

Trade Reporting Fee

November 1, 2017

Amended on April 1, 2019

Amended on February 1, 2021

Amended on July 1, 2022

Amended on April 1, 2024

Japan Securities Clearing Corporation

1. Matters concerning Trade Reporting Fee related to Trade Data Repository Reported Cleared Contracts (IRS) (Rules on Fees for IRS Clearing Business, Article 5-8.(1))

(1) The total amount of the fee equivalent amount corresponding to the number of Trade Data Repository Reported Cleared Contracts (IRS) shall be the amount obtained using the below formula:

(Monthly DDRJ Notified Amount) X (Number of Trade Data Repository Reported Cleared Contracts (IRS) in Each Month) / (Total Number of Trade Data Repository Reported Cleared Contracts (IRS) and Trade Data Repository Reported Clearing Contracts (CDS) in Each Month)

For the purpose of this item, “Trade Data Repository Reported Clearing Contracts (CDS)” means Trade Data Repository Reported Clearing Contracts (CDS) defined in Paragraph 3 in Article 5-3 of the Rules on Fees for CDS Clearing Business and “DDRJ Notified Amount” means the amount DTCC Data Repository Japan K.K. (hereinafter referred to as “DDRJ”) notified to JSCC as the amount DDRJ calculates according to the effective fee structure at each time corresponding to the total number of Trade Data Repository Reported Cleared Contracts (IRS) and Trade Data Repository Reported Clearing Contracts (CDS) (excluding Account Management Fee) .

(2) Number of outstanding Trade Data Repository Reported Cleared Contracts (IRS) related to a Clearing Participant shall be the number DDRJ notified to JSCC as the number of Trade Data Repository Reported Cleared Contracts (IRS) for the Clearing Participant remaining as of the close of business of the last day of each month.

(3) The total number of outstanding Trade Data Repository Reported Cleared Contracts (IRS) shall be the number DDRJ notified to JSCC as the total number of contracts obtained as a sum of Trade Data Repository Reported Cleared Contracts (IRS) outstanding as of the close of business of the last day of each month.

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2. Matters concerning Trade Reporting Fee related to HKTR Reported Cleared Contracts (Rules on Fees for IRS Clearing Business, Article 5-8.(2))

When calculating Trade Reporting Fee related to HKTR Reported Cleared Contracts for each month, the conversion to Japanese yen shall be performed by using the average of Telegraphic Transfer Spot Middle Rates of Japanese yen to 1 HKD 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 following the relevant month.

3. Matters concerning Trade Reporting Fee related to SDR Reported Cleared Contracts (IRS) (Rules on Fees for IRS Clearing Business, Article 5-8.(3))

- (1) The total amount of fee equivalent corresponding to the number of SDR Reported Cleared Contracts (IRS) shall be the amount obtained by below formula:

$$(\text{Monthly DTCC Notified Amount}) \times (\text{Number of SDR Reported Cleared Contracts (IRS) in Each Month}) / (\text{Total Number of SDR Reported Cleared Contracts (IRS) and SDR Reported Clearing Contracts (CDS) in Each Month})$$

For the purpose of this item, “SDR Reported Clearing Contracts (CDS)” means SDR Reported Clearing Contracts (CDS) defined in Paragraph 3 of Article 5-3 of the Rules on Fees for CDS Clearing Business, and “DTCC Notified Amount” means the amount DTCC Data Repository (U.S.) LLC (hereinafter referred to as “DTCC”) notified to JSCC determined according to the total number of SDR Reported Cleared Contracts (IRS) and SDR Reported Clearing Contracts (CDS) as the amount calculated according to the effective fee structure at each time

- (2) Number of outstanding SDR Reported Cleared Contracts (IRS) related to a Clearing Participant shall be the number DTCC notified to JSCC as the sum of the number of SDR Reported Cleared Contracts (IRS) for the Clearing Participant remaining as of the close of business of the last day of each month and the number of SDR Reported Cleared Contracts (IRS) for the relevant Clearing Participant terminated during the relevant month.
- (3) The total number of outstanding SDR Reported Cleared Contracts (IRS) shall be the number DTCC notified to JSCC as the total number of contracts obtained as a sum of SDR Reported Cleared Contracts (IRS) outstanding as of the close of business of the last day of each month and the number of SDR Reported Cleared Contracts (IRS) terminated during the relevant month.

- (4) The monthly Trade Reporting Fee related to SDR Reported Cleared Contracts (IRS) 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 following the relevant month.

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