Public Quantitative Disclosure based on “Principles for Financial Market Infrastructures”

as of the end of June 2026

JASDEC DVP Clearing Corporation

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Reporting Frequency	Answer to Disclosure Description	Comment	Reference # for PFMI
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.1	Prefunded – Own Capital Before; Reported as at quarter end	Quarterly	Not applicable	JDCC assumes obligations provided that the net debit cap of each DVP participant is within the range of the assessed value of their Assurance Assets (the sum of appraisal value of the Securities-to-be-Received Balance, appraisal value of the Pledged Securities Balance and the Participants Fund Deposited Balance*). Therefore, other than the Assurance Assets, JDCC does not need to maintain prefunded financial resources (e.g. default fund, replenishment by its own capital) or post funded financial resources (e.g. replenishment by its own/parent company's fund). *Securities-to-be-Received: the securities to be delivered via DVP book-entry transfer placed in the JDCC account prior to them being transferred to the receiver Pledged Securities: the DVP participant pledges to JDCC (securities handled by JASDEC, JGBs) Participants Fund: cash of a value that is calculated in advance using a consistent standard for each DVP participant. DVP participants also can voluntarily deposit extra cash in addition to the required amount.	–
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.2	Prefunded – Own Capital Alongside; Reported as at quarter end	Quarterly	Not applicable	See the comment on 4.1.1	–
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.3	Prefunded – Own Capital After; Reported as at quarter end	Quarterly	Not applicable	See the comment on 4.1.1	–
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.4	Prefunded – Aggregate Participant Contributions – Required; Reported as at quarter end	Quarterly	Not applicable	See the comment on 4.1.1	–
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.5	Prefunded – Aggregate Participant Contributions – Post-Haircut Posted; Reported as at quarter end	Quarterly	Not applicable	See the comment on 4.1.1	–

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4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.6	Prefunded – Other; Reported as at quarter end	Quarterly	Not applicable	See the comment on 4.1.1	–
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.7	Committed – Own/parent funds that are committed to address a participant default (or round of participant defaults); Reported as at quarter end	Quarterly	Not applicable	See the comment on 4.4.1	–
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.8	Committed – Aggregate participant commitments to address an initial participant default (or initial round of participant defaults); Reported as at quarter end	Quarterly	Not applicable	JDCC does not set any certain participant commitments. In case where JDCC sells defaulting participant's Assurance Asset but an uncovered payment obligation remains, default compensation charge and extra default compensation charge are collected from non-defaulting participants and used to recover the uncovered payment.	Principle4.7
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.9	Committed – Aggregate participant commitments to replenish the default fund to deal with a subsequent participant default (or round of participant defaults) after the initial participant default (or round of participant defaults) has been addressed; Reported as at quarter end	Quarterly	Not applicable	See the comment on 4.1.8	–
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.10	Committed – Other; Reported as at quarter end	Quarterly	Not applicable		–
4.2	Kccp	4.2.1	Kccp – Kccp need only be reported by those CCPs which are, or seek to be a "qualifying CCP" under relevant law	Quarterly	Not applicable	JDCC does not maintain default fund. JDCC also assumes obligations on the settlement day only and does not have any overnight unsettled positions, which means that JDCC's trade exposure becomes zero at the end of each day. Therefore, banks do not need to calculate the credit risk/asset amount to cover the JDCC's exposure.	–

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4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.1	Cash deposited at a central bank of issue of the currency concerned; Reported as at quarter end; Pre-Haircut and Post-Haircut	Quarterly	Not applicable	See the comment on 4.1.1	-
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.2	Cash deposited at other central banks; Reported as at quarter end; Pre-Haircut and Post-Haircut	Quarterly	Not applicable	See the comment on 4.1.1	-
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.3	Secured cash deposited at commercial banks (including reverse repo); Reported as at quarter end; Pre-Haircut and Post-Haircut	Quarterly	Not applicable	See the comment on 4.1.1	-
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.4	Unsecured cash deposited at commercial banks; Reported as at quarter end; Pre-Haircut and Post-Haircut	Quarterly	Not applicable	See the comment on 4.1.1	-
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.5	Non-Cash Sovereign Government Bonds - Domestic; Reported as at quarter end; Pre-Haircut and Post-Haircut	Quarterly	Not applicable	See the comment on 4.1.1	-
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.6	Non-Cash Sovereign Government Bonds - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	Quarterly	Not applicable	See the comment on 4.1.1	-
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.7	Non-Cash Agency Bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	Quarterly	Not applicable	See the comment on 4.1.1	-
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.8	Non-Cash State/municipal bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	Quarterly	Not applicable	See the comment on 4.1.1	-

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4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.9	Non-Cash Corporate bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	Quarterly	Not applicable	See the comment on 4.1.1	-
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.10	Non-Cash Equities; Reported as at quarter end; Pre-Haircut and Post-Haircut	Quarterly	Not applicable	See the comment on 4.1.1	-
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.11	Non-Cash Commodities - Gold; Reported as at quarter end; Pre-Haircut and Post-Haircut	Quarterly	Not applicable	See the comment on 4.1.1	-
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.12	Non-Cash Commodities - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	Quarterly	Not applicable	See the comment on 4.1.1	-
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.13	Non-Cash Commodities - Mutual Funds / UCITs; Reported as at quarter end; Pre-Haircut and Post-Haircut	Quarterly	Not applicable	See the comment on 4.1.1	-
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.14	Non-Cash Commodities - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	Quarterly	Not applicable	See the comment on 4.1.1	-
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	4.3.15	In total. Reported as at quarter end; Pre-Haircut and Post-Haircut	Quarterly	Not applicable	See the comment on 4.1.1	-

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4.4	Credit Risk Disclosures	4.4.1	State whether the CCP is subject to a minimum "Cover 1" or "Cover 2" requirement in relation to total pre-funded default resources.	Quarterly	Subject to a minimum "Cover 1" requirement	JDCC is subject to a minimum "Cover 1" requirement since it is not subject to a CCP that is involved in activities with a more-complex risk profile or that is systemically important in multiple jurisdictions. JDCC assumes obligations provided that the net debit of each DVP participant is within the range of the assessed value of their Assurance Assets.	Principle4.4
4.4	Credit Risk Disclosures	4.4.2	For each clearing service, state the number of business days within which the CCP assumes it will close out the default when calculating credit exposures that would potentially need to be covered by the default fund.	Quarterly	2 business days	JDCC does not maintain default fund. In terms of the liquidation period of Assurance Assets, please see the left section.	-
4.4	Credit Risk Disclosures	4.4.3	For each clearing service, the estimated largest aggregate stress loss (in excess of initial margin) that would be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Peak day amount in the previous 12 months and mean average over the previous 12 months	Quarterly	Peak: 0 yen Mean: 0 yen	JDCC has conducted daily stress tests, which exposes the Assurance Assets (the sum of appraisal value of the Securities-to-be-Received Balance, appraisal value of the Pledged Securities Balance and the Participants Fund Deposited Balance) of each DVP participant and its affiliates to the largest price drop over 2 business days (asset liquidation period) since the establishment of DVP Settlement System for NETDs in 2004 as well as the price drop over 2 business days during the Black Monday in 1987, and has confirmed that such assessed values of the Assurance Assets surpassed the net debit of each DVP participant and its affiliates.	Principle4.5
4.4	Credit Risk Disclosures	4.4.4	Report the number of business days, if any, on which the above amount (4.4.3) exceeded actual pre-funded default resources (in excess of initial margin).	Quarterly	Not applicable	See the comment on 4.4.3	-
4.4	Credit Risk Disclosures	4.4.5	The amount in 4.4.3 which exceeded actual pre-funded default resources (in excess of initial margin)	Quarterly	Not applicable	See the comment on 4.4.3	-

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4.4	Credit Risk Disclosures	4.4.6	For each clearing service, the actual largest aggregate credit exposure (in excess of initial margin) to any single participant and its affiliates (including transactions cleared for indirect participants); Peak day amount in the previous 12 months and mean average over the previous 12 months	Quarterly	Peak: 0 yen Mean: 0 yen	JDCC has conducted daily back tests. Result of the back tests shows that the net debit of each DVP participant and its affiliates stays within the range of the assessed value of their Assurance Assets (the sum of appraisal value of the Securities-to-be-Received Balance, appraisal value of the Pledged Securities Balance and the Participants Fund Deposited Balance).	–
4.4	Credit Risk Disclosures	4.4.7	For each clearing service, the estimated largest aggregate stress loss (in excess of initial margin) that would be caused by the default of any two participants and their affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Peak day amount in the previous 12 months and mean average over the previous 12 months	Quarterly	Peak: 0 yen Mean: 0 yen	JDCC has conducted daily stress tests, which exposes the Assurance Assets (the sum of appraisal value of the Securities-to-be-Received Balance, appraisal value of the Pledged Securities Balance and the Participants Fund Deposited Balance) of any two DVP participants and their affiliates to the largest price drop over 2 business days (asset liquidation period) since the establishment of DVP Settlement System for NETDs in 2004 as well as the price drop over 2 business days during the Black Monday in 1987, and has confirmed that such assessed values of the Assurance Assets surpassed the net debit of any two DVP participants and their affiliates.	Principle4.5
4.4	Credit Risk Disclosures	4.4.8	Number of business days, if any, on which the above amount (4.4.7) exceeded actual pre-funded default resources (in excess of initial margin) and by how much.	Quarterly	Not applicable	See the comment on 4.4.7	–
4.4	Credit Risk Disclosures	4.4.9	The amount in 4.4.7 which exceeded actual pre-funded default resources (in excess of initial margin)	Quarterly	Not applicable	See the comment on 4.4.7	–

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4.4	Credit Risk Disclosures	4.4.10	For each clearing service, what was the actual largest aggregate credit exposure (in excess of initial margin) to any two participants and their affiliates (including transactions cleared for indirect participants); Peak day amount in the previous 12 months and mean average over the previous 12months	Quarterly	Peak: 0 yen Mean: 0 yen	JDCC has conducted daily back tests. Result of the back tests shows that the net debit of any two DVP participant and their affiliates stays within the range of the assessed value of their Assurance Assets (the sum of appraisal value of the Securities-to-be-Received Balance, appraisal value of the Pledged Securities Balance and the Participants Fund Deposited Balance).	-
5.1	Assets eligible as initial margin, and the respective haircuts applied	5.1.1	Assets eligible as initial margin and the respective haircuts applied	Ad-Hoc	Not applicable	To cover its credit risk exposure, JDCC only assumes obligations when the net debit, which is the total fund paying amount minus the total receiving amount, stays within a range of the Assurance Assets. JDCC, therefore, does not apply initial margin system.	Principle5.2
5.2	Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if different from 5.1)	5.2.1	Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if different from 5.1)	Ad-Hoc	Each DVP participant deposits Participants Fund (cash), securities handled at JASDEC (stocks, CBs, etc.) and JGBs as the Assurance Assets. Haircuts in assessing Assurance Asset are regulated in the following business rules: https://www.jasdec.com/en/rule/dvp/whole/ (Treatment of Business Rules: Schedule Paragraph 3 and Paragraph 5)		Principle5.1

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5.3	Results of testing of haircuts	5.3.1	Confidence interval targeted through the calculation of haircuts	Quarterly	JDCC does not apply a confidence interval.	The safety of the appraisal rates (haircuts) is verified by daily back tests and the test results are reported to the Board of Directors each quarter. In cases where the appraisal rates (haircuts) cannot cover JDCC's exposures in an actual portfolio decline, such results are included in the report to the Board of Directors.	Principle5.2
5.3	Results of testing of haircuts	5.3.2	Assumed holding/liquidation period for the assets accepted	Quarterly	2 business days		Principle5.2
5.3	Results of testing of haircuts	5.3.3	Look-back period used for testing the haircuts	Quarterly	2 business days	JDCC conducts back tests to examine the safety of the appraisal rates (haircuts) in price fluctuations between two business days.	Principle5.3
5.3	Results of testing of haircuts	5.3.4	Number of days during the look-back period on which the fall in value during the assumed holding/liquidation period exceeded the haircut on an asset.	Quarterly	The actual value of the Assurance Assets has never fallen below their assessed value.		−
6.1	For each clearing service, total initial margin required, split by house and client (or combined total if not segregated)	6.1.1	Total initial margin required split by house, client gross, client net and total(if not segregated);	Quarterly	Not applicable	See the comment on 5.1.1	Principle6
6.2	For each clearing service, total initial margin held, split by house and client	6.2.1	Cash deposited at a central bank of issue of the currency concerned; Total split by House and Client;Pre-Haircut and Post Hair-cut	Quarterly	Not applicable	See the comment on 5.1.1	−
6.2	For each clearing service, total initial margin held, split by house and client	6.2.2	Cash deposited at other central banks; Total split by House and Client; Pre-Haircut and Post-Haircut	Quarterly	Not applicable	See the comment on 5.1.1	−

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6.2	For each clearing service, total initial margin held, split by house and client	6.2.3	Secured cash deposited at commercial banks (including reverse repo); Total split by House and Client; Pre-Haircut and Post-Haircut	Quarterly	Not applicable	See the comment on 5.1.1	-
6.2	For each clearing service, total initial margin held, split by house and client	6.2.4	Unsecured cash deposited at commercial banks; Total split by House and Client; Pre-Haircut and Post Hair-cut	Quarterly	Not applicable	See the comment on 5.1.1	-
6.2	For each clearing service, total initial margin held, split by house and client	6.2.5	Non-Cash Sovereign Government Bonds - Domestic; Total split by House and Client;Pre-Haircut and Post Hair-cut	Quarterly	Not applicable	See the comment on 5.1.1	-
6.2	For each clearing service, total initial margin held, split by house and client	6.2.6	Non-Cash Sovereign Government Bonds - Other; Total split by House and Client;Pre-Haircut and Post Hair-cut	Quarterly	Not applicable	See the comment on 5.1.1	-
6.2	For each clearing service, total initial margin held, split by house and client	6.2.7	Non-Cash Agency Bonds; Total split by House and Client;Pre-Haircut and Post Hair-cut	Quarterly	Not applicable	See the comment on 5.1.1	-
6.2	For each clearing service, total initial margin held, split by house and client	6.2.8	Non-Cash State/municipal bonds; Total split by House and Client; Pre-Haircut and Post Hair-cut	Quarterly	Not applicable	See the comment on 5.1.1	-
6.2	For each clearing service, total initial margin held, split by house and client	6.2.9	Non-Cash Corporate bonds; Total split by House and Client; Pre-Haircut and Post Hair-cut	Quarterly	Not applicable	See the comment on 5.1.1	-

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6.2	For each clearing service, total initial margin held, split by house and client	6.2.10	Non-Cash Equities; Description: HouseIM_PreHaircut, HouseIM_PostHaircut, ClientIM_PreHaircut, ClientIM_PostHaircut, TotalIM_PreHaircut, TotalIM_PostHaircut	Quarterly	Not applicable	See the comment on 5.1.1	-
6.2	For each clearing service, total initial margin held, split by house and client	6.2.11	Non-Cash Commodities - Gold; Description: HouseIM_PreHaircut, HouseIM_PostHaircut, ClientIM_PreHaircut, ClientIM_PostHaircut, TotalIM_PreHaircut, TotalIM_PostHaircut	Quarterly	Not applicable	See the comment on 5.1.1	-
6.2	For each clearing service, total initial margin held, split by house and client	6.2.12	Non-Cash Commodities - Other; Total split by House and Client; Pre-Haircut and Post Hair-cut	Quarterly	Not applicable	See the comment on 5.1.1	-
6.2	For each clearing service, total initial margin held, split by house and client	6.2.13	Non-Cash - Mutual Funds / UCITs; Total split by House and Client; Pre-Haircut and Post Hair-cut	Quarterly	Not applicable	See the comment on 5.1.1	-
6.2	For each clearing service, total initial margin held, split by house and client	6.2.14	Non-Cash - Other; Total split by House and Client; Pre-Haircut and Post Hair-cut	Quarterly	Not applicable	See the comment on 5.1.1	-
6.2	For each clearing service, total initial margin held, split by house and client	6.2.15	For each clearing service, total initial margin held, split by house and client (if segregated).	Quarterly	Not applicable	See the comment on 5.1.1	-
6.3	Initial Margin rates on individual contracts, where the CCP sets such rates	6.3.1	Initial Margin rates on individual contracts where the CCP sets such rates	Ad-Hoc	Not applicable	See the comment on 5.1.1	-

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6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.1	Type of IM Model	Quarterly	Not applicable	See the comment on 5.1.1	–
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.2	Type of IM Model Change Effective Date	Quarterly	Not applicable	See the comment on 5.1.1	–
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.3	IM Model Name	Quarterly	Not applicable	See the comment on 5.1.1	–
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.4	IM Model Name Change Effective Date	Quarterly	Not applicable	See the comment on 5.1.1	–
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.5	Single Tailed Confidence Level	Quarterly	Not applicable	See the comment on 5.1.1	–
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.6	Single Tailed Confidence Level Change Effective Date	Quarterly	Not applicable	See the comment on 5.1.1	–

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6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.7	Look Back Period	Quarterly	Not applicable	See the comment on 5.1.1	−
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.8	Look Back Period Change Effective Date	Quarterly	Not applicable	See the comment on 5.1.1	−
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.9	Adjustments	Quarterly	Not applicable	See the comment on 5.1.1	−
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.10	Adjustments Change Effective Date	Quarterly	Not applicable	See the comment on 5.1.1	−
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.11	Close Out Period (days)	Quarterly	Not applicable	See the comment on 5.1.1	−
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.12	Close out period change Effective Date	Quarterly	Not applicable	See the comment on 5.1.1	−

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6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.13	IM Rates Link	Quarterly	Not applicable	See the comment on 5.1.1	-
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.14	Frequency of Parameter Review	Quarterly	Not applicable	See the comment on 5.1.1	-
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.15	Frequency of Parameter Review Change Effective Date	Quarterly	Not applicable	See the comment on 5.1.1	-
6.5	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	6.5.1.1	Number of times over the past twelve months that margin coverage held against any account fell below the actual marked-to-market exposure of that member account	Quarterly	Not applicable	See the comment on 5.1.1	-
6.5	Specify if measured intraday/continuously or only once a day. If once a day, specify at what time of day.	6.5.1.2	Frequency of daily back-testing result measurements.	Quarterly	Not applicable	See the comment on 5.1.1	-
6.5	Specify if measured intraday/continuously or only once a day. If once a day, specify at what time of day.	6.5.1.3	Time of daily back-testing result if measured once a day.	Quarterly	Not applicable	See the comment on 5.1.1	-

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6.5	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	6.5.2	Number of observations	Quarterly	Not applicable	See the comment on 5.1.1	–
6.5	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	6.5.3	Achieved coverage level	Quarterly	Not applicable	See the comment on 5.1.1	–
6.5	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	6.5.4	Where breaches of initial margin coverage (as defined in 6.5(a)) have occurred, report on size of uncovered exposure; Peak size	Quarterly	Not applicable	See the comment on 5.1.1	–
6.5	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	6.5.5	Where breaches of initial margin coverage (as defined in 6.5(a)) have occurred, report on size of uncovered exposure; Average Size	Quarterly	Not applicable	See the comment on 5.1.1	–
6.6	Average Total Variation Margin Paid to the CCP by participants each business	6.6.1	Average Total Variation Margin Paid to the CCP by participants each business	Quarterly	Not applicable	See the comment on 5.1.1	–
6.7	Maximum total variation margin paid to the CCP on any given business day over the period	6.7.1	Maximum total variation margin paid to the CCP on any given business day over the period	Quarterly	Not applicable	See the comment on 5.1.1	–
6.8	Maximum aggregate initial margin call on any given business day over the period	6.8.1	Maximum aggregate initial margin call on any given business day over the period	Quarterly	Not applicable	See the comment on 5.1.1	–

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Reporting Frequency	Answer to Disclosure Description	Comment	Reference # for PFMI
7.1	Liquidity Risk	7.1.1	State whether the clearing service maintains sufficient liquid resources to 'Cover 1' or 'Cover 2'.	Quarterly	JDCC maintains sufficient liquid resources (60 billion yen), which covers the default of "a DVP participant and its affiliates" (subject to a minimum "Cover1" requirement) in addition to the default of two DVP participants that would create the largest aggregate liquidity exposure in JDCC even if one of Commitment Line Banks defaults.	for the purpose of responding to the default of "a DVP participant and its affiliates" that may expose JDCC to a maximum fund paying obligation, JDCC sets an upper limit (60 billion yen) for the total of net debit cap of "a DVP participant and its affiliates."	Principle7.4
7.1	Liquidity Risk	7.1.2	Size and composition of qualifying liquid resources for each clearing service; (a) Cash deposited at a central bank of issue of the currency concerned	Quarterly	0 yen		Principle7.5
7.1	Liquidity Risk	7.1.3	Size and composition of qualifying liquid resources for each clearing service; (b) Cash deposited at other central banks	Quarterly	0 yen		Principle7.5
7.1	Liquidity Risk	7.1.4	Size and composition of qualifying liquid resources for each clearing service; (c) Secured cash deposited at commercial banks (including reverse repo)	Quarterly	15 billion yen	The Participant Fund is held in trust at the trust bank (being as a trustee) .	Principle7.5
7.1	Liquidity Risk	7.1.5	Size and composition of qualifying liquid resources for each clearing service; (d) Unsecured cash deposited at commercial banks	Quarterly	0 yen		Principle7.5
7.1	Liquidity Risk	7.1.6	Size and composition of qualifying liquid resources for each clearing service; (e) secured committed lines of credit (ie those for which collateral/security will be provided by the CCP if drawn) including committed foreign exchange swaps and committed repos	Quarterly	0 yen		Principle7.5

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Reporting Frequency	Answer to Disclosure Description	Comment	Reference # for PFMI
7.1	Liquidity Risk	7.1.7	Size and composition of qualifying liquid resources for each clearing service; (f) unsecured committed lines of credit (ie which the CCP may draw without providing collateral/security)	Quarterly	45 billion yen	JDCC has a bank credit line of 45 billion yen based on commitment line agreement (even if one of Commitment Line Banks defaults, JDCC can still maintain fund liquidity of 45 billion yen from bank commitment line).	Principle7.5
7.1	Liquidity Risk	7.1.8	Size and composition of qualifying liquid resources for each clearing service; (g) highly marketable collateral held in custody and investments that are readily available and convertible into cash with prearranged and highly reliable funding arrangements even in extreme but plausible market conditions	Quarterly	0 yen		Principle7.5
7.1	Liquidity Risk	7.1.9	Size and composition of qualifying liquid resources for each clearing service; (h) other	Quarterly	0 yen		Principle7.5
7.1	Liquidity Risk	7.1.10	State whether the CCP has routine access to central bank liquidity or facilities.	Quarterly	Not applicable	JDCC does not have access to central bank liquidity.	Principle7.5
7.1	Liquidity Risk	7.1.11	Details regarding the schedule of payments or priority for allocating payments, if such exists, and any applicable rule, policy, procedure, and governance arrangement around such decision making.	Quarterly	In case the fund-paying participants does not pay the funds to JDCC by the deadline of 3:10 p.m., JDCC immediately procures the funds and completes the day's fund settlement. The priority for allocating the liquidity fund is: 1. Participants Fund 2. Commitment Line		Principle7.2
7.2	Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid resources above.	7.2.1	Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid resources in 7.1	Quarterly	Not applicable	Since JDCC sets an upper limit for the total value of obligation assumption, supplementary liquidity resources are not prepared.	Principle7.6

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Reporting Frequency	Answer to Disclosure Description	Comment	Reference # for PFMI
7.3	Liquidity Risk	7.3.1	Estimated largest same-day and, where relevant, intraday and multiday payment obligation in total that would be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Forward looking measure reported quarterly	Quarterly	26,680,234,697 yen	Peak day amount in the previous 12 months. From March 31st 2017, for the purpose of responding to the default of "a DVP participant and its affiliates" that may expose JDCC to a maximum fund paying obligation, JDCC sets an upper limit (60 billion yen) for the total of net debit cap of "a DVP participant and its affiliates."	–
7.3	Liquidity Risk	7.3.2	Report the number of business days, if any, on which the above amount exceeded its qualifying liquid resources (identified as in 7.1, and available at the point the breach occurred), and by how much.; No. of days in quarter	Quarterly	0 business day	See the comment on 7.1.1	–
7.3	Liquidity Risk	7.3.3	Number of business days, if any, on which the above amount exceeded its qualifying liquid resources (identified as in 7.1, and available at the point the breach occurred), and by how much; Amount of excess on each day	Quarterly	0 yen	See the comment on 7.1.1	–
7.3	Liquidity Risk	7.3.4	Actual largest intraday and multiday payment obligation of a single participant and its affiliates (including transactions cleared for indirect participants) over the past twelve months; Peak day amount in previous twelve months	Quarterly	26,680,234,697 yen	See the comment on 7.1.1	–
7.3	Liquidity Risk	7.3.5	Estimated largest same-day and, where relevant, intraday and multiday payment obligation in each relevant currency that would be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Forward looking measure reported quarterly	Quarterly	26,680,234,697 yen	See the comment on 7.3.1	–

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Reporting Frequency	Answer to Disclosure Description	Comment	Reference # for PFMI
7.3	Liquidity Risk	7.3.6	Number of business days, if any, on which the above amounts exceeded its qualifying liquid resources in each relevant currency (as identified in 7.1 and available at the point the breach occurred), and by how much	Quarterly	0 business day	See the comment on 7.1.1	–
7.3	Liquidity Risk	7.3.7	Report the number of business days, if any, on which the above amounts exceeded its qualifying liquid resources in each relevant currency (as identified in 7.1 and available at the point the breach occurred), and by how much; Amount of excess on each day	Quarterly	0 yen	See the comment on 7.1.1	–
12.1	Percentage of settlements by value effected using a DvP, DvD or PvP settlement mechanism	12.1.1	Percentage of settlements by value effected using a DvP settlement mechanism	Quarterly	100%	All transactions in JDCC are conducted using a DVP settlement mechanism.	Principle12.1
12.1	Percentage of settlements by value effected using a DvP, DvD or PvP settlement mechanism	12.1.2	Percentage of settlements by value effected using a DvD settlement mechanism	Quarterly	0%	See the comment on 12.1.1	–
12.1	Percentage of settlements by value effected using a DvP, DvD or PvP settlement mechanism	12.1.3	Percentage of settlements by value effected using a PvP settlement mechanism	Quarterly	0%	See the comment on 12.1.1	–
12.2	Percentage of settlements by volume effected using a DvP, DvD or PvP settlement mechanism	12.2.1	Percentage of settlements by volume effected using a DvP settlement mechanism	Quarterly	100%	See the comment on 12.1.1	–
12.2	Percentage of settlements by volume effected using a DvP, DvD or PvP settlement mechanism	12.2.2	Percentage of settlements by volume effected using a DvD settlement mechanism	Quarterly	0%	See the comment on 12.1.1	–

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Reporting Frequency	Answer to Disclosure Description	Comment	Reference # for PFMI
12.2	Percentage of settlements by volume effected using a DvP, DvD or PvP settlement mechanism	12.2.3	Percentage of settlements by volume effected using a PvP settlement mechanism	Quarterly	0%	See the comment on 12.1.1	－
13.1	quantitative information related to defaults	13.1.1	Quantitative information related to defaults; Amount of loss versus amount of initial margin	Ad-hoc	Not applicable		－
13.1	quantitative information related to defaults	13.1.2	Quantitative information related to defaults; Amount of other financial resources used to cover losses	Ad-hoc	Not applicable		－
13.1	quantitative information related to defaults	13.1.3.1	Quantitative information related to defaults; Proportion of client positions closed-out	Ad-hoc	Not applicable		－
13.1	quantitative information related to defaults	13.1.3.2	Quantitative information related to defaults; Proportion of client positions ported	Ad-Hoc	Not applicable		－
13.1	quantitative information related to defaults	13.1.4	Quantitative information related to defaults; Appropriate references to other published material related to the defaults	Ad-Hoc	Not applicable		－
14.1	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	14.1.1	Total Client Positions held in individually segregated accounts	Quarterly	Not applicable	JDCC only handles cash transactions and a relationship of credit and debt is established between JDCC and the DVP participant. Therefore, JDCC has not made segregation and portability arrangements for DVP participant's client's position and collateral.	Principle14
14.1	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	14.1.2	Total Client Positions held in omnibus client-only accounts, other than LSOC accounts	Quarterly	Not applicable	See the comment on 14.1.1	－
14.1	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	14.1.3	Total Client Positions held in legally segregated but operationally comingled (LSOC) accounts	Quarterly	Not applicable	See the comment on 14.1.1	－

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Reporting Frequency	Answer to Disclosure Description	Comment	Reference # for PFMI
14.1	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	14.1.4	Total Client Positions held in comingled house and client accounts	Quarterly	Not applicable	See the comment on 14.1.1	－
15.1	General business risk	15.1.1	Value of liquid net assets funded by equity	Annual	2,396,555,760 yen (as end of March 2026)		－
15.1	General business risk	15.1.2	Six months of current operating expenses	Annual	387,408,215 (fiscal year ending March 2026)		－
15.2	General business risk; Financial Disclosures	15.2.1	Total Revenue	Annual	1,585,475,612 yen (fiscal year ending March 2026)		－
15.2	General business risk; Financial Disclosures	15.2.2	Total Expenditure	Annual	774,891,914 yen (fiscal year ending March 2026)		－
15.2	General business risk; Financial Disclosures	15.2.3	Profits	Annual	568,383,690 yen (fiscal year ending March 2026)		－
15.2	General business risk; Financial Disclosures	15.2.4	Total Assets	Annual	38,766,931,776 yen (as end of March 2026)		－
15.2	General business risk; Financial Disclosures	15.2.5	Total Liabilities	Annual	36,347,802,369 yen (as end of March 2026)		－
15.2	General business risk; Financial Disclosures	15.2.6	Explain if collateral posted by clearing participants is held on or off the CCP's balance sheet	Annual	(as end of March 2026) the Participant Fund 35,968,777,202 yen the Pledged Securities: 37,184,994,114 yen		－

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Reporting Frequency	Answer to Disclosure Description	Comment	Reference # for PFMI
15.2	General business risk; Financial Disclosures	15.2.7	Additional items as necessary	Annual	Not applicable (as end of March 2026)		－
15.3	General business risk; Income breakdown	15.3.1	Percentage of total income that comes from fees related to provision of clearing services	Annual	95.3% (fiscal year ending March 2026)		－
15.3	General business risk; Income breakdown	15.3.2	Percentage of total income that comes from the reinvestment (or rehypothecation) of assets provided by clearing participants	Annual	4.6% (fiscal year ending March 2026)		－
16.1	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, split by whether it was received as initial margin or default fund contribution	16.1.1	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, received as initial margin	Quarterly	Not applicable	JDCC does not apply a margin system or a default fund but the DVP participants are requested to deposit cash to the Participant Fund which is part of the Assurance Assets. The Participant Fund is held in trust at the trust bank (being as a trustee) .	Principle16.2
16.1	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, split by whether it was received as initial margin or default fund contribution	16.1.2	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, received as default fund contribution	Quarterly	Not applicable	See the comment on 16.1.1	－

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Reporting Frequency	Answer to Disclosure Description	Comment	Reference # for PFMI
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.1	Percentage of total participant cash held as cash deposits (including through reverse repo)	Quarterly	Not applicable	See the comment on 16.1.1	－
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.2	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at central banks of issue of the currency deposited	Quarterly	Not applicable	See the comment on 16.1.1	－
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.3	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at other central banks	Quarterly	Not applicable	See the comment on 16.1.1	－
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.4	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at commercial banks (Secured, including through reverse repo)	Quarterly	Not applicable	See the comment on 16.1.1	－
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.5	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at commercial banks (Unsecured)	Quarterly	Not applicable	See the comment on 16.1.1	－
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.6	Percentage of total participant cash held as cash deposits (including through reverse repo); in money market funds	Quarterly	Not applicable	See the comment on 16.1.1	－
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.7	Percentage of total participant cash held as cash deposits (including through reverse repo); in other forms	Quarterly	Not applicable	See the comment on 16.1.1	－

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Reporting Frequency	Answer to Disclosure Description	Comment	Reference # for PFMI
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.8	Percentage of total participant cash held as cash deposits (including through reverse repo); percentage split by currency of these cash deposits (including reverse repo) and money market funds by CCY; Specify local currency in comments	Quarterly	Not applicable	See the comment on 16.1.1	−
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.9	Percentage of total participant cash held as cash deposits (including through reverse repo); weighted average maturity of these cash deposits (including reverse repo) and money market funds	Quarterly	Not applicable	See the comment on 16.1.1	−
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.10	Percentage of total participant cash invested in securities; Domestic sovereign government bonds	Quarterly	Not applicable	See the comment on 16.1.1	−
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.11	Percentage of total participant cash invested in securities; Other sovereign government bonds	Quarterly	Not applicable	See the comment on 16.1.1	−
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.12	Percentage of total participant cash invested in securities; Agency Bonds	Quarterly	Not applicable	See the comment on 16.1.1	−
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.13	Percentage of total participant cash invested in securities; State/municipal bonds	Quarterly	Not applicable	See the comment on 16.1.1	−
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.14	Percentage of total participant cash invested in securities; Other instruments	Quarterly	Not applicable	See the comment on 16.1.1	−

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Reporting Frequency	Answer to Disclosure Description	Comment	Reference # for PFMI
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.15	Percentage of total participant cash invested in securities; percentage split by currency of these securities; Specify local currency in comments;	Quarterly	Not applicable	See the comment on 16.1.1	–
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.16	Weighted average maturity of securities	Quarterly	Not applicable	See the comment on 16.1.1	–
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.17	Provide an estimate of the risk on the investment portfolio (excluding central bank and commercial bank deposits) (99% one-day VaR, or equivalent)	Quarterly	Not applicable	See the comment on 16.1.1	–
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.18	State if the CCP investment policy sets a limit on the proportion of the investment portfolio that may be allocated to a single counterparty, and the size of that limit.	Quarterly	Not applicable	See the comment on 16.1.1	–
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.19	State the number of times over the previous quarter in which this limit has been exceeded.	Quarterly	Not applicable	See the comment on 16.1.1	–
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.20	Percentage of total participant cash held as securities.	Quarterly	Not applicable	See the comment on 16.1.1	–
16.3	Rehypothecation of participant assets (ie non-cash)	16.3.1	Total value of participant non-cash rehypothecated (Initial margin)	Quarterly	Not applicable	JDCC does not apply margin system or a default fund. Although JDCC receives deposits of Pledged Securities from DVP participants, these assets are not used for investment .	Principle16.4
16.3	Rehypothecation of participant assets (ie non-cash)	16.3.2	Total value of participant non-cash rehypothecated (Default fund)	Quarterly	Not applicable	See the comment on 16.3.1	–

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Reporting Frequency	Answer to Disclosure Description	Comment	Reference # for PFMI
16.3	Rehypothecation of participant assets (ie non-cash)	16.3.3	Rehypothecation of participant assets (ie non-cash) by the CCP where allowed; initial margin; over the following maturities: Overnight/one day; one day and up to one week; One week and up to one month; One month and up to one year; One year and up to two years; Over two years	Quarterly	Not applicable	See the comment on 16.3.1	-
16.3	Rehypothecation of participant assets (ie non-cash)	16.3.4	Rehypothecation of participant assets (ie non-cash); default fund; over the following maturities: Overnight/one day; one day and up to one week; One week and up to one month; One month and up to one year; One year and up to two years; Over two years	Quarterly	Not applicable	See the comment on 16.3.1	-
17.1	Operational availability target for the core system(s) involved in clearing (whether or not outsourced) over specified period for the system (e.g. 99.99% over a twelve-month period)	17.1.1	Operational availability target for the core system(s) involved in clearing (whether or not outsourced) over specified period for the system (e.g. 99.99% over a twelve-month period)	Quarterly	99.99% over a twelve-month period	JDCC entrusts its system development and operation to JASDEC, which is the parent company of JDCC.	Principle17.3
17.2	Actual availability of the core system(s) over the previous twelve month period	17.2.1	Actual availability of the core system(s) over the previous twelve month period	Quarterly	100.00%		-
17.3	Total number of failures	17.3.1	Total number of failures and duration affecting the core system(s) involved in clearing over the previous twelve month period	Quarterly	Total number of failures: 0 case		-
17.4	Recovery time objective(s)	17.4.1	Recovery time objective(s) (e.g. within two hours)	Quarterly	Within 2 hours	In cases where JASDEC switches over from its main center to its backup center and resume operations.	Principle17.6

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Reporting Frequency	Answer to Disclosure Description	Comment	Reference # for PFMI
18.1	Number of clearing members, by clearing service	18.1.1.1	Number of general clearing members	Quarterly	51 participants		－
18.1	Number of clearing members, by clearing service	18.1.1.2	Number of direct clearing members	Quarterly	51 participants	All DVP participants are direct clearing members.	－
18.1	Number of clearing members, by clearing service	18.1.1.3	Number of others category (Describe in comments)	Quarterly	Not applicable		－
18.1	Number of clearing members, by clearing service	18.1.2.1	Number of central bank participants	Quarterly	0 (zero)		－
18.1	Number of clearing members, by clearing service	18.1.2.2	Number of CCP participants	Quarterly	0 (zero)		－
18.1	Number of clearing members, by clearing service	18.1.2.3	Number of bank participants	Quarterly	11 participants		－
18.1	Number of clearing members, by clearing service	18.1.2.4	Number of other participants (Describe in comments)	Quarterly	40 participants	Securities company: 39 Securities finance company: 1	－
18.1	Number of clearing members, by clearing service	18.1.3.1	Number of domestic participants	Quarterly	48 participants		－
18.1	Number of clearing members, by clearing service	18.1.3.2	Number of foreign participants	Quarterly	3 participants	Foreign securities company: 1 Foreign bank: 2	－

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Reporting Frequency	Answer to Disclosure Description	Comment	Reference # for PFMI
18.2	Open Position Concentration	18.2.1	For each clearing service with ten or more members, but fewer than 25 members; Percentage of open positions held by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	Quarterly	Not applicable	JDCC assumes obligations only on the settlement day and therefore the novated but not-yet settled securities transactions does not occur at the end of each day.	–
18.2	Open Position Concentration	18.2.2	For each clearing service with 25 or more members; Percentage of open positions held by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	Quarterly	0	See the comment on 18.2.1	–
18.2	Open Position Concentration	18.2.3	For each clearing service with 25 or more members; Percentage of open positions held by the largest ten clearing members, including both house and client, in aggregate; Average and Peak over the quarter	Quarterly	0	See the comment on 18.2.1	–
18.3	Initial Margin Concentration	18.3.1	For each clearing service with ten or more members, but fewer than 25 members; Percentage of initial margin posted by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	Quarterly	Not applicable	JDCC does not apply margin system or default fund.	–
18.3	Initial Margin Concentration	18.3.2	For each clearing service with 25 or more members; Percentage of initial margin posted by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	Quarterly	Not applicable	See the comment on 18.3.1	–
18.3	Initial Margin Concentration	18.3.3	For each clearing service with 25 or more members; Percentage of initial margin posted by the largest ten clearing members, including both house and client, in aggregate; Average and Peak over the quarter	Quarterly	Not applicable	See the comment on 18.3.1	–

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Reporting Frequency	Answer to Disclosure Description	Comment	Reference # for PFMI
18.4	Segregated Default Fund Concentration	18.4.1	For each segregated default fund with ten or more members, but fewer than 25 members; Percentage of participant contributions to the default fund contributed by largest five clearing members in aggregate	Quarterly	Not applicable	See the comment on 18.3.1	－
18.4	Segregated Default Fund Concentration	18.4.2	For each segregated default fund with 25 or more members; Percentage of participant contributions to the default fund contributed by largest five clearing members in aggregate	Quarterly	Not applicable	See the comment on 18.3.1	－
18.4	Segregated Default Fund Concentration	18.4.3	For each segregated default fund with 25 or more members; Percentage of participant contributions to the default fund contributed by largest ten clearing members in aggregate	Quarterly	Not applicable	See the comment on 18.3.1	－
19.1	Tiered participation arrangements, measures of concentration of client clearing	19.1.1	Number of clients (if known)	Quarterly	Not applicable	All of the DVP participants are direct participants and a relationship of credit and debt is established between JDCC and the DVP participant.	Principle19
19.1	Tiered participation arrangements, measures of concentration of client clearing	19.1.2	Number of direct members that clear for clients	Quarterly	Not applicable	See the comment on 19.1.1	－
19.1	Tiered participation arrangements, measures of concentration of client clearing	19.1.3.1	Percent of client transactions attributable to the top five clearing members (if CCP has 10+ clearing members) – Peak	Quarterly	Not applicable	See the comment on 19.1.1	－
19.1	Tiered participation arrangements, measures of concentration of client clearing	19.1.3.2	Percent of client transactions attributable to the top five clearing members (if CCP has 10+ clearing members) – Average	Quarterly	Not applicable	See the comment on 19.1.1	－

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Reporting Frequency	Answer to Disclosure Description	Comment	Reference # for PFMI
19.1	Tiered participation arrangements, measures of concentration of client clearing	19.1.4.1	Percent of client transactions attributable to the top ten clearing members (if CCP has 25+ clearing members) - Peak	Quarterly	Not applicable	See the comment on 19.1.1	-
19.1	Tiered participation arrangements, measures of concentration of client clearing	19.1.4.2	Percent of client transactions attributable to the top ten clearing members (if CCP has 25+ clearing members) - Average	Quarterly	Not applicable	See the comment on 19.1.1	-
20.1	FMI Links, Value of Trades	20.1.1	Value of trades cleared through each link - as a share of total trade values/total notional values cleared	Quarterly	Not applicable	JDCC does not establish any linkages with other CCP.	Principle20.7 and Principle20.8
20.2	FMI Links, Initial Margin or equivalent financial resources provided	20.2.1	Initial margin or equivalent financial resources provided to each linked CCP by the CCP to cover the potential future exposure of the linked CCP on contracts cleared across link	Quarterly	Not applicable	See the comment on 20.1.1	-
20.3	FMI Links, Initial Margin or equivalent financial resources collected	20.3.1	Initial margin or equivalent financial resources collected from each linked CCP to cover potential future exposure to the linked CCP on contracts cleared across link (at market value and post haircut)	Quarterly	Not applicable	See the comment on 20.1.1	-
20.4	FMI Links, Results of Back-testing coverage	20.4.1.1	Number of times over the past twelve months that coverage provided by margin and equivalent financial resources held against each linked CCP fell below the actual marked-to-market exposure to that linked CCP - based on daily back testing results; Intraday or Continuous or Once-a-day	Quarterly	Not applicable	See the comment on 20.1.1	-

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Reporting Frequency	Answer to Disclosure Description	Comment	Reference # for PFMI
20.4	FMI Links, Results of Back-testing coverage	20.4.1.2	Back-testing results frequency - state if measured intraday/continuously/once a day	Quarterly	Not applicable	See the comment on 20.1.1	-
20.4	FMI Links, Results of Back-testing coverage	20.4.1.3	If 20.4.1.2 is 'once a day' then the time of day measure is taken, otherwise blank	Quarterly	Not applicable	See the comment on 20.1.1	-
20.4	FMI Links, Results of Back-testing coverage	20.4.2	Number of observations (i.e. number of accounts multiplied by number of days covered in the back test); Intraday or Continuous or Once-a-day	Quarterly	Not applicable	See the comment on 20.1.1	-
20.4	FMI Links, Results of Back-testing coverage	20.4.3	Achieved coverage level	Quarterly	Not applicable	See the comment on 20.1.1	-
20.5	FMI Links, Additional pre-funded financial resources provided to	20.5.1.1	Additional pre-funded financial resources (if any) beyond initial margin and equivalent financial resources provided to each linked CCP, that are available to the linked CCP to cover exposures to the CCP	Quarterly	Not applicable	See the comment on 20.1.1	-
20.5	FMI Links, Additional pre-funded financial resources provided to	20.5.1.2	Whether part of, additional to, or separate from the standard default fund	Quarterly	Not applicable	See the comment on 20.1.1	-
20.6	FMI Links, Additional pre-funded financial resources collected from	20.6.1.1	Additional pre-funded financial resources (if any) beyond initial margin and equivalent financial resources collected from each linked CCP, that are available to the linked CCP to cover exposures to the CCP	Quarterly	Not applicable	See the comment on 20.1.1	-
20.6	FMI Links, Additional pre-funded financial resources collected from	20.6.1.2	Whether part of, additional to, or separate from the standard default fund	Quarterly	Not applicable	See the comment on 20.1.1	-

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Reporting Frequency	Answer to Disclosure Description	Comment	Reference # for PFMI
20.7	FMI Links, Cross Margining	20.7.1	Value of trades subject to cross margining, by clearing service, as a percentage of total trade values/total notional values cleared	Quarterly	Not applicable	See the comment on 20.1.1	−
20.7	FMI Links, Cross Margining	20.7.2	Reduction in total initial margin held by the CCP as a result of cross margining, as a percentage of total initial margin that would otherwise have been held.	Quarterly	Not applicable	See the comment on 20.1.1	−
23.1	Disclosure of rules, key procedures, and market data; Average Daily Volumes	23.1.1	Average Daily Volumes by Asset Class, Instrument, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)	Quarterly	291,604 transactions	All fund settlement in JDCC are conducted in JPY and JDCC operates DVP settlement only for the Non-Exchange Transaction Deliveries (NETDs) .	−
23.1	Disclosure of rules, key procedures, and market data; Average Daily Volumes	23.1.2	Average Notional Value of trades cleared by Asset Class, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)	Quarterly	7,891,535,093,588 yen (7.8trillion yen)	See the comment on 23.1.1	−
23.2	Disclosure of rules, key procedures, and market data; Non-Yet-Settled	23.2.1	Gross notional outstanding/total settlement value of novated but not-yet settled securities transactions by Asset Class, Instrument, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)	Quarterly	0 yen	JDCC assumes obligations only on the settlement day and therefore the novated but not-yet settled securities transactions does not occur at the end of each day.	−
23.2	Disclosure of rules, key procedures, and market data; Average Daily Volumes	23.2.2	Defines the Asset Class for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	Quarterly	Cash transaction of stocks, etc.		−

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Reporting Frequency	Answer to Disclosure Description	Comment	Reference # for PFMI
23.2	Disclosure of rules, key procedures, and market data; Average Daily Volumes	23.2.3	Defines the Product Type for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	Quarterly	(a) Stocks (b) Stock Acquisition Rights (c) Corporate Bonds with Stock Acquisition Rights (d) Investment Units (e) Rights offering for investment corporations (f) Preferred Equity Investments (g) Investment Trust Beneficiary Rights (h) Beneficial rights of trust issuing certificates of beneficial rights (i) Foreign stock certificates, etc. (j) Japanese government bonds		–
23.2	Disclosure of rules, key procedures, and market data; Average Daily Volumes	23.2.4	Defines the Product Code for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	Quarterly			–
23.3	Disclosure of rules, key procedures, and market data; Execution Facility	23.3.1	Average daily volumes submitted by Execution facility or matching/confirmation venue	Quarterly	291,604 transactions	All of the transactions at JDCC has to be data-matched at the JASDEC's Pre-Settlement Matching System (PSMS).	–
23.3	Disclosure of rules, key procedures, and market data; Execution Facility	23.3.2	Notional contract values submitted by Execution facility or matching/confirmation venue	Quarterly	7,891,535,093,588 yen (7.8trillion yen)	See the comment on 23.3.1	–