Changes concerning assessment rate of collateral securities in CDS clearing business and IRS clearing business

No.	Current		After amendment	
	Type of securities	Assessment rate	Assessment rate	Other changes
1	Japanese government bond (※1) (※2)	(1) Interest-bearing Japanese government bond and discount government bond (excluding government bond with floating rate,and STRIPs) a Years to maturity of less than 1 year 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% 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 94% f Years to maturity over 30 years 93% (2) Government bond with floating rate a Years to maturity of less than 1 year 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 98% d Years to maturity over 10 year and less than 20 years 97% (3) STRIPs a Years to maturity of less than 1 year 98% 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% d Years to maturity over 10 year and less than 20 years 96% e Years to maturity over 20 year and less than 30 years 93% f Years to maturity over 30 years 91%	(1) Interest-bearing Japanese government bond and discount government bond (excluding government bond with floating rate,and STRIPs) a Years to maturity of less than 1 year 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% d Years to maturity over 10 year and less than 20 years 96% e Years to maturity over 20 year and less than 30 years 94% f Years to maturity over 30 years 93% (2) Government bond with floating rate a Years to maturity of less than 1 year 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 98% d Years to maturity over 10 year and less than 20 years 97% (3) STRIPs a Years to maturity of less than 1 year 98% 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% d Years to maturity over 10 year and less than 20 years 96% e Years to maturity over 20 year and less than 30 years 93% f Years to maturity over 30 years 92%	—
2	US Treasury bond	(1) Years to maturity of less than 1 year 88% (2) Years to maturity over 1 year and less than 5 years 88% (3) Years to maturity over 5 year and less than 10 years 88% (4) Years to maturity over 10 year and less than 20 years 88% (5) Years to maturity over 20 year and less than 30 years 88% (6) Years to maturity over 30 years 87%	(1) Years to maturity of less than 1 year 87% (2) Years to maturity over 1 year and less than 5 years 87% (3) Years to maturity over 5 year and less than 10 years 87% (4) Years to maturity over 10 year and less than 20 years 87% (5) Years to maturity over 20 year and less than 30 years 87% (6) Years to maturity over 30 years 87%	—

※1 It is restricted to those for which the Japan Securities Dealers Association publishes "Reference Price (Yields) Table for OTC Bond Transactions" and those listed on financial instruments exchanges in Japan.

※2 Treasury Discount Bill are included. Inflation-Indexed Bond should be ineligible for collateral.

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