

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

Current		After amendment	
Type of securities	Assessment rate	Assessment rate	Other changes
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 98%	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 96%	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%	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 98%	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 97%	
	d Years to maturity over 10 year and less than 20 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 98%	e Years to maturity over 20 year and less than 30 years 97%	
	f Years to maturity over 30 years 98%	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 98%	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 96%	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 93%	e Years to maturity over 20 year and less than 30 years 91%	
	f Years to maturity over 30 years 91%	f Years to maturity over 30 years 87%	
	(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.