

As for Statistical Data (JGB) from May 2018 to June 2022, Cleared Value and Netting Effect Ratio for Subsequent Collateral Allocation Repo Transaction stated on "Netting Effect" page are revised as shown in the table below.

III. Netting Effect

Subsequent Collateral Allocation Repo

Month -Year	Correction			Error		
	Value Cleared (for Netting Effect calculation) (JPY in Millions)	Daily Average	Netting Effect Ratio (Settlement Value vs Value Cleared)	Value Cleared (JPY in Millions)	Daily Average	Netting Effect Ratio (Settlement Value vs Value Cleared)
May-18	749,024,695	35,667,843	21.1%	830,223,395	39,534,447	19.1%
Jun-18	788,136,042	37,530,288	23.2%	941,329,765	44,825,227	19.4%
Jul-18	956,009,765	45,524,275	19.8%	931,919,364	44,377,113	20.3%
Aug-18	825,433,662	35,888,420	19.7%	865,901,896	37,647,909	18.8%
Sep-18	701,430,862	38,968,381	20.8%	734,830,192	40,823,900	19.9%
Oct-18	735,153,033	33,416,047	19.1%	696,550,903	31,661,405	20.2%
Nov-18	712,025,179	33,905,961	22.6%	812,377,399	38,684,638	19.8%
Dec-18	1,190,188,197	62,641,484	32.5%	1,678,433,249	88,338,592	23.0%
Jan-19	1,069,272,894	56,277,521	40.4%	1,826,680,071	96,141,056	23.6%
Feb-19	1,354,870,587	71,308,978	32.4%	1,995,293,241	105,015,434	22.0%
Mar-19	1,529,242,460	76,462,123	28.7%	2,077,257,995	103,862,900	21.1%
Apr-19	1,470,103,271	73,505,164	30.1%	2,052,308,349	102,615,417	21.6%
May-19	1,598,952,806	84,155,411	25.9%	2,132,009,562	112,211,030	19.4%
Jun-19	1,794,044,008	89,702,200	25.7%	2,387,644,667	119,382,233	19.3%
Jul-19	2,375,296,093	107,968,004	25.3%	2,973,575,787	135,162,536	20.2%
Aug-19	2,000,533,369	95,263,494	32.3%	2,842,983,369	135,380,160	22.8%
Sep-19	1,990,574,952	104,767,103	30.1%	2,663,531,655	140,185,877	22.5%
Oct-19	2,071,856,510	98,659,834	27.2%	2,802,120,605	133,434,315	20.1%
Nov-19	1,861,758,361	93,087,918	26.3%	2,218,241,079	110,912,054	22.1%
Dec-19	2,165,744,050	103,130,669	25.7%	2,582,147,054	122,959,384	21.5%
Jan-20	1,624,576,906	85,504,048	30.7%	2,267,603,386	119,347,547	22.0%
Feb-20	1,606,306,476	89,239,249	31.0%	2,286,203,447	127,011,303	21.8%
Mar-20	2,046,207,010	97,438,429	27.5%	2,677,022,217	127,477,248	21.0%
Apr-20	2,146,554,969	102,216,903	29.1%	2,907,481,934	138,451,521	21.5%
May-20	1,648,207,589	91,567,088	35.1%	2,573,798,357	142,988,798	22.4%
Jun-20	2,021,309,516	91,877,705	32.9%	3,299,274,680	149,967,031	20.1%
Jul-20	2,262,964,360	107,760,208	35.7%	3,887,068,069	185,098,479	20.8%
Aug-20	2,156,275,161	107,813,758	35.6%	3,777,781,401	188,889,070	20.3%
Sep-20	1,785,638,272	89,281,914	34.7%	2,971,054,247	148,552,712	20.9%
Oct-20	2,158,291,470	98,104,158	31.0%	3,489,860,135	158,630,006	19.1%
Nov-20	1,669,654,460	87,876,551	33.0%	2,631,492,935	138,499,628	21.0%
Dec-20	1,925,323,692	87,514,713	34.9%	3,130,023,573	142,273,799	21.5%
Jan-21	1,802,878,190	94,888,326	36.7%	3,070,623,801	161,611,779	21.6%
Feb-21	1,817,448,589	100,969,366	36.2%	2,999,247,337	166,624,852	21.9%
Mar-21	2,591,626,347	112,679,406	32.5%	4,162,262,264	180,967,925	20.2%
Apr-21	2,355,512,479	112,167,261	29.5%	3,521,646,320	167,697,444	19.8%
May-21	1,736,458,319	96,469,907	31.4%	2,638,774,603	146,598,589	20.6%
Jun-21	2,426,605,605	110,300,255	30.8%	3,674,808,628	167,036,756	20.3%
Jul-21	2,224,998,258	111,249,913	29.9%	3,213,161,528	160,658,076	20.7%
Aug-21	2,159,874,979	102,851,190	31.7%	3,273,707,129	155,890,816	20.9%
Sep-21	2,281,482,270	114,074,114	31.2%	3,484,364,253	174,218,213	20.4%
Oct-21	2,124,422,583	101,162,980	33.2%	3,319,844,609	158,087,839	21.2%
Nov-21	1,911,107,073	95,555,354	31.0%	2,843,058,510	142,152,926	20.8%
Dec-21	2,425,478,305	110,249,014	27.7%	3,442,865,169	156,493,871	19.5%
Jan-22	1,939,091,049	102,057,424	33.7%	2,975,194,584	156,589,189	21.9%
Feb-22	1,960,324,369	108,906,909	33.2%	2,876,579,927	159,809,996	22.6%
Mar-22	2,419,733,363	109,987,880	32.4%	3,687,198,656	167,599,939	21.3%
Apr-22	2,025,565,213	101,278,261	33.3%	3,180,489,591	159,024,480	21.2%
May-22	1,794,395,435	94,441,865	31.5%	2,704,541,407	142,344,285	20.9%
Jun-22	1,938,587,139	88,117,597	31.4%	3,046,638,366	138,483,562	20.0%

* To differentiate from usual Clearing Value, title name is revised as "Clearing Value (for Netting Effect calculation)".