

To facilitate clearing participants' access to a CCPs' disclosures, this document provides a series of links to CCP rulebooks and disclosures in accordance with the CCP Global format.

Date Published: 2023-09-01	JSCC
NDL Information	<a href="https://www.jpx.co.jp/jscc/en/company/cimhll0000000osu-att/JSCC_PFMI_Disclosure_20240331_EN.pdf#page=102">https://www.jpx.co.jp/jscc/en/company/cimhll0000000osu-att/JSCC_PFMI_Disclosure_20240331_EN.pdf#page=102</a>
Rule Reference/Comments	<i>p.102, Business Risk Management and Operation Risk Management, Principles for Financial Market Infrastructures Disclosure, March 31, 2024</i>
NDL Risk Categories (Optional)	<b>Other link (optional)</b>
Rule Reference/Comments	
NDL Methodology (Optional)	<p>(a) <a href="https://www.jpx.co.jp/jscc/en/company/cimhll0000000osu-att/JSCC_PFMI_Disclosure_20240331_EN.pdf#page=107">https://www.jpx.co.jp/jscc/en/company/cimhll0000000osu-att/JSCC_PFMI_Disclosure_20240331_EN.pdf#page=107</a></p> <p>(b) <a href="https://www.jpx.co.jp/jscc/en/rule/cimhll00000001qy-att/16cdis_PLfromCD_20190401_e.pdf">https://www.jpx.co.jp/jscc/en/rule/cimhll00000001qy-att/16cdis_PLfromCD_20190401_e.pdf</a></p> <p>(c) <a href="https://www.jpx.co.jp/jscc/en/rule/cimhll00000001ow-att/14e_TreatmentofProfitorLossfromManagement.pdf">https://www.jpx.co.jp/jscc/en/rule/cimhll00000001ow-att/14e_TreatmentofProfitorLossfromManagement.pdf</a></p>
Rule Reference/Comments	<p>(a) <i>p.107, Principle 16: Custody and Investment Risks Key Consideration 4, Principles for Financial Market Infrastructures Disclosure, March 31, 2024</i></p> <p><i>“For the CDS and IRS Clearing Businesses, JSCC has a framework in place wherein JSCC invests collateral posted by Clearing Participants and Customers, and allocates any investment profits or losses to each Clearing Participant/Customer according to the amount of their invested collateral.<sup>119</sup>”, “<sup>119</sup> There are no other JSCC rules expressly setting forth any allocation of losses to Clearing Participants/Customers arising from causes other than a Participant default.”</i></p> <p>(b) <i>Public notice for OTC Derivatives (CDS), Treatment of Profit or Loss from Management of Clearing Deposit - 2. Matters relating to the share of the loss from the management</i></p> <p>(c) <i>Public notice for OTC Derivatives (IRS), Treatment of Profit or Loss from Management of Clearing Deposit - 2. Matters relating to the share of the loss from the management</i></p>
CCP Default Waterfall	<a href="https://www.jpx.co.jp/jscc/en/company/cimhll0000000osu-att/JSCC_PFMI_Disclosure_20240331_EN.pdf#page=87">https://www.jpx.co.jp/jscc/en/company/cimhll0000000osu-att/JSCC_PFMI_Disclosure_20240331_EN.pdf#page=87</a>
Rule Reference/Comments	<i>p.87, Default Procedures, Principles for Financial Market Infrastructures Disclosure, March 31, 2024</i>
Default Management - Layers of Protection	<a href="https://www.jpx.co.jp/jscc/en/company/cimhll0000000osu-att/JSCC_PFMI_Disclosure_20240331_EN.pdf#page=87">https://www.jpx.co.jp/jscc/en/company/cimhll0000000osu-att/JSCC_PFMI_Disclosure_20240331_EN.pdf#page=87</a>
Rule Reference/Comments	<i>p.87, Principle 13: Participant-Default Rules and Procedures, Key Consideration 1, Principles for Financial Market Infrastructures Disclosure, March 31, 2024</i>
CCP End of Waterfall Actions (Optional)	<b>Other link (optional)</b>
Rule Reference/Comments	
CM Approval & Oversight	<a href="https://www.jpx.co.jp/jscc/en/company/cimhll0000000osu-att/JSCC_PFMI_Disclosure_20240331_EN.pdf#page=43">https://www.jpx.co.jp/jscc/en/company/cimhll0000000osu-att/JSCC_PFMI_Disclosure_20240331_EN.pdf#page=43</a>
Rule Reference/Comments	<i>p.43, Principle 4: Credit Risk, Principles for Financial Market Infrastructures Disclosure, March 31, 2024</i>
Credit Monitoring Process of CMs (Optional)	<b>Other link (optional)</b>
Rule Reference/Comments	
CPMI IOSCO CCP Disclosure (Qualitative Disclosures)	<a href="https://www.jpx.co.jp/jscc/en/company/fmi-pdf.html">https://www.jpx.co.jp/jscc/en/company/fmi-pdf.html</a>
Comments	<i>Principles for Financial Market Infrastructures Disclosure</i>



# CCP Global Quick Access Transparency Links



CPMI IOSCO CCP Public Quantitative Disclosure (CCP12 PQD Template)	<a href="https://www.jpx.co.jp/jscc/en/company/fmi-pdf2.html">https://www.jpx.co.jp/jscc/en/company/fmi-pdf2.html</a>
Comments	<i>CCP Global Standardized Format, Quantitative Disclosure</i>
PQD Quarterly Conference Call webpage with recorded calls (if applicable)	<a href="https://www.jpx.co.jp/jscc/en/company/fmi-pdf2.html">https://www.jpx.co.jp/jscc/en/company/fmi-pdf2.html</a>
Comments	<i>PQD Webinar, Quantitative Disclosure</i>
Other commonly requested CCP links/documents	