

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 Clearing Contracts (CDS) (Rules on Fees for CDS Clearing Business, Article 5-3.(1))

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

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

For the purpose of this item, “Trade Data Repository Reported Cleared Contracts (IRS)” means Trade Data Repository Reported Cleared Contracts (IRS) defined in Item (5)-2 in Paragraph 2 of Article 1 of the Rules on Fees for IRS 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) at each time (excluding Account Management Fee) .

(2) Number of outstanding Trade Data Repository Reported Clearing Contracts (CDS) related to a Clearing Participant shall be the number DDRJ notified to JSCC as the number of Trade Data Repository Reported Clearing Contracts (CDS) 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 Clearing Contracts (CDS) shall be the number DDRJ notified to JSCC as the total number of contracts obtained as a sum of Trade Data Repository Reported Clearing Contracts (CDS) 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 SDR Reported Clearing Contracts (CDS) (Rules on Fees for CDS Clearing Business, Article 5-3.(2))

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

(Monthly DTCC Notified Amount) X (Number of SDR Reported Clearing Contracts (CDS) in Each Month) / (Total Number of SDR Reported Clearing Contracts (CDS) and SDR Reported Cleared Contracts (IRS) in Each Month)

For the purpose of this section, “SDR Reported Cleared Contracts (IRS)” means SDR Reported Cleared Contracts (IRS) defined in Item 7 in Paragraph 2 in Article 1 of the Rules on Fees for IRS 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 Clearing Contracts (CDS) and SDR Reported Cleared Contracts (IRS) as the amount calculated according to the effective fee structure at each time.

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

- (3) The total number of outstanding SDR Reported Clearing Contracts (CDS) referred to in Article 5-3 of the Rules on Fees for CDS Clearing Business shall be the number DTCC notified to JSCC as the total number of contracts obtained as a sum of SDR Reported Clearing Contracts (CDS) outstanding as of the close of business of the last day of each month and the number of SDR Reported Clearing Contracts terminated during the relevant month.

- (4) The monthly Trade Reporting Fee related to SDR Reported Clearing Contracts (CDS) 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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