

Collateral Fee Relating to United States Treasury Security

February 24, 2014

Amended on April 1, 2024

Japan Securities Clearing Corporation

1. Matters Relating to the Conversion of Face Value of United States Treasury Security (“US Treasuries”) into Japanese Yen (Article 5-4. 2(2) a. of Rules on Fees for IRS Clearing Business)

The face value of US Treasuries shall be converted into Japanese Yen by the TTB rate vis-à-vis customers on the Tokyo Foreign Exchange Market on the business day immediately preceding the day on which JSCC receives a request for deposit of such US Treasuries from a Clearing Participant.

2. Matters Relating to the Market Value of US Treasuries (Article 5-4.2(2) b. of Rules on Fees for IRS Clearing Business)

The market value of US Treasuries shall be calculated using the final indicative market price on the New York market on the previous day, released by GovPX, Inc on the last day of each month.

3. Matters Relating to the Conversion of US Treasuries Management Cost (Article 5-4.2.(2) b. and c. of Rules on Fees for IRS Clearing Business)

The market value of US Treasuries posted as of the end of each month and the fee charged based on the number of posting and withdrawal instructions shall be converted into Japanese yen by using the average of Telegraphic Transfer Spot Middle Rates of Japanese yen to 1 USD at Tokyo Foreign Exchange Market published by Refinitiv Japan K.K. and Bloomberg LP as of 15:00 on the last JSCC Business Day of the month immediately preceding the month in which the Collateral Fee for each Calculation Period determined pursuant to Article 7.2 of Rules on Fees for IRS Clearing Business is payable to JSCC.

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