

Track record - Monthly MBS

(As of April 19,2018)

	GHLC MBS #1	GHLC MBS #2	GHLC MBS #3	GHLC MBS #4	GHLC MBS #5	GHLC MBS #6	GHLC MBS #7	GHLC MBS #8	GHLC MBS #9	GHLC MBS #10
Issue size	¥50.0 bn	¥100.0 bn	¥100.0 bn	¥100.0 bn	¥150.0 bn	¥150.0 bn				
Pricing date	Mar 7, 2001	Jun 7, 2001	Sep 6, 2001	Dec 6, 2001	Mar 7, 2002	Jun 4, 2002	Aug 2, 2002	Oct 4, 2002	Dec 5, 2002	Feb 7, 2003
Issue date	Mar 22, 2001	Jun 21, 2001	Sep 20, 2001	Dec 20, 2001	Mar 20, 2002	Jun 21, 2002	Aug 22, 2002	Oct 23, 2002	Dec 20, 2002	Feb 21, 2003
Coupon rate	1.75%	1.78%	1.85%	1.82%	1.90%	1.94%	1.82%	1.67%	1.52%	1.43%
Launching spread *	-	-	-	-	-	55bps (0.55%)	50bps (0.50%)	50bps (0.50%)	51bps (0.51%)	59bps (0.59%)
Issue price	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100
Bond rating*	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)					
Over-collateralization ratio	9.3%	9.3%	9.8%	11.0%	10.6%	10.5%	10.4%	10.9%	10.6%	11.0%
Characteristics of trust pool										
Total initial loan amount	¥55,563,300,000	¥55,576,800,000	¥55,860,000,000	¥56,696,900,000	¥56,416,100,000	¥112,202,500,000	¥112,079,450,000	¥113,091,700,000	¥168,550,300,000	¥169,193,900,000
Number of loans (borrower basis)	2,831	2,807	2,837	2,876	3,170	5,943	5,663	5,954	9,238	8,905
Average initial loan period	29.9years	30.7years	31.0years	30.9years	30.4years	30.6years	31.1years	31.1years	31.1years	31.4years
Average loan age	0.3years	0.3years	0.3years	0.3years	0.3years	0.2years	0.2years	0.3years	0.2years	0.2years
Average LTV	78.47%	79.28%	79.30%	80.16%	78.34%	78.06%	78.70%	79.70%	78.57%	78.59%
Average DTI	18.95%	18.68%	19.09%	18.64%	19.61%	19.00%	19.05%	19.73%	19.59%	19.77%
Weighted average coupon (WAC)	-	2.90%	2.94%	2.68%	2.60%	2.67%	2.66%	2.70%	2.72%	2.69%
Weighted average maturity (WAM)	-	31.0years	31.4years	31.4years	30.9years	31.2years	31.7years	31.6years	31.6years	31.9years

	GHLC MBS #11	GHLC MBS #12	GHLC MBS #13	GHLC MBS #14	GHLC MBS #15	GHLC MBS #16	GHLC MBS #17	GHLC MBS #18	GHLC MBS #19	GHLC MBS #20
Issue size	¥100.0 bn	¥100.0 bn	¥30.0 bn							
Pricing date	May 26, 2003	Aug 28, 2003	Nov 21, 2003	Dec 18, 2003	Jan 22, 2004	Feb 20, 2004	Mar 16, 2004	Apr 21, 2004	May 21, 2004	Jun 21, 2004
Issue date	Jun 11, 2003	Sep 11, 2003	Dec 8, 2003	Jan 7, 2004	Feb 5, 2004	Mar 5, 2004	Mar 29, 2004	May 11, 2004	Jun 7, 2004	Jul 2, 2004
Coupon rate	0.92%	1.69%	1.67%	1.70%	1.69%	1.56%	1.64%	1.89%	1.80%	2.12%
Launching spread *	35bps (0.35%)	35bps (0.35%)	34bps (0.34%)	35bps (0.35%)	34bps (0.34%)	34bps (0.34%)	35bps (0.35%)	33bps (0.33%)	32bps (0.32%)	27bps (0.27%)
Issue price	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100
Bond rating*	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)
Over-collateralization ratio	11.1%	11.5%	11.5%	11.8%	11.8%	11.5%	11.4%	11.5%	11.2%	10.3%
Characteristics of trust pool										
Total initial loan amount	¥113,636,150,000	¥114,063,050,000	¥34,449,250,000	¥34,819,550,000	¥34,736,790,000	¥34,671,700,000	¥34,720,750,000	¥34,809,830,000	¥34,708,750,000	¥34,165,960,000
Number of loans (borrower basis)	6,253	6,082	1,792	1,854	1,843	1,807	1,820	1,784	1,773	1,854
Average initial loan period	31.3years	31.4years	31.4years	31.3years	31.3years	31.4years	31.3years	31.3years	31.6years	31.3years
Average loan age	0.4years	0.4years	0.6years	1.0years	0.9years	0.9years	1.0years	1.0years	1.1years	0.8years
Average LTV	77.85%	77.48%	76.28%	77.36%	77.29%	76.87%	75.98%	76.95%	76.19%	76.59%
Average DTI	19.79%	19.82%	19.48%	19.66%	19.60%	19.57%	19.21%	19.64%	19.68%	19.93%
Weighted average coupon (WAC)	2.67%	2.59%	2.64%	2.66%	2.66%	2.65%	2.65%	2.66%	2.66%	2.65%
Weighted average maturity (WAM)	31.6years	31.8years	31.6years	31.2years	31.3years	31.3years	31.2years	31.2years	31.3years	31.3years

*Launching spread

(Note) Launch Spread is the spread between the coupon rate of MBS and the yield of 10-year reference JGB which is most recently priced.

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*Bond rating and Characteristics of trust pool are the information of date of issuance.

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(As of April 19,2018)

	GHLC MBS #21	GHLC MBS #22	GHLC MBS #23	GHLC MBS #24	GHLC MBS #25	GHLC MBS #26	GHLC MBS #27	GHLC MBS #28	GHLC MBS #29	GHLC MBS #30
Issue size	¥30.0 bn	¥96.6 bn								
Pricing date	Jul 21, 2004	Aug 20, 2004	Sep 21, 2004	Oct 21, 2004	Nov 19, 2004	Dec 20, 2004	Jan 24, 2005	Feb 21, 2005	Mar 16, 2005	Apr 20, 2005
Issue date	Aug 4, 2004	Sep 2, 2004	Oct 6, 2004	Nov 5, 2004	Dec 6, 2004	Jan 6, 2005	Feb 7, 2005	Mar 7, 2005	Mar 29, 2005	May 12, 2005
Coupon rate	2.06%	1.87%	1.79%	1.71%	1.72%	1.71%	1.72%	1.79%	1.81%	1.67%
Launching spread *	27bps (0.27%)	26bps (0.26%)	28bps (0.28%)	27bps (0.27%)	28bps (0.28%)	31bps (0.31%)	36bps (0.36%)	34bps (0.34%)	33bps (0.33%)	38bps (0.38%)
Issue price	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100
Bond rating*	AAA (S&P,R&I)									
Over-collateralization ratio	9.5%	8.8%	8.0%	7.9%	7.7%	8.2%	7.7%	7.4%	7.9%	7.5%
Characteristics of trust pool										
Total initial loan amount	¥33,676,020,000	¥33,405,750,000	¥33,009,490,000	¥32,918,470,000	¥32,714,920,000	¥33,274,340,000	¥32,643,580,000	¥32,720,690,000	¥32,679,150,000	¥104,576,710,000
Number of loans (borrower basis)	1,812	1,837	1,842	1,857	1,830	1,781	1,536	1,828	1,548	4,551
Average initial loan period	31.4years	31.3years	31.3years	31.1years	31.0years	31.5years	31.8years	31.4years	31.9years	32.1years
Average loan age	0.6years	0.5years	0.5years	0.4years	0.3years	0.7years	0.2years	0.4years	0.1years	0.1years
Average LTV	74.51%	74.16%	74.09%	73.66%	73.26%	74.17%	74.95%	73.03%	73.86%	74.46%
Average DTI	20.17%	19.99%	20.35%	20.20%	20.15%	19.84%	20.34%	20.38%	20.14%	19.95%
Weighted average coupon (WAC)	2.66%	2.71%	2.74%	2.73%	2.70%	2.55%	2.60%	2.61%	2.57%	2.58%
Weighted average maturity (WAM)	31.6years	31.5years	31.5years	31.5years	31.5years	31.5years	32.1years	31.9years	32.3years	32.5years

	GHLC MBS #31	GHLC MBS #32	GHLC MBS #33	GHLC MBS #34	GHLC MBS #35	GHLC MBS #36	GHLC MBS #37	GHLC MBS #38	GHLC MBS #39	GHLC MBS #40
Issue size	¥69.3 bn	¥42.0 bn	¥42.4 bn	¥58.0 bn	¥84.9 bn	¥77.2 bn	¥93.8 bn	¥76.5 bn	¥148.0 bn	¥57.1 bn
Pricing date	May 24, 2005	Jun 20, 2005	Jul 21, 2005	Aug 22, 2005	Sep 20, 2005	Oct 21, 2005	Nov 21, 2005	Dec 21, 2005	Jan 25, 2006	Feb 22, 2006
Issue date	Jun 7, 2005	Jul 5, 2005	Aug 3, 2005	Sep 5, 2005	Oct 5, 2005	Nov 7, 2005	Dec 6, 2005	Jan 11, 2006	Feb 8, 2006	Mar 8, 2006
Coupon rate	1.70%	1.69%	1.68%	1.82%	1.79%	1.88%	1.88%	1.91%	1.84%	1.93%
Launching spread *	41bps (0.41%)	39bps (0.39%)	41bps (0.41%)	39bps (0.39%)	40bps (0.40%)	38bps (0.38%)	39bps (0.39%)	37bps (0.37%)	40bps (0.40%)	39bps (0.39%)
Issue price	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100
Bond rating*	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)						
Over-collateralization ratio	7.6%	7.4%	7.6%	7.4%	7.6%	7.3%	7.8%	7.0%	7.2%	7.4%
Characteristics of trust pool										
Total initial loan amount	¥75,373,100,000	¥45,583,200,000	¥46,071,230,000	¥62,929,930,000	¥92,309,850,000	¥83,955,590,000	¥102,632,670,000	¥82,938,510,000	¥160,717,420,000	¥62,403,170,000
Number of loans (borrower basis)	3,297	2,057	2,064	2,784	4,132	3,770	4,589	3,794	7,022	3,035
Average initial loan period	32.2years	31.6years	31.8years	31.7years	31.8years	31.8years	31.9years	31.9years	31.9years	31.2years
Average loan age	0.3years	0.2years	0.2years	0.2years	0.2years	0.3years	0.4years	0.4years	0.4years	4months
Average LTV	75.98%	74.76%	74.54%	74.07%	75.49%	74.52%	75.57%	74.96%	75.37%	73.15%
Average DTI	20.35%	20.38%	20.27%	19.94%	20.08%	19.90%	20.17%	20.15%	20.30%	20.43%
Weighted average coupon (WAC)	2.52%	2.44%	2.55%	2.43%	2.47%	2.58%	2.54%	2.64%	2.59%	2.75%
Weighted average maturity (WAM)	32.5years	32.1years	32.2years	32.1years	32.2years	32.1years	32.1years	32.1years	32.1years	31.8years

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(As of April 19, 2018)

	GHLC MBS #41	GHLC MBS #42	GHLC MBS #43	GHLC MBS #44	GHLC MBS #45	GHLC MBS #46	GHLC MBS #47	GHLC MBS #48	GHLC MBS #49	GHLC MBS #50
Issue size	¥92.0 bn	¥190.7 bn	¥88.9 bn	¥51.2 bn	¥61.4 bn	¥63.5 bn	¥70.1 bn	¥86.2 bn	¥71.4 bn	¥70.2 bn
Pricing date	Mar 17, 2006	Apr 26, 2006	May 26, 2006	Jun 26, 2006	Jul 26, 2006	Aug 24, 2006	Sep 26, 2006	Oct 26, 2006	Nov 27, 2006	Dec 25, 2006
Issue date	Mar 29, 2006	May 11, 2006	Jun 7, 2006	Jul 6, 2006	Aug 7, 2006	Sep 5, 2006	Oct 6, 2006	Nov 8, 2006	Dec 7, 2006	Jan 10, 2007
Coupon rate	2.09%	2.34%	2.28%	2.30%	2.33%	2.27%	2.18%	2.33%	2.27%	2.16%
Launching spread *	38bps (0.38%)	39bps (0.39%)	39bps (0.39%)	42bps (0.42%)	45bps (0.45%)	46bps (0.46%)	55bps (0.55%)	56bps (0.56%)	59bps (0.59%)	55bps (0.55%)
Issue price	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100
Bond rating*	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)
Over-collateralization ratio	7.5%	8.6%	8.6%	7.7%	8.3%	7.7%	7.3%	8.3%	8.3%	7.6%
Characteristics of trust pool										
Total initial loan amount	¥100,407,800,000	¥210,815,430,000	¥98,220,470,000	¥56,004,190,000	¥67,608,360,000	¥69,468,920,000	¥76,269,250,000	¥94,968,060,000	¥78,762,350,000	¥76,720,450,000
Number of loans (borrower basis)	4,555	9,666	4,639	2,687	3,232	3,266	3,662	4,533	3,651	3,613
Average initial loan period	31.8years	31.9years	31.9years	31.5years	31.9years	31.8years	31.9years	32.0years	32.2years	32.0years
Average loan age	3months	4months	3months							
Average LTV	74.53%	74.62%	74.93%	73.81%	74.71%	74.60%	75.11%	75.41%	75.64%	75.28%
Average DTI	20.43%	20.15%	20.45%	20.75%	20.97%	20.74%	20.80%	21.06%	21.18%	20.96%
Weighted average coupon (WAC)	2.63%	2.74%	2.86%	3.02%	2.94%	2.95%	2.96%	2.78%	2.78%	2.95%
Weighted average maturity (WAM)	32.1years	32.1years	32.1years	31.9years	32.2years	32.1years	32.3years	32.2years	32.4years	32.2years

	GHLC MBS #51	GHLC MBS #52	GHLC MBS #53
Issue size	¥107.5 bn	¥46.2 bn	¥71.7 bn
Pricing date	Jan 26, 2007	Feb 26, 2007	Mar 19, 2007
Issue date	Feb 7, 2007	Mar 8, 2007	Mar 29, 2007
Coupon rate	2.21%	2.18%	2.09%
Launching spread *	55bps (0.55%)	51bps (0.51%)	50bps (0.50%)
Issue price	¥100	¥100	¥100
Bond rating*	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)
Over-collateralization ratio	7.8%	8.4%	7.6%
Characteristics of trust pool			
Total initial loan amount	¥117,767,600,000	¥50,969,790,000	¥78,514,390,000
Number of loans (borrower basis)	5,575	2,413	3,670
Average initial loan period	32.1years	32.4years	32.2years
Average loan age	3months	4months	3months
Average LTV	75.15%	75.47%	74.63%
Average DTI	21.08%	21.13%	21.27%
Weighted average coupon (WAC)	2.84%	2.77%	2.82%
Weighted average maturity (WAM)	32.4years	32.5years	32.3years

*Launching spread

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(As of April 19,2018)

	JHF MBS #1	JHF MBS #2	JHF MBS #3	JHF MBS #4	JHF MBS #5	JHF MBS #6	JHF MBS #7	JHF MBS #8	JHF MBS #9	JHF MBS #10
Issue size	¥157.9 bn	¥76.4 bn	¥55.7 bn	¥73.5 bn	¥64.9 bn	¥57.8 bn	¥71.5 bn	¥58.4 bn	¥56.7 bn	¥87.3 bn
Pricing date	Apr 26, 2007	May 28, 2007	Jun 26, 2007	Jul 26, 2007	Aug 27, 2007	Sep 19, 2007	Oct 26, 2007	Nov 26, 2007	Dec 26, 2007	Jan 28, 2008
Issue date	May 11, 2007	Jun 7, 2007	Jul 6, 2007	Aug 7, 2007	Sep 6, 2007	Sep 27, 2007	Nov 7, 2007	Dec 6, 2007	Jan 11, 2008	Feb 7, 2008
Coupon rate	2.13%	2.19%	2.30%	2.29%	2.12%	2.13%	2.14%	1.99%	2.10%	2.00%
Launching spread *	47bps (0.47%)	45bps (0.45%)	42bps (0.42%)	41bps (0.41%)	49bps (0.49%)	54bps (0.54%)	52bps (0.52%)	54bps (0.54%)	53bps (0.53%)	56bps (0.56%)
Issue price	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100
Bond rating*	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)
Over-collateralization ratio	8.1%	7.8%	8.8%	8.6%	7.6%	7.6%	8.6%	7.5%	7.9%	7.9%
Characteristics of trust pool										
Total initial loan amount	¥171,858,620,000	¥82,922,820,000	¥61,157,150,000	¥80,544,980,000	¥70,254,910,000	¥62,582,640,000	¥78,259,290,000	¥63,177,720,000	¥61,585,190,000	¥94,818,270,000
Number of loans (borrower basis)	8,077	3,823	2,797	3,525	3,157	2,868	3,527	2,840	2,819	4,126
Average initial loan period	32.5years	32.3years	31.8years	32.0years	32.1years	32.2years	32.3years	32.1years	31.9years	31.9years
Average loan age	0month	0month	0month	0month	0month	0month	0month	0month	0month	0month
Average LTV	76.37%	75.85%	74.64%	75.16%	77.09%	77.37%	77.15%	77.89%	77.44%	78.22%
Average DTI	21.31%	21.51%	21.13%	21.37%	21.35%	21.41%	21.55%	21.73%	21.75%	22.14%
Weighted average coupon (WAC)	2.84%	2.82%	2.85%	2.88%	2.95%	2.90%	2.73%	2.87%	2.76%	2.63%
Weighted average maturity (WAM)	32.8years	32.7years	32.2years	32.4years	32.5years	32.8years	32.7years	32.6years	32.5years	32.4years

	JHF MBS #11	JHF MBS #12	JHF MBS #13	JHF MBS #14	JHF MBS #15	JHF MBS #16	JHF MBS #17	JHF MBS #18	JHF MBS #19	JHF MBS #20
Issue size	¥36.7 bn	¥60.2 bn	¥116.5 bn	¥64.5 bn	¥43.5 bn	¥50.7 bn	¥47.1 bn	¥45.2 bn	¥47.1 bn	¥47.8 bn
Pricing date	Feb 26, 2008	Mar 19, 2008	Apr 25, 2008	May 26, 2008	Jun 26, 2008	Jul 25, 2008	Aug 26, 2008	Sep 19, 2008	Oct 24, 2008	Nov 26, 2008
Issue date	Mar 7, 2008	Mar 27, 2008	May 13, 2008	Jun 5, 2008	Jul 8, 2008	Aug 6, 2008	Sep 5, 2008	Sep 29, 2008	Nov 6, 2008	Dec 8, 2008
Coupon rate	2.04%	1.97%	2.16%	2.31%	2.25%	2.21%	2.04%	2.09%	2.15%	2.13%
Launching spread *	54bps (0.54%)	66bps (0.66%)	64bps (0.64%)	58bps (0.58%)	56bps (0.56%)	60bps (0.60%)	60bps (0.60%)	57bps (0.57%)	67bps (0.67%)	73bps (0.73%)
Issue price	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100
Bond rating*	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)
Over-collateralization ratio	7.8%	7.6%	7.9%	9.4%	9.4%	7.7%	7.6%	8.0%	9.4%	9.5%
Characteristics of trust pool										
Total initial loan amount	¥39,817,860,000	¥65,238,040,000	¥126,591,380,000	¥71,297,390,000	¥48,090,570,000	¥54,962,910,000	¥51,007,810,000	¥49,144,700,000	¥52,000,120,000	¥52,846,050,000
Number of loans (borrower basis)	1,821	2,904	5,806	2,993	2,133	2,387	2,358	2,277	2,420	2,415
Average initial loan period	31.5years	31.6years	31.4years	31.2years	30.9years	31.3years	30.8years	31.1years	31.0years	30.9years
Average loan age	0month	0month	0month	0month	0month	0month	0month	0month	0month	0month
Average LTV	77.69%	76.57%	76.21%	77.02%	76.98%	77.83%	78.50%	78.62%	78.62%	78.93%
Average DTI	22.15%	22.08%	22.14%	22.52%	22.45%	22.86%	23.19%	23.25%	23.28%	23.69%
Weighted average coupon (WAC)	2.75%	2.73%	2.69%	2.63%	2.91%	3.03%	2.94%	2.89%	2.72%	2.75%
Weighted average maturity (WAM)	32.1years	32.1years	31.8years	31.8years	31.6years	31.9years	31.4years	31.7years	31.8years	31.5years

*Launching spread

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(As of April 19,2018)

	JHF MBS #21	JHF MBS #22	JHF MBS #23	JHF MBS #24	JHF MBS #25	JHF MBS #26	JHF MBS #27	JHF MBS #28	JHF MBS #29	JHF MBS #30
Issue size	¥117.0 bn	¥41.5 bn	¥43.3 bn	¥80.4 bn	¥48.9 bn	¥47.6 bn	¥51.2 bn	¥59.2 bn	¥58.5 bn	¥72.7 bn
Pricing date	Jan 26, 2009	Feb 25, 2009	Mar 18, 2009	Apr 23, 2009	May 26, 2009	Jun 24, 2009	Jul 23, 2009	Aug 21, 2009	Sep 17, 2009	Oct 22, 2009
Issue date	Feb 5, 2009	Mar 10, 2009	Mar 27, 2009	May 11, 2009	Jun 5, 2009	Jul 6, 2009	Aug 4, 2009	Sep 2, 2009	Sep 29, 2009	Nov 4, 2009
Coupon rate	2.30%	2.24%	2.25%	2.34%	2.28%	2.14%	2.05%	1.98%	1.95%	1.97%
Launching spread *	105bps (1.05%)	95bps (0.95%)	93bps (0.93%)	92bps (0.92%)	82bps (0.82%)	71bps (0.71%)	66bps (0.66%)	65bps (0.65%)	61bps (0.61%)	61bps (0.61%)
Issue price	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100
Bond rating*	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA(S&P,R&I)	AAA (S&P,R&I)					
Over-collateralization ratio	9.1%	10.0%	9.5%	9.9%	10.5%	9.7%	9.7%	12.5%	12.7%	12.5%
Characteristics of trust pool										
Total initial loan amount	¥128,936,990,000	¥46,171,590,000	¥47,922,510,000	¥89,250,460,000	¥54,694,520,000	¥52,744,100,000	¥56,758,100,000	¥67,731,860,000	¥67,095,000,000	¥83,139,020,000
Number of loans (borrower basis)	5,988	2,109	2,311	4,414	2,694	2,507	2,943	3,544	3,673	4,695
Average initial loan period	31.1years	31.1years	31.2years	31.3years	31.6years	31.8years	31.7years	32.1years	32.1years	31.5years
Average loan age	0month	0month	0month	0month	0month	0month	0month	0month	0month	0month
Average LTV	78.85%	79.83%	80.32%	78.93%	81.23%	81.59%	82.58%	86.22%	88.11%	85.85%
Average DTI	23.47%	23.52%	24.03%	23.73%	24.44%	24.24%	24.62%	24.69%	24.69%	24.37%
Weighted average coupon (WAC)	2.83%	2.83%	2.97%	2.89%	2.90%	3.00%	2.93%	2.76%	2.71%	2.62%
Weighted average maturity (WAM)	31.8years	31.7years	32.1years	31.8years	32.3years	32.4years	32.2years	32.5years	32.5years	32.2years

	JHF MBS #31	JHF MBS #32	JHF MBS #33	JHF MBS #34	JHF MBS #35	JHF MBS #36	JHF MBS #37	JHF MBS #38	JHF MBS #39	JHF MBS #40
Issue size	¥71.0 bn	¥74.0 bn	¥94.7 bn	¥49.4 bn	¥88.4 bn	¥144.3 bn	¥110.1 bn	¥87.9 bn	¥114.6 bn	¥133.8 bn
Pricing date	Nov 20, 2009	Dec 17, 2009	Jan 21, 2010	Feb 19, 2010	Mar 18, 2010	Apr 22, 2010	May 25, 2010	Jun 24, 2010	Jul 23, 2010	Aug 20, 2010
Issue date	Dec 3, 2009	Dec 25, 2009	Feb 2, 2010	Mar 3, 2010	Mar 26, 2010	May 11, 2010	Jun 4, 2010	Jul 6, 2010	Aug 4, 2010	Sep 1, 2010
Coupon rate	1.89%	1.82%	1.88%	1.86%	1.87%	1.81%	1.71%	1.61%	1.52%	1.36%
Launching spread *	59bps (0.59%)	57bps (0.57%)	55bps (0.55%)	53bps (0.53%)	51bps (0.51%)	48bps (0.48%)	47bps (0.47%)	45bps (0.45%)	44bps (0.44%)	43bps (0.43%)
Issue price	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100
Bond rating*	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)
Over-collateralization ratio	13.5%	13.8%	14.9%	15.9%	17.7%	18.5%	19.3%	21.5%	21.7%	22.1%
Characteristics of trust pool										
Total initial loan amount	¥82,137,210,000	¥85,877,160,000	¥111,302,220,000	¥58,776,240,000	¥107,448,960,000	¥177,156,550,000	¥136,535,320,000	¥112,004,310,000	¥146,499,880,000	¥171,881,870,000
Number of loans (borrower basis)	4,282	4,486	5,692	3,186	5,098	8,374	6,097	5,095	6,534	7,414
Average initial loan period	31.8years	31.3years	31.3years	31.1years	31.6years	31.3years	31.5years	31.7years	31.5years	31.4years
Average loan age	0month	0month	0month	0month	0month	0month	0month	0month	0month	0month
Average LTV	88.43%	88.99%	89.36%	90.62%	88.72%	87.17%	88.17%	88.53%	87.93%	87.10%
Average DTI	24.67%	24.21%	24.50%	24.04%	24.30%	23.74%	23.90%	23.87%	23.89%	23.63%
Weighted average coupon (WAC)	2.56%	2.62%	2.53%	2.53%	2.05%	1.94%	1.95%	1.85%	1.70%	1.55%
Weighted average maturity (WAM)	32.3years	31.8years	31.9years	31.5years	32.1years	31.9years	32.1years	32.3years	32.1years	32.1years

*Launching spread

(Note)Launch Spread is the spread between the coupon rate of MBS and the yield of 10-year reference JGB which is most recently priced.

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*Bond rating and Characteristics of trust pool are the information of date of issuance.

Track record - Monthly MBS

(As of April 19,2018)

	JHF MBS #41	JHF MBS #42	JHF MBS #43	JHF MBS #44	JHF MBS #45	JHF MBS #46	JHF MBS #47	JHF MBS #48	JHF MBS #49	JHF MBS #50
Issue size	¥140.0 bn	¥183.4 bn	¥165.7 bn	¥201.7 bn	¥276.0 bn	¥166.0 bn	¥50.6 bn	¥514.3 bn	¥202.8 bn	¥131.9 bn
Pricing date	Sep 17, 2010	Oct 22, 2010	Nov 18, 2010	Dec 17, 2010	Jan 21, 2011	Feb 22, 2011	Mar 23, 2011	Apr 22, 2011	May 24, 2011	Jun 23, 2011
Issue date	Sep 28, 2010	Nov 4, 2010	Nov 30, 2010	Dec 27, 2010	Feb 2, 2011	Mar 4, 2011	Mar 30, 2011	May 10, 2011	Jun 3, 2011	Jul 5, 2011
Coupon rate	1.51%	1.43%	1.60%	1.77%	1.79%	1.85%	1.92%	1.89%	1.76%	1.67%
Launching spread *	44bps (0.44%)	53bps (0.53%)	53bps (0.53%)	53bps (0.53%)	57bps(0.57%)	56bps(0.56%)	68bps(0.68%)	67bps(0.67%)	64bps(0.64%)	55bps(0.55%)
Issue price	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100
Bond rating*	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)					
Over-collateralization ratio	23.0%	22.8%	23.7%	24.3%	22.3%	23.5%	22.5%	22.9%	22.5%	22.9%
Characteristics of trust pool										
Total initial loan amount	¥181,969,130,000	¥237,696,070,000	¥217,324,020,000	¥266,560,170,000	¥355,352,820,000	¥217,146,980,000	¥65,363,930,000	¥667,599,000,000	¥261,772,570,000	¥171,115,530,000
Number of loans (borrower basis)	7,712	9,728	8,909	10,822	13,954	8,532	2,540	25,820	10,034	6,837
Average initial loan period	31.5years	31.4years	31.6years	31.3years	31.4years	31.1years	31.5years	31.4years	31.6years	31.6years
Average loan age	0month	0month	0month	0month	0month	0month	0month	0month	0month	0month
Average LTV	87.07%	86.86%	87.27%	86.81%	85.93%	86.24%	85.07%	84.41%	85.69%	86.67%
Average DTI	23.44%	23.30%	23.33%	22.92%	22.98%	22.95%	22.89%	22.88%	23.18%	23.44%
Weighted average coupon (WAC)	1.43%	1.25%	1.32%	1.30%	1.52%	1.54%	1.65%	1.63%	1.70%	1.72%
Weighted average maturity (WAM)	32.2years	32.1years	32.3years	32.0years	32.1years	31.9years	32.1years	32.1years	32.3years	32.3years

	JHF MBS #51	JHF MBS #52	JHF MBS #53	JHF MBS #54	JHF MBS #55	JHF MBS #56	JHF MBS #57	JHF MBS #58	JHF MBS #59	JHF MBS #60
Issue size	¥172.7 bn	¥166.2 bn	¥165.0 bn	¥187.9 bn	¥179.6 bn	¥164.9 bn	¥223.4 bn	¥113.3 bn	¥148.8 bn	¥275.5 bn
Pricing date	Jul 22, 2011	Aug 23, 2011	Sep 16, 2011	Oct 21, 2011	Nov 18, 2011	Dec 16, 2011	Jan 25, 2012	Feb 23, 2012	Mar 16, 2012	Apr 20, 2012
Issue date	Aug 3, 2011	Sep 2, 2011	Sep 28, 2011	Nov 2, 2011	Nov 30, 2011	Dec 27, 2011	Feb 6, 2012	Mar 6, 2012	Mar 27, 2012	May 7, 2012
Coupon rate	1.64%	1.51%	1.48%	1.47%	1.41%	1.42%	1.44%	1.40%	1.44%	1.34%
Launching spread *	52bps (0.52%)	50bps (0.50%)	47bps (0.47%)	46bps (0.46%)	46bps (0.46%)	43bps (0.43%)	44bps (0.44%)	42bps (0.42%)	40bps (0.40%)	40bps (0.40%)
Issue price	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100
Bond rating*	AAA (S&P,R&I)									
Over-collateralization ratio	23.1%	23.1%	22.8%	22.8%	23.1%	23.2%	21.6%	22.4%	21.5%	21.0%
Characteristics of trust pool										
Total initial loan amount	¥224,727,080,000	¥216,240,440,000	¥213,861,140,000	¥243,427,030,000	¥233,670,160,000	¥214,854,160,000	¥285,046,200,000	¥146,067,140,000	¥189,647,340,000	¥348,893,510,000
Number of loans (borrower basis)	8,918	8,538	8,505	9,649	9,295	8,633	11,044	6,027	7,725	13,741
Average initial loan period	31.5years	31.5years	31.4years	31.3years	31.4years	31.4years	31.4years	31.3years	31.5years	31.2years
Average loan age	0month									
Average LTV	86.36%	86.19%	86.27%	86.23%	86.38%	86.48%	85.88%	86.67%	86.49%	85.84%
Average DTI	23.52%	23.57%	23.40%	23.29%	23.26%	23.37%	23.29%	23.31%	23.07%	22.85%
Weighted average coupon (WAC)	1.57%	1.46%	1.43%	1.35%	1.27%	1.34%	1.34%	1.33%	1.36%	1.32%
Weighted average maturity (WAM)	32.2years	32.2years	32.2years	32.1years	32.0years	32.1years	32.1years	32.0years	32.1years	31.9years

*Launching spread

(Note)Launch Spread is the spread between the coupon rate of MBS and the yield of 10-year reference JGB which is most recently priced.

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Track record - Monthly MBS

(As of April 19,2018)

	JHF MBS #61	JHF MBS #62	JHF MBS #63	JHF MBS #64	JHF MBS #65	JHF MBS #66	JHF MBS #67	JHF MBS #68	JHF MBS #69	JHF MBS #70
Issue size	¥157.2 bn	¥108.5 bn	¥125.1 bn	¥129.2 bn	¥129.9 bn	¥145.4 bn	¥143.4 bn	¥138.1 bn	¥184.9 bn	¥102.5 bn
Pricing date	May 24, 2012	Jun 22, 2012	Jul 24, 2012	Aug 23, 2012	Sep 21, 2012	Oct 24, 2012	Nov 22, 2012	Dec 20, 2012	Jan 24, 2013	Feb 20, 2013
Issue date	Jun 5, 2012	Jul 4, 2012	Aug 3, 2012	Sep 4, 2012	Sep 28, 2012	Nov 5, 2012	Nov 30, 2012	Dec 27, 2012	Feb 5, 2013	Mar 5, 2013
Coupon rate	1.26%	1.21%	1.11%	1.16%	1.15%	1.12%	1.09%	1.26%	1.28%	1.25%
Launching spread *	40bps (0.40%)	38bps (0.38%)	37bps (0.37%)	35bps (0.35%)	34bps (0.34%)	34bps (0.34%)	34bps (0.34%)	48bps (0.48%)	53bps (0.53%)	50bps (0.50%)
Issue price	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100
Bond rating*	AAA (S&P,R&I)									
Over-collateralization ratio	21.0%	21.3%	21.3%	21.3%	21.9%	21.3%	21.3%	21.4%	21.8%	20.6%
Characteristics of trust pool										
Total initial loan amount	¥199,117,660,000	¥137,943,980,000	¥159,012,620,000	¥164,199,640,000	¥166,432,500,000	¥184,799,780,000	¥182,259,650,000	¥175,850,420,000	¥236,480,230,000	¥129,117,330,000
Number of loans (borrower basis)	7,737	5,544	6,253	6,427	6,612	7,166	6,973	6,803	8,681	5,098
Average initial loan period	31.5years	31.3years	31.5years	31.4years	31.0years	31.1years	31.3years	31.3years	31.3years	30.3years
Average loan age	0month									
Average LTV	87.08%	87.69%	87.52%	87.88%	88.41%	87.99%	88.05%	88.20%	88.04%	88.43%
Average DTI	23.27%	23.24%	23.15%	22.90%	22.75%	22.70%	22.87%	22.71%	22.79%	22.31%
Weighted average coupon (WAC)	1.40%	1.36%	1.33%	1.28%	1.23%	1.28%	1.26%	1.24%	1.22%	1.46%
Weighted average maturity (WAM)	32.2years	32.1years	32.1years	32.1years	31.8years	31.9years	32.1years	32.1years	32.1years	31.4years

	JHF MBS #71	JHF MBS #72	JHF MBS #73	JHF MBS #74	JHF MBS #75	JHF MBS #76	JHF MBS #77	JHF MBS #78	JHF MBS #79	JHF MBS #80
Issue size	¥132.0 bn	¥212.2 bn	¥155.3 bn	¥127.6 bn	¥118.3 bn	¥127.7 bn	¥103.2 bn	¥120.0 bn	¥106.1 bn	¥102.2 bn
Pricing date	Mar 22, 2013	Apr 23, 2013	May 21, 2013	Jun 21, 2013	Jul 19, 2013	Aug 22, 2013	Sep 18, 2013	Oct 23, 2013	Nov 20, 2013	Dec 18, 2013
Issue date	Mar 28, 2013	May 8, 2013	Jun 3, 2013	Jul 3, 2013	Aug 2, 2013	Sep 3, 2013	Sep 30, 2013	Nov 5, 2013	Dec 2, 2013	Dec 26, 2013
Coupon rate	1.07%	1.08%	1.30%	1.32%	1.26%	1.21%	1.20%	1.08%	1.07%	1.07%
Launching spread *	50bps (0.50%)	48bps (0.48%)	46bps (0.46%)	44bps (0.44%)	44bps (0.44%)	46bps (0.46%)	47bps (0.47%)	46bps (0.46%)	45bps (0.45%)	41bps (0.41%)
Issue price	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100
Bond rating*	AAA (S&P,R&I)									
Over-collateralization ratio	20.1%	20.0%	20.4%	20.7%	19.8%	19.5%	19.7%	19.1%	18.9%	19.7%
Characteristics of trust pool										
Total initial loan amount	¥165,294,520,000	¥265,310,700,000	¥195,158,380,000	¥161,041,620,000	¥147,647,260,000	¥158,752,910,000	¥128,577,820,000	¥148,456,350,000	¥130,856,240,000	¥127,384,340,000
Number of loans (borrower basis)	6,307	10,096	7,318	6,243	5,791	6,156	5,086	5,862	5,156	5,104
Average initial loan period	30.7years	30.9years	30.8years	30.4years	30.5years	30.2years	30.4years	30.1years	30.7years	30.3years
Average loan age	0month									
Average LTV	87.37%	85.80%	87.12%	88.40%	86.47%	85.65%	85.66%	85.57%	84.53%	85.98%
Average DTI	22.32%	22.34%	22.48%	22.17%	22.02%	21.87%	21.87%	21.78%	22.03%	21.82%
Weighted average coupon (WAC)	1.45%	1.42%	1.26%	1.37%	1.61%	1.64%	1.61%	1.59%	1.61%	1.52%
Weighted average maturity (WAM)	31.6years	31.8years	31.8years	31.4years	31.5years	31.3years	31.4years	31.1years	31.7years	31.2years

*Launching spread

(Note)Launch Spread is the spread between the coupon rate of MBS and the yield of 10-year reference JGB which is most recently priced.

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Track record - Monthly MBS

(As of April 19,2018)

	JHF MBS #81	JHF MBS #82	JHF MBS #83	JHF MBS #84	JHF MBS #85	JHF MBS #86	JHF MBS #87	JHF MBS #88	JHF MBS #89	JHF MBS #90
Issue size	¥123.5 bn	¥100.3 bn	¥97.7 bn	¥162.9 bn	¥130.0 bn	¥77.7 bn	¥95.2 bn	¥90.4 bn	¥87.8 bn	¥104.5 bn
Pricing date	Jan 22, 2014	Feb 21, 2014	Mar 18, 2014	Apr 23, 2014	May 21, 2014	Jun 20, 2014	Jul 23, 2014	Aug 22, 2014	Sep 19, 2014	Oct 23, 2014
Issue date	Feb 3, 2014	Mar 5, 2014	Mar 27, 2014	May 7, 2014	Jun 3, 2014	Jun 30, 2014	Aug 4, 2014	Sep 2, 2014	Sep 30, 2014	Nov 5, 2014
Coupon rate	1.07%	1.00%	1.04%	1.01%	1.02%	1.00%	0.96%	0.93%	0.95%	0.87%
Launching spread *	39bps (0.39%)	40bps (0.40%)	41bps (0.41%)	40bps (0.40%)	42bps (0.42%)	41bps (0.41%)	41bps (0.41%)	40bps (0.40%)	38bps (0.38%)	38bps (0.38%)
Issue price	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100
Bond rating*	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)				
Over-collateralization ratio	19.2%	19.5%	19.3%	19.7%	19.3%	20.0%	20.5%	20.3%	19.3%	19.2%
Characteristics of trust pool										
Total initial loan amount	¥152,870,200,000	¥124,728,980,000	¥121,135,360,000	¥202,951,140,000	¥161,252,310,000	¥97,247,520,000	¥119,782,090,000	¥113,568,960,000	¥108,814,460,000	¥129,357,300,000
Number of loans (borrower basis)	6,028	4,997	4,814	7,976	6,221	3,933	4,801	4,485	4,305	5,076
Average initial loan period	30.3years	30.2years	30.4years	30.4years	30.6years	30.6years	30.6years	30.7years	30.6years	30.1years
Average loan age	0month	0month	0month	0month	0month	0month	0month	0month	0month	0month
Average LTV	85.51%	85.83%	84.34%	84.48%	85.07%	86.12%	87.14%	86.62%	85.98%	86.83%
Average DTI	21.89%	21.95%	21.90%	21.73%	22.09%	22.22%	22.18%	22.08%	22.15%	22.02%
Weighted average coupon (WAC)	1.53%	1.54%	1.54%	1.48%	1.50%	1.51%	1.52%	1.51%	1.47%	1.44%
Weighted average maturity (WAM)	31.2years	31.1years	31.4years	31.3years	31.5years	31.5years	31.5years	31.6years	31.6years	31.1years

	JHF MBS #91	JHF MBS #92	JHF MBS #93	JHF MBS #94	JHF MBS #95	JHF MBS #96	JHF MBS #97	JHF MBS #98	JHF MBS #99	JHF MBS #100
Issue size	¥100.0 bn	¥90.6 bn	¥102.6 bn	¥85.3 bn	¥116.8 bn	¥186.4 bn	¥181.0 bn	¥138.7 bn	¥139.9 bn	¥110.7 bn
Pricing date	Nov 21, 2014	Dec 17, 2014	Jan 21, 2015	Feb 20, 2015	Mar 17, 2015	Apr 23, 2015	May 22, 2015	Jun 17, 2015	Jul 22, 2015	Aug 21, 2015
Issue date	Dec 2, 2014	Dec 26, 2014	Feb 3, 2015	Mar 5, 2015	Mar 27, 2015	May 8, 2015	May 29, 2015	Jun 25, 2015	Jul 30, 2015	Aug 28, 2015
Coupon rate	0.84%	0.74%	0.60%	0.80%	0.81%	0.74%	0.83%	0.90%	0.88%	0.84%
Launching spread *	38bps (0.38%)	38bps (0.38%)	38bps (0.38%)	40bps (0.40%)	40bps (0.40%)	42bps (0.42%)	42bps (0.42%)	41bps (0.41%)	45bps (0.45%)	48bps(0.48%)
Issue price	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100
Bond rating*	AAA (S&P,R&I)	AAA(S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)	AAA (S&P,R&I)				
Over-collateralization ratio	19.3%	19.6%	18.8%	19.8%	21.9%	19.1%	18.8%	19.5%	19.5%	18.9%
Characteristics of trust pool										
Total initial loan amount	¥123,943,070,000	¥112,795,220,000	¥126,450,470,000	¥106,458,260,000	¥149,644,950,000	¥230,494,070,000	¥223,133,460,000	¥172,469,440,000	¥173,897,580,000	¥136,682,260,000
Number of loans (borrower basis)	4,818	4,425	4,860	4,189	5,675	8,646	8,315	6,534	6,544	5,022
Average initial loan period	30.8years	30.6years	30.8years	30.1years	29.4years	29.8years	29.8years	30.3years	30.7years	30.9years
Average loan age	0month	0month	0month	0month	0month	0month	1month	0month	0month	0month
Average LTV	87.05%	87.03%	86.95%	88.37%	89.48%	87.42%	87.18%	88.68%	88.41%	87.50%
Average DTI	22.33%	22.21%	22.49%	22.12%	21.58%	21.43%	21.60%	22.06%	22.17%	22.16%
Weighted average coupon (WAC)	1.43%	1.39%	1.34%	1.28%	0.98%	1.00%	1.04%	1.06%	1.06%	1.10%
Weighted average maturity (WAM)	31.8years	31.5years	31.7years	31.1years	30.4years	30.7years	30.8years	31.2years	31.6years	31.8years

*Launching spread

(Note)Launch Spread is the spread between the coupon rate of MBS and the yield of 10-year reference JGB which is most recently priced.

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*Bond rating and Characteristics of trust pool are the information of date of issuance.

Track record - Monthly MBS

(As of April 19,2018)

	JHF MBS #101	JHF MBS #102	JHF MBS #103	JHF MBS #104	JHF MBS #105	JHF MBS #106	JHF MBS #107	JHF MBS #108	JHF MBS #109	JHF MBS #110
Issue size	¥110.0 bn	¥179.9 bn	¥159.2 bn	¥159.5 bn	¥199.3 bn	¥171.7 bn	¥139.0 bn	¥248.7 bn	¥230.3 bn	¥223.5 bn
Pricing date	Sep 16, 2015	Oct 22, 2015	Nov 19, 2015	Dec 16, 2015	Jan 21, 2016	Feb 19, 2016	Mar 16, 2016	Apr 20, 2016	May 20, 2016	Jun 16, 2016
Issue date	Sep 30, 2015	Oct 29, 2015	Nov 30, 2015	Dec 25, 2015	Jan 29, 2016	Feb 26, 2016	Mar 28, 2016	Apr 28, 2016	May 30, 2016	Jun 24, 2016
Coupon rate	0.89%	0.86%	0.86%	0.85%	0.79%	0.54%	0.48%	0.34%	0.36%	0.23%
Launching spread *	50bps(0.50%)	54bps(0.54%)	55bps(0.55%)	54bps(0.54%)	56bps(0.56%)	54bps(0.54%)	48bps(0.48%)	46bps(0.46%)	44bps(0.44%)	43bps(0.43%)
Issue price	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100
Bond rating*	AAA (S&P,R&I)									
Over-collateralization ratio	18.8%	18.8%	19.1%	19.2%	19.4%	18.9%	19.4%	19.8%	19.7%	20.8%
Characteristics of trust pool										
Total initial loan amount	¥135,658,160,000	¥221,847,310,000	¥197,053,640,000	¥197,680,410,000	¥247,560,140,000	¥211,954,930,000	¥172,480,320,000	¥310,199,560,000	¥286,995,760,000	¥282,327,440,000
Number of loans (borrower basis)	5,022	8,068	7,085	7,196	8,906	7,656	6,184	10,916	10,558	10,579
Average initial loan period	30.7years	30.9years	31.1years	31.3years	31.3years	31.2years	31.4years	30.5years	29.7years	29.2years
Average loan age	1month	1month	1month	1month	0month	0month	0month	0month	0month	0month
Average LTV	87.02%	86.73%	86.50%	87.15%	86.57%	86.54%	86.69%	88.22%	90.58%	92.81%
Average DTI	22.15%	22.19%	22.42%	22.55%	22.48%	22.63%	22.87%	22.19%	21.71%	21.31%
Weighted average coupon (WAC)	1.11%	1.05%	1.04%	1.06%	1.02%	1.02%	0.95%	0.82%	0.86%	0.84%
Weighted average maturity (WAM)	31.6years	31.7years	31.9years	32.1years	32.1years	32.1years	32.2years	31.4years	30.7years	30.1years

	JHF MBS #111	JHF MBS #112	JHF MBS #113	JHF MBS #114	JHF MBS #115	JHF MBS #116	JHF MBS #117	JHF MBS #118	JHF MBS #119	JHF MBS #120
Issue size	¥202.9 bn	¥201.2 bn	¥243.6 bn	¥252.9 bn	¥196.2 bn	¥188.0 bn	¥201.9 bn	¥149.0 bn	¥189.8 bn	¥240.8 bn
Pricing date	Jul 22, 2016	Aug 19, 2016	Sep 16, 2016	Oct 21, 2016	Nov 17, 2016	Dec 16, 2016	Jan 20, 2017	Feb 17, 2017	Mar 17, 2017	Apr 20, 2017
Issue date	Jul 29, 2016	Aug 26, 2016	Sep 27, 2016	Oct 28, 2016	Nov 25, 2016	Dec 26, 2016	Jan 30, 2017	Feb 27, 2017	Mar 27, 2017	Apr 27, 2017
Coupon rate	0.19%	0.33%	0.37%	0.34%	0.41%	0.48%	0.46%	0.47%	0.46%	0.40%
Launching spread *	42bps(0.42%)	41bps(0.41%)	41bps(0.41%)	40bps(0.40%)	39bps(0.39%)	39bps(0.39%)	38bps(0.38%)	38bps(0.38%)	38bps(0.38%)	39bps(0.39%)
Issue price	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100
Bond rating*	AAA (S&P,R&I)									
Over-collateralization ratio	20.6%	21.8%	22.2%	21.4%	20.8%	21.6%	20.6%	20.2%	20.2%	19.9%
Characteristics of trust pool										
Total initial loan amount	¥255,662,460,000	¥257,355,620,000	¥313,287,850,000	¥321,969,820,000	¥247,844,540,000	¥239,858,810,000	¥254,404,240,000	¥186,814,340,000	¥237,891,700,000	¥300,751,330,000
Number of loans (borrower basis)	9,745	9,610	11,540	11,589	8,973	8,671	8,993	6,663	8,312	10,518
Average initial loan period	29.5years	29.6years	29.5years	29.9years	30.2years	30.5years	30.8years	30.5years	30.6years	31.0years
Average loan age	0month									
Average LTV	92.60%	92.79%	93.16%	91.70%	91.36%	91.67%	90.85%	91.11%	91.38%	90.24%
Average DTI	21.34%	21.10%	21.11%	21.35%	21.63%	21.73%	22.03%	21.73%	21.90%	21.96%
Weighted average coupon (WAC)	0.86%	0.70%	0.69%	0.77%	0.82%	0.81%	0.87%	0.92%	0.89%	0.89%
Weighted average maturity (WAM)	30.5years	30.5years	30.4years	30.8years	31.2years	31.3years	31.7years	31.3years	31.5years	31.8years

*Launching spread

(Note)Launch Spread is the spread between the coupon rate of MBS and the yield of 10-year reference JGB which is most recently priced.

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Track record - Monthly MBS

(As of April 19,2018)

	JHF MBS #121	JHF MBS #122	JHF MBS #123	JHF MBS #124	JHF MBS #125	JHF MBS #126	JHF MBS #127	JHF MBS #128	JHF MBS #129	JHF MBS #130
Issue size	¥196.7 bn	¥155.6 bn	¥165.9 bn	¥159.1 bn	¥150.0 bn	¥170.8 bn	¥157.6 bn	¥158.9 bn	¥180.8 bn	¥119.7 bn
Pricing date	May 18, 2017	Jun 16, 2017	Jul 20, 2017	Aug 18, 2017	Sep 20, 2017	Oct 20, 2017	Nov 22, 2017	Dec 15, 2017	Jan 19, 2018	Feb 16, 2018
Issue date	May 25, 2017	Jun 23, 2017	Jul 27, 2017	Aug 25, 2017	Sep 27, 2017	Oct 27, 2017	Nov 30, 2017	Dec 22, 2017	Jan 26, 2018	Feb 23, 2018
Coupon rate	0.43%	0.44%	0.46%	0.42%	0.42%	0.43%	0.40%	0.42%	0.46%	0.42%
Launching spread *	39bps(0.39%)	38bps(0.38%)	38bps(0.38%)	38bps(0.38%)	38bps(0.38%)	37bps(0.37%)	37bps(0.37%)	37bps(0.37%)	37bps(0.37%)	36bps(0.36%)
Issue price	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100
Bond rating*	AAA (S&P,R&I)									
Over-collateralization ratio	20.1%	20.9%	21.2%	21.3%	20.9%	21.2%	20.7%	20.3%	20.8%	20.2%
Characteristics of trust pool										
Total initial loan amount	¥246,340,650,000	¥196,787,060,000	¥210,593,070,000	¥202,300,970,000	¥189,687,510,000	¥216,835,810,000	¥198,888,120,000	¥199,519,370,000	¥228,433,290,000	¥150,035,370,000
Number of loans (borrower basis)	8,517	7,015	7,513	7,113	6,724	7,572	6,989	6,927	7,817	5,187
Average initial loan period	31.1years	31.0years	31.3years	31.4years	31.3years	31.5years	31.6years	31.5years	31.7years	31.6years
Average loan age	0month									
Average LTV	90.71%	91.61%	91.44%	91.26%	91.22%	91.02%	90.91%	91.01%	91.00%	91.23%
Average DTI	22.21%	22.30%	22.46%	22.46%	22.57%	22.71%	22.64%	22.88%	23.26%	23.02%
Weighted average coupon (WAC)	0.91%	0.86%	0.88%	0.88%	0.91%	0.87%	0.90%	0.97%	0.97%	1.02%
Weighted average maturity (WAM)	31.9years	31.9years	32.1years	32.1years	32.2years	32.3years	32.3years	32.2years	32.5years	32.3years

	JHF MBS #131
Issue size	¥148.4 bn
Pricing date	Mar 16, 2018
Issue date	Mar 26, 2018
Coupon rate	0.40%
Launching spread *	36bps(0.36%)
Issue price	¥100
Bond rating*	AAA (S&P,R&I)
Over-collateralization ratio	20.0%
Characteristics of trust pool	
Total initial loan amount	¥185,552,200,000
Number of loans (borrower basis)	6,420
Average initial loan period	32.0years
Average loan age	0month
Average LTV	90.92%
Average DTI	23.20%
Weighted average coupon (WAC)	1.04%
Weighted average maturity (WAM)	32.7years

*Launching spread

(Note)Launch Spread is the spread between the coupon rate of MBS and the yield of 10-year reference JGB which is most recently priced.

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Track record - Monthly MBS

(As of April 19,2018)

	GHLC MBS S#1	GHLC MBS S#2	GHLC MBS S#3	GHLC MBS S#4	GHLC MBS S#5	GHLC MBS S#6	GHLC MBS S#7	GHLC MBS S#8	GHLC MBS S#9	GHLC MBS S#10
Issue size	¥200.0 bn	¥250.0 bn	¥250.0 bn	¥200.0 bn	¥200.0 bn	¥250.0 bn	¥250.0 bn	¥250.0 bn	¥250.0 bn	¥200.0 bn
Pricing date	Jul 26, 2005	Sep 14, 2005	Oct 26, 2005	Dec 15, 2005	Jan 26, 2006	Jun 27, 2006	Jul 27, 2006	Sep 19, 2006	Oct 27, 2006	Dec 19, 2006
Issue date	Aug 9, 2005	Sep 29, 2005	Nov 9, 2005	Dec 28, 2005	Feb 9, 2006	Jul 7, 2006	Aug 8, 2006	Sep 28, 2006	Nov 9, 2006	Dec 28, 2006
Coupon rate	1.51%	1.61%	1.82%	1.76%	1.76%	2.26%	2.25%	2.15%	2.19%	2.15%
Launching spread *	68bps (0.68%)	64bps (0.64%)	55bps (0.55%)	54bps (0.54%)	53bps (0.53%)	51bps (0.51%)	54bps (0.54%)	66bps (0.66%)	69bps (0.69%)	67bps (0.67%)
Issue price	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100
Bond rating*	AAA (S&P,R&I)									
Over-collateralization ratio	7.5%	6.4%	7.1%	6.7%	6.8%	7.7%	7.9%	7.2%	7.2%	7.2%
Characteristics of trust pool										
Total initial loan amount	¥253,409,300,000	¥314,768,450,000	¥318,249,700,000	¥253,313,450,000	¥252,810,750,000	¥322,754,950,000	¥324,145,700,000	¥323,497,850,000	¥324,604,900,000	¥260,073,700,000
Number of loans (borrower basis)	12,524	15,576	15,835	12,596	12,564	16,382	16,431	16,481	16,549	13,209
Average initial loan period	30.7years	30.8years	30.6years	30.8years	30.9years	30.8years	30.8years	30.9years	30.9years	30.9years
Average loan age	5.8years	6.0years	6.1years	6.0years	6.0years	57months	58months	60months	61months	63months
Average LTV	79.74%	80.19%	79.79%	79.52%	79.83%	79.34%	79.45%	79.33%	79.41%	79.64%
Average DTI	18.58%	18.74%	18.56%	18.45%	18.53%	18.70%	18.65%	18.58%	18.61%	18.80%
Weighted average coupon (WAC)	2.89%	2.89%	2.89%	2.83%	2.82%	2.77%	2.77%	2.77%	2.76%	2.76%
Weighted average maturity (WAM)	26.4years	26.3years	26.1years	26.3years	26.4years	26.1years	26.0years	25.9years	25.8years	25.6years

	JHF MBS S#1	JHF MBS S#2	JHF MBS S#3	JHF MBS S#4	JHF MBS S#5	JHF MBS S#6	JHF MBS S#7	JHF MBS S#8	JHF MBS S#9	JHF MBS S#10
Issue size	¥200.0 bn	¥200.0 bn	¥200.0 bn	¥200.0 bn	¥250.0 bn	¥100.0 bn	¥250.0 bn	¥200.0 bn	¥200.0 bn	¥200.0 bn
Pricing date	Apr 25, 2007	Jun 25, 2007	Aug 24, 2007	Oct 22, 2007	Dec 19, 2007	Jan 25, 2008	Feb 25, 2008	Apr 24, 2008	Jun 25, 2008	Aug 25, 2008
Issue date	May 10, 2007	Jul 5, 2007	Sep 5, 2007	Oct 30, 2007	Dec 27, 2007	Feb 6, 2008	Mar 6, 2008	May 12, 2008	Jul 7, 2008	Sep 4, 2008
Coupon rate	2.08%	2.27%	2.09%	2.03%	1.96%	1.94%	2.00%	2.09%	2.24%	2.09%
Launching spread *	63bps (0.63%)	53bps (0.53%)	73bps (0.73%)	74bps (0.74%)	76bps (0.76%)	81bps (0.81%)	82bps (0.82%)	94bps (0.94%)	79bps (0.79%)	94bps (0.94%)
Issue price	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100
Bond rating*	AAA (S&P,R&I)									
Over-collateralization ratio	7.2%	7.8%	7.3%	7.7%	7.1%	6.6%	6.6%	7.1%	8.2%	7.6%
Characteristics of trust pool										
Total initial loan amount	¥260,636,100,000	¥263,506,550,000	¥263,470,500,000	¥262,072,300,000	¥326,262,950,000	¥129,844,550,000	¥326,206,200,000	¥259,117,950,000	¥273,604,550,000	¥261,931,200,000
Number of loans (borrower basis)	13,293	13,408	13,345	13,710	16,780	6,781	16,911	13,791	14,775	12,918
Average initial loan period	31.2years	31.2years	31.3years	31.5years	31.5years	31.6years	31.6years	31.3years	30.8years	31.1years
Average loan age	62months	64months	66months	61months	60months	61months	62months	56months	58months	50months
Average LTV	79.46%	79.49%	80.20%	79.36%	78.69%	76.48%	76.35%	75.93%	74.58%	74.37%
Average DTI	19.08%	19.11%	19.07%	19.59%	19.62%	19.85%	20.19%	19.64%	19.43%	19.42%
Weighted average coupon (WAC)	2.72%	2.72%	2.74%	2.69%	2.60%	2.62%	2.63%	2.39%	2.39%	2.28%
Weighted average maturity (WAM)	25.9years	25.8years	25.6years	26.0years	26.1years	26.1years	26.1years	26.4years	26.0years	26.5years

*Launching spread

(Note)Launch Spread is the spread between the coupon rate of MBS and the yield of 10-year reference JGB whose life is the closest to the average of expected weighted average life of MBS calculated by the 16 Prospective Lead Managers and Underwriters based on the prospective trust loan pool.

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Track record - Monthly MBS

(As of April 19,2018)

	JHF MBS S#11	JHF MBS S#12	JHF MBS S#13	JHF MBS S#14	JHF MBS S#15	JHF MBS S#16	JHF MBS S#17	JHF MBS S#18
Issue size	¥100.0 bn	¥100.0 bn	¥150.0 bn					
Pricing date	Nov 27, 2008	Dec 18, 2008	Apr 24, 2009	Jun 30, 2009	Jul 29, 2009	Aug 28, 2009	Oct 29, 2009	Nov 27, 2009
Issue date	Dec 9, 2008	Dec 26, 2008	May 12, 2009	Jul 10, 2009	Aug 10, 2009	Sep 9, 2009	Nov 11, 2009	Dec 9, 2009
Coupon rate	2.12%	2.15%	1.96%	1.70%	1.65%	1.64%	1.71%	1.57%
Launching spread *	112bps (1.12%)	125bps (1.25%)	105bps (1.05%)	88bps (0.88%)	86bps (0.86%)	86bps (0.86%)	88bps (0.88%)	85bps (0.85%)
Issue price	¥100	¥100	¥100	¥100	¥100	¥100	¥100	¥100
Bond rating*	AAA (S&P,R&I)							
Over-collateralization ratio	7.3%	7.1%	5.6%	5.2%	4.8%	5.3%	5.0%	5.1%
Characteristics of trust pool								
Total initial loan amount	¥128,903,650,000	¥127,561,050,000	¥269,436,150,000	¥270,949,900,000	¥270,211,550,000	¥262,619,800,000	¥263,454,300,000	¥264,768,950,000
Number of loans (borrower basis)	6,261	6,133	16,368	16,444	16,512	16,055	16,136	16,207
Average initial loan period	31.3years	31.1years	27.0years	26.9years	27.0years	27.1years	27.2years	27.1years
Average loan age	46months	43months	149months	151months	152months	146months	148months	149months
Average LTV	73.54%	72.43%	70.35%	70.18%	68.97%	69.67%	70.05%	70.48%
Average DTI	20.06%	19.94%	16.60%	16.45%	16.73%	16.89%	17.50%	17.95%
Weighted average coupon (WAC)	2.54%	2.61%	3.26%	3.26%	3.27%	3.37%	3.37%	3.37%
Weighted average maturity (WAM)	26.8years	26.9years	15.1years	15.0years	14.9years	15.5years	15.4years	15.3years

*Launching spread

(Note)Launch Spread is the spread between the coupon rate of MBS and the yield of 10-year reference JGB whose life is the closest to the average of expected weighted average life of MBS calculated by the 16 Prospective Lead Managers and Underwriters based on the prospective trust loan pool.

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