 / 7.59 |
| JHF-119 | 6.98 | 5.59 | 5.12 | 4.99 | 4.83 | 4.76 | 4.65 | 4.52 | 4.40 | 2.44 / 7.49 |
| JHF-120 | 6.99 | 5.62 | 5.12 | 4.96 | 4.88 | 4.75 | 4.69 | 4.54 | 4.41 | 2.37 / 7.63 |
| JHF-121 | 6.98 | 5.61 | 5.15 | 5.00 | 4.89 | 4.78 | 4.69 | 4.52 | 4.42 | 2.44 / 7.58 |
| JHF-122 | 6.95 | 5.58 | 5.12 | 4.98 | 4.84 | 4.77 | 4.66 | 4.54 | 4.41 | 2.46 / 7.45 |
| JHF-123 | 6.98 | 5.62 | 5.13 | 4.99 | 4.90 | 4.78 | 4.71 | 4.56 | 4.44 | 2.44 / 7.53 |
| JHF-124 | 6.98 | 5.61 | 5.12 | 4.98 | 4.89 | 4.78 | 4.70 | 4.56 | 4.43 | 2.42 / 7.51 |
| JHF-125 | 7.04 | 5.63 | 5.14 | 5.00 | 4.90 | 4.79 | 4.71 | 4.57 | 4.44 | 2.45 / 7.51 |
| JHF-126 | 6.95 | 5.62 | 5.17 | 5.03 | 4.90 | 4.82 | 4.70 | 4.58 | 4.46 | 2.46 / 7.49 |
| JHF-127 | 6.99 | 5.62 | 5.14 | 5.00 | 4.90 | 4.80 | 4.72 | 4.57 | 4.45 | 2.48 / 7.44 |
| JHF-128 | 7.11 | 5.68 | 5.20 | 5.04 | 4.91 | 4.82 | 4.71 | 4.59 | 4.47 | 2.36 / 7.44 |
| JHF-129 | 7.08 | 5.64 | 5.19 | 5.05 | 4.94 | 4.84 | 4.74 | 4.58 | 4.48 | 2.48 / 7.50 |
| JHF-130 | 7.20 | 5.71 | 5.20 | 5.06 | 4.95 | 4.83 | 4.76 | 4.57 | 4.47 | 2.49 / 7.53 |
| JHF-131 | 7.19 | 5.71 | 5.21 | 5.07 | 4.94 | 4.85 | 4.75 | 4.61 | 4.49 | 2.40 / 7.51 |
| JHF-132 | 7.25 | 5.74 | 5.22 | 5.08 | 4.97 | 4.86 | 4.77 | 4.60 | 4.49 | 2.47 / 7.41 |
| JHF-133 | 7.21 | 5.73 | 5.24 | 5.06 | 4.95 | 4.85 | 4.76 | 4.63 | 4.50 | 2.46 / 7.41 |
| JHF-134 | 7.29 | 5.78 | 5.25 | 5.10 | 4.98 | 4.87 | 4.81 | 4.62 | 4.50 | 2.49 / 7.36 |
| JHF-135 | 7.37 | 5.82 | 5.28 | 5.12 | 4.99 | 4.88 | 4.81 | 4.63 | 4.51 | 2.39 / 7.35 |
| JHF-136 | 7.33 | 5.76 | 5.25 | 5.12 | 4.98 | 4.89 | 4.79 | 4.66 | 4.54 | 2.45 / 7.47 |
| JHF-137 | 7.36 | 5.80 | 5.27 | 5.13 | 5.01 | 4.91 | 4.81 | 4.68 | 4.55 | 2.50 / 7.43 |
| JHF-138 | 7.48 | 5.85 | 5.29 | 5.14 | 5.03 | 4.90 | 4.81 | 4.67 | 4.55 | 2.45 / 7.46 |
| JHF-139 | 7.48 | 5.84 | 5.30 | 5.14 | 5.03 | 4.93 | 4.84 | 4.67 | 4.56 | 2.50 / 7.41 |
| JHF-140 | 7.55 | 5.88 | 5.33 | 5.14 | 5.03 | 4.92 | 4.85 | 4.66 | 4.54 | 2.42 / 7.40 |
| JHF-141 | 7.51 | 5.88 | 5.31 | 5.17 | 5.04 | 4.93 | 4.83 | 4.69 | 4.57 | 2.52 / 7.37 |
| JHF-142 | 7.36 | 5.79 | 5.28 | 5.15 | 5.01 | 4.90 | 4.82 | 4.68 | 4.56 | 2.51 / 7.40 |
| JHF-143 | 7.30 | 5.76 | 5.26 | 5.14 | 5.01 | 4.89 | 4.81 | 4.66 | 4.55 | 2.51 / 7.41 |
| JHF-144 | 7.30 | 5.78 | 5.27 | 5.14 | 5.03 | 4.91 | 4.81 | 4.68 | 4.56 | 2.51 / 7.30 |
| JHF-145 | 7.25 | 5.77 | 5.29 | 5.10 | 5.01 | 4.90 | 4.83 | 4.67 | 4.54 | 2.44 / 7.26 |
| JHF-146 | 7.34 | 5.81 | 5.30 | 5.16 | 5.03 | 4.95 | 4.84 | 4.70 | 4.58 | 2.51 / 7.24 |
| JHF-147 | 7.30 | 5.80 | 5.28 | 5.16 | 5.03 | 4.91 | 4.83 | 4.69 | 4.58 | 2.53 / 7.23 |
| JHF-148 | 7.09 | 5.70 | 5.24 | 5.12 | 5.00 | 4.90 | 4.81 | 4.67 | 4.56 | 2.53 / 7.24 |
| JHF-149 | 7.11 | 5.70 | 5.27 | 5.11 | 5.01 | 4.91 | 4.82 | 4.68 | 4.56 | 2.53 / 7.22 |
| JHF-150 | 7.05 | 5.67 | 5.26 | 5.08 | 4.99 | 4.89 | 4.82 | 4.67 | 4.55 | 2.53 / 7.10 |
| JHF-151 | 7.02 | 5.62 | 5.21 | 5.09 | 4.98 | 4.87 | 4.80 | 4.65 | 4.54 | 2.52 / 7.16 |
| JHF-152 | 7.14 | 5.70 | 5.24 | 5.11 | 4.98 | 4.90 | 4.80 | 4.67 | 4.56 | 2.46 / 7.11 |
| JHF-153 | 7.18 | 5.71 | 5.24 | 5.13 | 5.02 | 4.90 | 4.82 | 4.67 | 4.56 | 2.55 / 7.20 |
| JHF-154 | 7.26 | 5.76 | 5.28 | 5.14 | 5.02 | 4.92 | 4.84 | 4.69 | 4.57 | 2.55 / 7.23 |
| JHF-155 | 7.30 | 5.78 | 5.28 | 5.12 | 5.02 | 4.90 | 4.83 | 4.68 | 4.56 | 2.48 / 7.23 |
| JHF-156 | 7.27 | 5.76 | 5.27 | 5.12 | 5.02 | 4.92 | 4.84 | 4.69 | 4.56 | 2.47 / 7.14 |
| JHF-157 | 7.38 | 5.81 | 5.31 | 5.15 | 5.04 | 4.94 | 4.85 | 4.71 | 4.59 | 2.51 / 7.13 |
| JHF-158 | 7.34 | 5.82 | 5.31 | 5.18 | 5.05 | 4.95 | 4.86 | 4.72 | 4.60 | 2.56 / 7.11 |
| JHF-159 | 7.36 | 5.81 | 5.32 | 5.17 | 5.05 | 4.94 | 4.86 | 4.71 | 4.60 | 2.50 / 7.16 |
| JHF-160 | 7.37 | 5.82 | 5.30 | 5.17 | 5.04 | 4.94 | 4.86 | 4.71 | 4.59 | 2.50 / 7.16 |
| JHF-161 | 7.39 | 5.82 | 5.32 | 5.17 | 5.04 | 4.95 | 4.85 | 4.70 | 4.59 | 2.50 / 7.09 |

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| | Yield Curve Scenarios (%) | | | | | | | | | |
| 回号 | -300bp | -200bp | -100bp | -50bp | 0bp | 50bp | 100bp | 200bp | 300bp | 最低 / 最高(%) |
| JHF-162 | 7.42 | 5.83 | 5.30 | 5.17 | 5.05 | 4.95 | 4.87 | 4.72 | 4.59 | 2.51 / 7.10 |
| JHF-163 | 7.39 | 5.83 | 5.33 | 5.17 | 5.06 | 4.97 | 4.88 | 4.73 | 4.61 | 2.58 / 7.06 |
| JHF-164 | 7.39 | 5.83 | 5.33 | 5.18 | 5.05 | 4.95 | 4.86 | 4.71 | 4.60 | 2.52 / 7.03 |
| JHF-165 | 7.42 | 5.83 | 5.33 | 5.18 | 5.06 | 4.96 | 4.88 | 4.74 | 4.62 | 2.58 / 7.02 |
| JHF-166 | 7.39 | 5.82 | 5.33 | 5.17 | 5.06 | 4.96 | 4.87 | 4.73 | 4.61 | 2.59 / 6.98 |
| JHF-167 | 7.41 | 5.81 | 5.31 | 5.17 | 5.04 | 4.93 | 4.84 | 4.70 | 4.59 | 2.53 / 6.98 |
| JHF-168 | 7.53 | 5.88 | 5.35 | 5.20 | 5.07 | 4.96 | 4.87 | 4.72 | 4.62 | 2.52 / 6.96 |
| JHF-169 | 7.51 | 5.88 | 5.33 | 5.19 | 5.06 | 4.96 | 4.87 | 4.73 | 4.60 | 2.58 / 7.03 |
| JHF-170 | 7.50 | 5.88 | 5.34 | 5.18 | 5.06 | 4.97 | 4.87 | 4.72 | 4.61 | 2.54 / 6.98 |
| JHF-171 | 7.50 | 5.86 | 5.33 | 5.18 | 5.06 | 4.96 | 4.87 | 4.73 | 4.61 | 2.60 / 6.96 |
| JHF-172 | 7.45 | 5.83 | 5.31 | 5.17 | 5.05 | 4.95 | 4.87 | 4.72 | 4.60 | 2.59 / 6.91 |
| JHF-173 | 7.33 | 5.78 | 5.29 | 5.15 | 5.02 | 4.92 | 4.84 | 4.71 | 4.60 | 2.53 / 6.88 |
| JHF-174 | 7.33 | 5.78 | 5.29 | 5.15 | 5.03 | 4.92 | 4.84 | 4.69 | 4.58 | 2.60 / 6.89 |
| JHF-175 | 7.27 | 5.73 | 5.27 | 5.14 | 5.01 | 4.91 | 4.83 | 4.69 | 4.58 | 2.54 / 6.91 |
| JHF-176 | 7.32 | 5.78 | 5.28 | 5.14 | 5.03 | 4.93 | 4.83 | 4.70 | 4.58 | 2.59 / 6.92 |
| JHF-177 | 7.32 | 5.78 | 5.27 | 5.14 | 5.02 | 4.92 | 4.84 | 4.69 | 4.58 | 2.59 / 6.92 |
| JHF-178 | 7.29 | 5.75 | 5.27 | 5.14 | 5.01 | 4.91 | 4.81 | 4.69 | 4.57 | 2.61 / 6.96 |
| JHF-179 | 7.37 | 5.80 | 5.28 | 5.15 | 5.04 | 4.92 | 4.83 | 4.70 | 4.57 | 2.62 / 6.96 |
| JHF-180 | 7.49 | 5.85 | 5.30 | 5.16 | 5.03 | 4.93 | 4.84 | 4.70 | 4.58 | 2.62 / 6.97 |
| JHF-181 | 7.46 | 5.81 | 5.31 | 5.16 | 5.04 | 4.93 | 4.85 | 4.71 | 4.60 | 2.57 / 6.98 |
| JHF-182 | 7.53 | 5.83 | 5.31 | 5.15 | 5.04 | 4.94 | 4.85 | 4.69 | 4.58 | 2.58 / 6.99 |
| JHF-183 | 7.55 | 5.86 | 5.29 | 5.15 | 5.04 | 4.93 | 4.84 | 4.69 | 4.58 | 2.64 / 6.94 |
| JHF-184 | 7.59 | 5.89 | 5.32 | 5.18 | 5.05 | 4.95 | 4.85 | 4.71 | 4.60 | 2.60 / 7.02 |
| JHF-185 | 7.60 | 5.90 | 5.33 | 5.17 | 5.04 | 4.94 | 4.86 | 4.71 | 4.60 | 2.60 / 7.03 |
| JHF-186 | 7.57 | 5.87 | 5.32 | 5.16 | 5.03 | 4.92 | 4.85 | 4.70 | 4.59 | 2.61 / 7.05 |
| JHF-187 | 7.49 | 5.84 | 5.32 | 5.16 | 5.03 | 4.93 | 4.85 | 4.71 | 4.60 | 2.61 / 7.07 |
| JHF-188 | 7.48 | 5.76 | 5.22 | 5.07 | 4.95 | 4.86 | 4.79 | 4.64 | 4.54 | 2.62 / 7.08 |
| JHF-189 | 7.68 | 5.87 | 5.25 | 5.10 | 4.97 | 4.86 | 4.78 | 4.65 | 4.54 | 2.65 / 6.97 |
| JHF-190 | 7.72 | 5.90 | 5.27 | 5.10 | 4.98 | 4.88 | 4.80 | 4.64 | 4.53 | 2.70 / 7.11 |
| JHF-191 | 8.21 | 6.18 | 5.38 | 5.20 | 5.07 | 4.94 | 4.85 | 4.72 | 4.60 | 2.68 / 7.00 |
| JHF-192 | 8.45 | 6.27 | 5.41 | 5.23 | 5.08 | 4.97 | 4.87 | 4.73 | 4.62 | 2.70 / 7.01 |
| JHF-193 | 7.83 | 5.93 | 5.27 | 5.10 | 4.98 | 4.88 | 4.79 | 4.65 | 4.55 | 2.68 / 7.04 |
| JHF-194 | 8.04 | 6.04 | 5.33 | 5.15 | 5.02 | 4.93 | 4.85 | 4.70 | 4.60 | 2.70 / 7.14 |
| JHF-195 | 7.86 | 5.98 | 5.30 | 5.13 | 5.01 | 4.90 | 4.81 | 4.68 | 4.57 | 2.70 / 7.19 |
| JHF-196 | 7.81 | 5.95 | 5.30 | 5.13 | 4.99 | 4.91 | 4.83 | 4.69 | 4.58 | 2.70 / 7.15 |
| JHF-197 | 7.80 | 5.95 | 5.31 | 5.16 | 5.03 | 4.93 | 4.83 | 4.70 | 4.60 | 2.71 / 7.22 |
| JHF-198 | 7.93 | 6.02 | 5.34 | 5.16 | 5.03 | 4.92 | 4.84 | 4.70 | 4.59 | 2.73 / 7.23 |
| JHF-199 | 8.16 | 6.14 | 5.42 | 5.24 | 5.11 | 5.00 | 4.90 | 4.77 | 4.66 | 2.75 / 7.26 |
| JHF-200 | 8.47 | 6.37 | 5.56 | 5.37 | 5.24 | 5.13 | 5.04 | 4.90 | 4.79 | 2.78 / 7.16 |
| JHF-201 | 8.27 | 6.26 | 5.52 | 5.35 | 5.22 | 5.12 | 5.03 | 4.89 | 4.79 | 2.77 / 7.30 |
| JHF-202 | 8.31 | 6.30 | 5.56 | 5.38 | 5.25 | 5.14 | 5.05 | 4.92 | 4.79 | 2.79 / 7.27 |
| JHF-203 | 7.55 | 5.89 | 5.38 | 5.22 | 5.10 | 5.02 | 4.94 | 4.80 | 4.68 | 2.76 / 7.22 |
| JHF-204 | 7.69 | 5.96 | 5.44 | 5.29 | 5.16 | 5.06 | 4.98 | 4.84 | 4.74 | 2.77 / 7.36 |
| JHF-205 | 7.63 | 5.92 | 5.41 | 5.26 | 5.13 | 5.04 | 4.95 | 4.82 | 4.72 | 2.78 / 7.39 |
| JHF-206 | 7.64 | 5.94 | 5.40 | 5.25 | 5.13 | 5.04 | 4.95 | 4.82 | 4.71 | 2.79 / 7.29 |
| JHF-207 | 7.72 | 5.98 | 5.44 | 5.30 | 5.17 | 5.06 | 4.99 | 4.84 | 4.74 | 2.81 / 7.41 |
| JHF-208 | 7.69 | 5.97 | 5.43 | 5.29 | 5.17 | 5.06 | 4.97 | 4.84 | 4.74 | 2.83 / 7.42 |
| JHF-209 | 7.67 | 5.97 | 5.45 | 5.30 | 5.17 | 5.08 | 5.00 | 4.87 | 4.75 | 2.83 / 7.46 |
| JHF-210 | 7.63 | 5.95 | 5.44 | 5.29 | 5.16 | 5.07 | 4.99 | 4.85 | 4.74 | 2.82 / 7.37 |
| JHF-211 | 7.60 | 5.96 | 5.43 | 5.28 | 5.17 | 5.08 | 5.00 | 4.86 | 4.76 | 2.85 / 7.39 |
| JHF-212 | 7.63 | 5.98 | 5.46 | 5.31 | 5.20 | 5.09 | 5.01 | 4.87 | 4.78 | 2.87 / 7.41 |
| JHF-213 | 7.58 | 5.96 | 5.45 | 5.30 | 5.19 | 5.10 | 5.02 | 4.88 | 4.78 | 2.88 / 7.44 |
| JHF-214 | 7.62 | 5.96 | 5.46 | 5.32 | 5.20 | 5.11 | 5.01 | 4.88 | 4.78 | 2.89 / 7.46 |
| JHF-215 | 7.69 | 6.01 | 5.50 | 5.36 | 5.24 | 5.13 | 5.05 | 4.92 | 4.81 | 2.90 / 7.49 |
| JHF-216 | 7.85 | 6.12 | 5.58 | 5.43 | 5.30 | 5.20 | 5.12 | 4.97 | 4.87 | 2.91 / 7.52 |
| JHF-217 | 7.78 | 6.05 | 5.51 | 5.35 | 5.24 | 5.15 | 5.07 | 4.93 | 4.83 | 2.92 / 7.54 |

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| 回号 | Yield Curve Scenarios (%) | | | | | | | | | 最低 / 最高(%) |
| | -300bp | -200bp | -100bp | -50bp | 0bp | 50bp | 100bp | 200bp | 300bp | |
| JHF-218 | 7.80 | 6.10 | 5.57 | 5.42 | 5.31 | 5.19 | 5.11 | 4.98 | 4.86 | 2.91 / 7.58 |
| JHF-T1 | 10.83 | 10.13 | 9.62 | 9.41 | 9.26 | 9.17 | 8.99 | 7.41 | 7.26 | 3.04 / 41.80 |
| JHF-T2 | 10.52 | 9.82 | 9.35 | 8.28 | 7.67 | 7.53 | 7.38 | 7.21 | 7.06 | 3.04 / 25.18 |
| JHF-T3 | 9.51 | 8.63 | 8.22 | 7.97 | 7.33 | 6.11 | 5.73 | 5.54 | 5.44 | 3.15 / 22.86 |
| JHF-T4 | 8.12 | 7.31 | 6.82 | 6.43 | 5.86 | 5.52 | 5.44 | 5.33 | 5.25 | 3.32 / 9.59 |
| JHF-T5 | 8.33 | 7.44 | 6.65 | 6.22 | 5.87 | 5.70 | 5.59 | 5.46 | 5.39 | 3.43 / 9.62 |
| JHF-T6 | 8.18 | 7.25 | 6.31 | 6.09 | 5.85 | 5.70 | 5.60 | 5.37 | 5.34 | 3.57 / 9.54 |
| JHF-T7 | 8.18 | 7.33 | 6.79 | 6.38 | 5.88 | 5.61 | 5.49 | 5.36 | 5.28 | 3.58 / 9.54 |
| JHF-T8 | 7.91 | 6.99 | 6.47 | 6.24 | 5.95 | 5.69 | 5.49 | 5.14 | 4.92 | 3.50 / 10.77 |
| JHF-T9 | 8.11 | 7.09 | 6.34 | 6.04 | 5.75 | 5.56 | 5.43 | 5.29 | 5.05 | 3.59 / 9.46 |

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