

Amendment to "Terms and Conditions for Calculation and Publication of Tokyo Repo Rate (reference institutions average)"

- Section 3. shall be amended as follows.

3. Calculation

The Tokyo Repo Rate shall be calculated as the average of the rates that the reference institutions, prescribed in Section 5., consider to be prevalent market rates at a designated time and report as such. Its detailed specifications are as follows.

Relevant transactions	(No change)
Rates to be reported by reference institutions	
Maturities	overnight (T+0, T+1, S/N<T+2>), 1 week, 2 weeks, 3 weeks, 1 month, 3 months, 6 months and 1 year ➤ The rates of 1 week and longer maturities are on a T+3 <u>T+2</u> settlement basis.
Decimal place of rates Calculation method	(No change)

If any of the reference institutions fails to report rates, the Tokyo Repo Rate shall be calculated and published as follows.

- 1) } (No change)
- 2) }