

**Revision of the market price multipliers of Substitute Securities
in Japanese Government Bond Over-the-Counter Transaction Clearing Business**

Type of securities	Current		After amendment		Other changes
	Assessment rate		Assessment rate		
Japanese government bond	(1) Interest-bearing Japanese government bonds and discount Japanese government bonds (excluding Japanese government bonds with floating rate, Inflation-Indexed Japanese government bonds, Principal only book-entry transfer Japanese government bonds and Coupon only book-entry transfer Japanese government bonds)		(1) Interest-bearing Japanese government bonds and discount Japanese government bonds (excluding Japanese government bonds with floating rate, Inflation-Indexed Japanese government bonds, Principal only book-entry transfer Japanese government bonds and Coupon only book-entry transfer Japanese government bonds)		—
	a	Years to maturity of less than 1 year 99%	a	Years to maturity of less than 1 year 99%	
	b	Years to maturity over 1 year and less than 5 years 99%	b	Years to maturity over 1 year and less than 5 years 99%	
	c	Years to maturity over 5 year and less than 10 years 98%	c	Years to maturity over 5 year and less than 10 years 98%	
	d	Years to maturity over 10 year and less than 20 years 95%	d	Years to maturity over 10 year and less than 20 years 95%	
	e	Years to maturity over 20 year and less than 30 years 93%	e	Years to maturity over 20 year and less than 30 years 93%	
	f	Years to maturity over 30 years 92%	f	Years to maturity over 30 years 92%	
	(2) Japanese government bonds with floating rate		(2) Japanese government bonds with floating rate		
	a	Years to maturity of less than 1 year 99%	a	Years to maturity of less than 1 year 99%	
	b	Years to maturity over 1 year and less than 5 years 99%	b	Years to maturity over 1 year and less than 5 years 99%	
	c	Years to maturity over 5 year and less than 10 years 99%	c	Years to maturity over 5 year and less than 10 years 99%	
	d	Years to maturity over 10 year and less than 20 years 99%	d	Years to maturity over 10 year and less than 20 years 99%	
	(3) Inflation-Indexed Japanese government bonds		(3) Inflation-Indexed Japanese government bonds		
	a	Years to maturity of less than 1 year 99%	a	Years to maturity of less than 1 year 99%	
	b	Years to maturity over 1 year and less than 5 years 99%	b	Years to maturity over 1 year and less than 5 years 98%	
	c	Years to maturity over 5 year and less than 10 years 97%	c	Years to maturity over 5 year and less than 10 years 97%	
	d	Years to maturity over 10 year and less than 20 years 97%	d	Years to maturity over 10 year and less than 20 years 97%	
	e	Years to maturity over 20 year and less than 30 years 97%	e	Years to maturity over 20 year and less than 30 years 97%	
	f	Years to maturity over 30 years 97%	f	Years to maturity over 30 years 97%	
	(4) Principal only book-entry transfer Japanese government bonds and Coupon only book-entry transfer Japanese government bonds		(4) Principal only book-entry transfer Japanese government bonds and Coupon only book-entry transfer Japanese government bonds		
	a	Years to maturity of less than 1 year 99%	a	Years to maturity of less than 1 year 99%	
	b	Years to maturity over 1 year and less than 5 years 99%	b	Years to maturity over 1 year and less than 5 years 99%	
	c	Years to maturity over 5 year and less than 10 years 98%	c	Years to maturity over 5 year and less than 10 years 98%	
	d	Years to maturity over 10 year and less than 20 years 94%	d	Years to maturity over 10 year and less than 20 years 94%	
	e	Years to maturity over 20 year and less than 30 years 91%	e	Years to maturity over 20 year and less than 30 years 90%	
	f	Years to maturity over 30 years 87%	f	Years to maturity over 30 years 87%	
	(5) Treasury discount bills		(5) Treasury discount bills		
a	Years to maturity of less than 1 year 99%	a	Years to maturity of less than 1 year 99%		

(Note) The market value which is used in calculating the collateral value of collateral securities remains the same as at present.