

## Changes concerning assessment rate of collateral securities.(Listed Products)

No.	Current		After amendment		Other changes
	Type of securities	Assessment rate	Assessment rate		
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 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 94%  (2) Government bond with floating rate 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 96% d Years to maturity over 10 year and less than 20 years 96%  (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 96% 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 92% f Years to maturity over 30 years 90%	(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 97% d Years to maturity over 10 year and less than 20 years <u>97%</u> e Years to maturity over 20 year and less than 30 years <u>95%</u> f Years to maturity over 30 years <u>95%</u>  (2) Government bond with floating rate 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 96% d Years to maturity over 10 year and less than 20 years 96%  (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 96% d Years to maturity over 10 year and less than 20 years <u>96%</u> e Years to maturity over 20 year and less than 30 years <u>93%</u> f Years to maturity over 30 years <u>92%</u>	—	
2	Japanese government-guaranteed bonds, Yen-denominated bond as specified under the Financial Instruments and Exchange Law, enforcement order 2-11 (※1)	(1) Years to maturity of less than 1 year 98% (2) Years to maturity over 1 year and less than 5 years 98% (3) Years to maturity over 5 year and less than 10 years 96% (4) Years to maturity over 10 year and less than 20 years 95% (5) Years to maturity over 20 year and less than 30 years 93% (6) Years to maturity over 30 years 93%	(1) Years to maturity of less than 1 year 98% (2) Years to maturity over 1 year and less than 5 years 98% (3) Years to maturity over 5 year and less than 10 years 96% (4) Years to maturity over 10 year and less than 20 years <u>96%</u> (5) Years to maturity over 20 year and less than 30 years <u>94%</u> (6) Years to maturity over 30 years <u>94%</u>	—	
3	US Treasury bond (※3)	(1) Years to maturity of less than 1 year 84% (2) Years to maturity over 1 year and less than 5 years 84% (3) Years to maturity over 5 year and less than 10 years 84% (4) Years to maturity over 10 year and less than 20 years 84% (5) Years to maturity over 20 year and less than 30 years 83% (6) Years to maturity over 30 years 82%	(1) Years to maturity of less than 1 year <u>85%</u> (2) Years to maturity over 1 year and less than 5 years <u>85%</u> (3) Years to maturity over 5 year and less than 10 years <u>85%</u> (4) Years to maturity over 10 year and less than 20 years 84% (5) Years to maturity over 20 year and less than 30 years 83% (6) Years to maturity over 30 years <u>83%</u>	—	

No.	Current		After amendment	
	Type of securities	Assessment rate	Assessment rate	Other changes
4	Municipal bond (※1)	(1) Years to maturity of less than 1 year 98% (2) Years to maturity over 1 year and less than 5 years 98% (3) Years to maturity over 5 year and less than 10 years 96% (4) Years to maturity over 10year and less than 20 years 95% (5) Years to maturity over 20 year and less than 30 years 93% (6) Years to maturity over 30 years 93%	(1) Years to maturity of less than 1 year 98% (2) Years to maturity over 1 year and less than 5 years 98% (3) Years to maturity over 5 year and less than 10 years 96% (4) Years to maturity over 10year and less than 20 years <u>96%</u> (5) Years to maturity over 20 year and less than 30 years <u>94%</u> (6) Years to maturity over 30 years <u>94%</u>	—
5	Special bonds(excluding items 2) and corporate bonds (※1)	(1) Years to maturity of less than 1 year 97% (2) Years to maturity over 1 year and less than 5 years 97% (3) Years to maturity over 5 year and less than 10 years 95% (4) Years to maturity over 10year and less than 20 years 94% (5) Years to maturity over 20 year and less than 30 years 92% (6) Years to maturity over 30 years 92%	(1) Years to maturity of less than 1 year 97% (2) Years to maturity over 1 year and less than 5 years 97% (3) Years to maturity over 5 year and less than 10 years 95% (4) Years to maturity over 10year and less than 20 years <u>95%</u> (5) Years to maturity over 20 year and less than 30 years <u>93%</u> (6) Years to maturity over 30 years <u>93%</u>	—
6	Yen-denominated foreign bonds (excluding items 2 and 8)(※1)	(1) Years to maturity of less than 1 year 82% (2) Years to maturity over 1 year and less than 5 years 82% (3) Years to maturity over 5 year and less than 10 years 80% (4) Years to maturity over 10year and less than 20 years 79% (5) Years to maturity over 20 year and less than 30 years 77% (6) Years to maturity over 30 years 77%	(1) Years to maturity of less than 1 year <u>83%</u> (2) Years to maturity over 1 year and less than 5 years <u>83%</u> (3) Years to maturity over 5 year and less than 10 years <u>81%</u> (4) Years to maturity over 10year and less than 20 years <u>81%</u> (5) Years to maturity over 20 year and less than 30 years <u>79%</u> (6) Years to maturity over 30 years <u>79%</u>	—
7	Beneficial securities of corporate and government bond investment trust (※4)	85%	Same as on the left	—
8	Convertible bonds with stock acquisition rights and exchangeable bonds (※5)	80%	Same as on the left	—
9	Shares, Securities of preferential equity investment, beneficiary securities of investment trust (excluding the beneficiary securities of corporate and government bond investment trust), and investment securities (※6)	70%	Same as on the left	—

- ※ 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.
- ※ 3 With regards to the US Treasury bond, it is accepted as collateral securities for transaction margin only (same as at present).
- ※ 4 It is restricted to those for which the Investment Trust Association publishes previous day's market value.
- ※ 5 It is restricted to those listed on financial instruments exchanges in Japan.
- ※ 6 It is restricted to those which are listed on financial instruments exchanges in Japan or for those the Investment Trust Association publishes previous day's market value.

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

## Changes concerning assessment rate of collateral securities.(OTC Derivatives)

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 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 94%  (2) Government bond with floating rate 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 96% d Years to maturity over 10 year and less than 20 years 96%  (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 96% 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 92% f Years to maturity over 30 years 90%	(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 97% d Years to maturity over 10 year and less than 20 years <u>97%</u> e Years to maturity over 20 year and less than 30 years <u>95%</u> f Years to maturity over 30 years <u>95%</u>  (2) Government bond with floating rate 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 96% d Years to maturity over 10 year and less than 20 years 96%  (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 96% d Years to maturity over 10 year and less than 20 years <u>96%</u> e Years to maturity over 20 year and less than 30 years <u>93%</u> f Years to maturity over 30 years <u>92%</u>	—
2	US Treasury bond	(1) Years to maturity of less than 1 year 84% (2) Years to maturity over 1 year and less than 5 years 84% (3) Years to maturity over 5 year and less than 10 years 84% (4) Years to maturity over 10 year and less than 20 years 84% (5) Years to maturity over 20 year and less than 30 years 83% (6) Years to maturity over 30 years 82%	(1) Years to maturity of less than 1 year <u>85%</u> (2) Years to maturity over 1 year and less than 5 years <u>85%</u> (3) Years to maturity over 5 year and less than 10 years <u>85%</u> (4) Years to maturity over 10 year and less than 20 years 84% (5) Years to maturity over 20 year and less than 30 years 83% (6) Years to maturity over 30 years <u>83%</u>	—

※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.