

May 1, 2018

Amended on February 14, 2024

Japan Securities Clearing Corporation

Baskets for Subsequent Collateral Allocation Repos

Effective on February 14, 2024

Issue Code	Issue Name	Issue Short Name	Name of JGBs / Limitation on year to Maturity of Covered JGBs
JP1991019009 01010099	JGB Basket (Treasury Discount Bills)	JGBB-TDB	Treasury Discount Bill
JP1991039007 01030099	JGB Basket (Interest-bearing less than 10 years, Treasury Discount Bills)	JGBB-U10	Interest-bearing Japanese government bond (2 year)
			Interest-bearing Japanese government bond (5 year)
			Interest-bearing (10 year)
			Interest-bearing Japanese government bond (20 year) / less than 10 years
			Interest-bearing Japanese government bond (30 year) / less than 10 years
			Interest-bearing Japanese government bond (40 year) / less than 10 years
			Treasury Discount Bills
JP1991059005 01050099	JGB Basket (Interest-bearing, Treasury Discount Bills)	JGBB-Fixed	Interest-bearing Japanese government bond (2 year)
			Interest-bearing Japanese government bond (5 year)
			Interest-bearing Japanese government bond (10 year)
			Interest-bearing Japanese government bond (20 year)
			Interest-bearing Japanese government bond (30 year)
			Interest-bearing Japanese government bond (40 year)

Issue Code	Issue Name	Issue Short Name	Name of JGBs / Limitation on year to Maturity of Covered JGBs
			Treasury Discount Bills
JP1991079003 01070099	JGB Basket (Interest-bearing, Floating-rate Bonds, Treasury Discount Bills)	JGBB-Large	Japanese government bond with floating rate (15 year)
			Interest-bearing Japanese government bond (2 year)
			Interest-bearing Japanese government bond (5 year)
			Interest-bearing Japanese government bond (10 year)
			Interest-bearing Japanese government bond (20 year)
			Interest-bearing Japanese government bond (30 year)
			Interest-bearing Japanese government bond (40 year)
			Treasury Discount Bill
JP1992039006 02030099	JGB Basket (Interest-bearing, Interest-bearing GX, Floating-rate Bonds, Treasury Discount Bills)	JGBB-Large GX	Japanese government bond with floating rate (15 year)
			Interest-bearing Japanese government bond (2 year) (including GX JGB)
			Interest-bearing Japanese government bond (5 year) (including GX JGB)
			Interest-bearing Japanese government bond (10 year) (including GX JGB)
			Interest-bearing Japanese government bond (20 year) (including GX JGB)
			Interest-bearing Japanese government bond (30 year)
			Interest-bearing Japanese government bond (40 year)
			Treasury Discount Bill
JP1991099001 01090099	JGB Basket (Inflation-Indexed, Interest-bearing, Floating-rate, Treasury Discount Bills)	JGBB-All	Inflation-Indexed Japanese government bond (10 year)
			Japanese government bond with floating rate (15 year)
			Interest-bearing Japanese government bond (2 year)

Issue Code	Issue Name	Issue Short Name	Name of JGBs / Limitation on year to Maturity of Covered JGBs
			Interest-bearing Japanese government bond (5 year)
			Interest-bearing Japanese government bond (10 year)
			Interest-bearing Japanese government bond (20 year)
			Interest-bearing Japanese government bond (30 year)
			Interest-bearing Japanese government bond (40 year)
			Treasury Discount Bill
JP1992059004 02050099	JGB Basket (Inflation-Indexed, Interest-bearing, Interest-bearing GX, Floating-rate, Treasury Discount Bills)	JGBB-AllGX	Inflation-Indexed Japanese government bond (10 year)
			Japanese government bond with floating rate (15 year)
			Interest-bearing Japanese government bond (2 year) (including GX JGB)
			Interest-bearing Japanese government bond (5 year) (including GX JGB)
			Interest-bearing Japanese government bond (10 year) (including GX JGB)
			Interest-bearing Japanese government bond (20 year) (including GX JGB)
			Interest-bearing Japanese government bond (30 year)
			Interest-bearing Japanese government bond (40 year)
			Treasury Discount Bill
JP1992019008 02010099	JGB Basket (Principal-only, Coupon-only)	JGBB-Strips	Principal-only book-entry transfer Japanese government bond
			Coupon-only book-entry transfer Japanese government bond

(Notes)

1. Issue Code shown in the first line represents ISIN code and in the second line represents Bond Issue Code (domestic code).
2. Limitation on year to maturity may be set for all or a part of the names of JGBs. “Less than 10 years” concerning the limitation on year to maturity means that redemption day arrives on or before the corresponding day after ten (10) year from the allocation day (holidays will not be excluded. In case the corresponding day does not exist, it should be the last day of the corresponding month).
3. For all or a part of the names of JGBs included in the Basket, specific issue may be covered or excluded.
4. GX JGB represents Climate Transition Interest-bearing Government Bonds.

End of Document