

Financial Market Infrastructure: Quantitative Disclosure

(Unit : Millions of yen)

Principle 4 Credit Risk				Frequency		Clearing Service			Comments
Ref.No.	Disclosure Description			Start Date	End Date	Interest Rate Futures Contracts	Daily Futures Contracts	FX Clearing	
4.1	Total value of default resources (excluding initial and retained variation margin)								
4.1.1	Prefunded Own Capital	Before		2021/9/30	2021/9/30	300	2,400	500	
4.1.2		Alongside				0	0	0	
4.1.3		After				0	0	0	
4.1.4	Prefunded Participant contributions	Required				1,450	3,007	20	
4.1.5		Posted	Post-Haircut			7,578	24,000	112	
4.1.6	Prefunded Other					0	0	0	
4.1.7	Committed Own/parent funds	Round of participant defaults		2021/9/30	2021/9/30	0	0	0	
4.1.8	Committed Participant commitments	Initial round of participant default				0	0	0	
4.1.9		Replenish the default fund				Unlimited	Unlimited	Unlimited	
4.1.10	Committed Other					0	0	0	
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			2021/9/30	2021/9/30	2	0	0	
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	Cash deposited at a central bank of issue of	Pre-Haircut	2021/9/30	2021/9/30	-	-	-	(4.3.3)"Secured cash deposited at commercial banks" refers to the cash deposited at ordinary deposit account or fixed deposit account in commercial bank, which does not incur any loss at the maturity.
4.3.2			Post-Haircut			-	-	-	
4.3.2	Cash deposited at other central banks	Pre-Haircut	-	-	-				
4.3.3		Post-Haircut	-	-	-				
4.3.3	Secured cash deposited at commercial banks	Pre-Haircut	3,383	20,578	612				
4.3.4		Post-Haircut	3,383	20,578	612				
4.3.4	Unsecured cash deposited at commercial	Pre-Haircut	0	0	0				
4.3.5		Post-Haircut	0	0	0				
4.3.5	Non-cash	Sovereign Government Bonds - Domestic	Pre-Haircut	1,075	5,386	0			
4.3.6			Post-Haircut	1,049	5,275	0			
4.3.6	Sovereign Government Bonds - Other	Pre-Haircut	-	-	-				
4.3.7		Post-Haircut	-	-	-				
4.3.7	Agency Bonds	Pre-Haircut	-	-	-				
4.3.8		Post-Haircut	-	-	-				
4.3.8	State/municipal bonds	Pre-Haircut	-	-	-				
4.3.9		Post-Haircut	-	-	-				
4.3.9	Corporate bonds	Pre-Haircut	-	-	-				
4.3.10		Post-Haircut	-	-	-				
4.3.10	Equities	Pre-Haircut	4,923	783	0				
4.3.11		Post-Haircut	3,445	548	0				
4.3.11	Commodities - Gold	Pre-Haircut	-	-	-				
4.3.12		Post-Haircut	-	-	-				
4.3.12	Commodities - Other	Pre-Haircut	-	-	-				
4.3.13		Post-Haircut	-	-	-				
4.3.13	Commodities - Mutual Funds/UCITs	Pre-Haircut	-	-	-				
4.3.14		Post-Haircut	-	-	-				
4.3.14	Commodities - Other	Pre-Haircut	-	-	-				
4.3.15		Post-Haircut	-	-	-				
4.3.15	In total		9,381	26,746	612				
			7,878	26,400	612				
4.4	Credit Risk Disclosures								
4.4.1	Whether the CCP is subject to a minimum "Cover1" or "Cover2" requirement in reraqtion to total pre-funded default resources			2020/10/1	2021/9/30	4	3	2社	(4.4.1) The number of expected defaulting members is defined as one Clearing Member that would potentially cause the largest credit risk to TFX and several Clearing Members with the lowest amount of net assets.  Interest Rate Futures Contracts : 3 members / Daily Futures Contracts: 2 members / FX Clearing: 1 member  (4.4.3)Regarding FX clearing which was launched on May 17, 2021, the initial margin of each participant exceeded the amount of stress loss for all participants and the stress loss (in excess of initial margin) did not occur.  (4.4.3~4.4.6, 4.4.7~4.4.10)The estimated largest aggregate stress loss (here in after "ELL") is calculated on the basis of the number of expected defaulting members TFX defines in 4.4.1
4.4.2	The number of business days within which the CCP assumes it will close out default when calculating credit exposures that would potentially need to be covered by the default fund					1day	1day	1日	
4.4.3	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	Peak day amount in previous 12 months				470	15,295	224	
		Average over previous 12 months				241	4,044	3	
4.4.4	The number of business days, if any, on which the above amount (4.4.3) exceeded actual pre-funded default resources		No. of days			0	0	0	
4.4.5	The amount in 4.4.3 which exceeded actual pre-funded default resources					-	-	-	
						-	-	-	
						-	-	-	
						-	-	-	
						-	-	-	
						-	-	-	
4.4.6	The actual largest aggregate credit exposure to any single participant and its affiliates	Peak day amount in previous 12 months				0	8,402	0	
		Average over previous 12 months				0	293	0	
4.4.7	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	Peak day amount in previous 12 months				-	-	-	
		Average over previous 12 months				-	-	-	
4.4.8	The number of business days, if any, on which the above amount (4.4.3) exceeded actual pre-funded		No. of days			-	-	-	
4.4.9	The amount in 4.4.3 which exceeded actual pre-funded default resources		The top five amount			-	-	-	
4.4.10	The actual largest aggregate credit exposure to any two participants and theirits affiliates	Peak day amount in previous 12 months				-	-	-	
		Average over previous 12 months				-	-	-	

Principle 5 Collateral		Frequency		Clearing Service			Comments
Ref.No.	Disclosure Description	Start Date	End Date	Interest Rate Futures Contracts	Daily Futures Contracts	FX Clearing	
5.1	Assets eligible as initial margin, and the respective haircuts applied						
5.1.1	Assets eligible, and the respective haircuts applied	-	-	https://www.tfx.co.jp/en/rules/pdf/y-10.pdf https://www.tfx.co.jp/en/rules/pdf/y-013.pdf			(5.1.1)(5.2.1)10 years is the sample period for calculating haircut ratio since the disclosure document of 1Q 2018.
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	Pre-funded participant contributions to the default resources	-	-	https://www.tfx.co.jp/en/rules/pdf/k-03.pdf			
5.3	Results of testing of haircuts						
5.3.1	Confidence interval targeted through the calculation of haircut	2021/7/1	2021/9/30	100.00%	100.00%	100.00%	
5.3.2	Assumed holding/liquidation period for the assets accepted			4days	4days	4days	
5.3.3	Look-back period used for testing the haircuts			1year	1year	1year	
5.3.4	The 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			0day	0day	0day	

(Unit : Millions of yen)

Principle 6 Margin			Frequency		Clearing Service			Comments	
Ref.No.	Disclosure Description		Start Date	End Date	Interest Rate Futures Contracts	Daily Futures Contracts FX Equity Index	FX Clearing		
6.1	For each clearing service, total initial margin required, split by house and client								
6.1.1	Total initial margin required	House Net	2021/9/30	2021/9/30	16	20,164	11,630	747	(6.1.1)"Total initial margin required" of TFX_FX and TFX_CFD and FX Clearing includes the amount of variation margin.
		Client Gross			-	48,954	9,742	-	
		Client Net			49	-	-	-	
		Total			65	69,118	21,372	747	
6.2	For each clearing service, total initial margin held, split by house and client								
6.2.1	Cash deposited at a central bank issue of the currency concerned	House	Pre Haircut	2021/9/30	2021/9/30	-	-	-	(6.1.1~6.2.15)Initial margin deposit for TFX_FX and TFX_CFD is deposited only by JPY cash.
		House	Post Haircut			-	-	-	
		Client	Pre Haircut			-	-	-	
		Client	Post Haircut			-	-	-	
		Total	Pre Haircut			-	-	-	
		Total	Post Haircut			-	-	-	
6.2.2	Cash deposited at other central banks	House	Pre Haircut	2021/9/30	2021/9/30	-	-	-	(6.2.3)"Secured cash deposited at commercial bank" refers to the cash deposited at ordinary deposit account or fixed deposit account in commercial bank, and it does not incur any loss at the maturity.
		House	Post Haircut			-	-	-	
		Client	Pre Haircut			-	-	-	
		Client	Post Haircut			-	-	-	
		Total	Pre Haircut			-	-	-	
		Total	Post Haircut			-	-	-	
6.2.3	Secured cash deposited at commercial bank	House	Pre Haircut	2021/9/30	2021/9/30	5,112	111,097	28,175	12,810
		House	Post Haircut			5,112	111,097	28,175	12,810
		Client	Pre Haircut			1,484	289,576	58,270	-
		Client	Post Haircut			1,484	289,576	58,270	-
		Total	Pre Haircut			6,596	400,673	86,446	12,810
		Total	Post Haircut			6,596	400,673	86,446	12,810
6.2.4	Unsecured cash deposited at commercial banks	House	Pre Haircut	2021/9/30	2021/9/30	-	-	-	
		House	Post Haircut			-	-	-	
		Client	Pre Haircut			-	-	-	
		Client	Post Haircut			-	-	-	
		Total	Pre Haircut			-	-	-	
		Total	Post Haircut			-	-	-	
6.2.5	Sovereign government bonds - domestic	House	Pre Haircut	2021/9/30	2021/9/30	7,040	-	-	
		House	Post Haircut			6,864	-	-	
		Client	Pre Haircut			1,303	-	-	
		Client	Post Haircut			1,276	-	-	
		Total	Pre Haircut			8,342	-	-	
		Total	Post Haircut			8,140	-	-	
6.2.6	Sovereign government bonds - other	House	Pre Haircut	2021/9/30	2021/9/30	-	-	-	
		House	Post Haircut			-	-	-	
		Client	Pre Haircut			-	-	-	
		Client	Post Haircut			-	-	-	
		Total	Pre Haircut			-	-	-	
		Total	Post Haircut			-	-	-	
6.2.7	Agency bonds	House	Pre Haircut	2021/9/30	2021/9/30	-	-	-	
		House	Post Haircut			-	-	-	
		Client	Pre Haircut			-	-	-	
		Client	Post Haircut			-	-	-	
		Total	Pre Haircut			-	-	-	
		Total	Post Haircut			-	-	-	
6.2.8	State/municipal bonds	House	Pre Haircut	2021/9/30	2021/9/30	-	-	-	
		House	Post Haircut			-	-	-	
		Client	Pre Haircut			-	-	-	
		Client	Post Haircut			-	-	-	
		Total	Pre Haircut			-	-	-	
		Total	Post Haircut			-	-	-	
6.2.9	Corporate bonds	House	Pre Haircut	2021/9/30	2021/9/30	-	-	-	
		House	Post Haircut			-	-	-	
		Client	Pre Haircut			-	-	-	
		Client	Post Haircut			-	-	-	
		Total	Pre Haircut			-	-	-	
		Total	Post Haircut			-	-	-	
6.2.10	Equities	House	Pre Haircut	2021/9/30	2021/9/30	11,627	-	-	
		House	Post Haircut			8,137	-	-	
		Client	Pre Haircut			512	-	-	
		Client	Post Haircut			359	-	-	
		Total	Pre Haircut			12,139	-	-	
		Total	Post Haircut			8,496	-	-	
6.2.11	Commodities - Gold	House	Pre Haircut	2021/9/30	2021/9/30	-	-	-	
		House	Post Haircut			-	-	-	
		Client	Pre Haircut			-	-	-	
		Client	Post Haircut			-	-	-	
		Total	Pre Haircut			-	-	-	
		Total	Post Haircut			-	-	-	
6.2.12	Commodities - Other	House	Pre Haircut	2021/9/30	2021/9/30	-	-	-	
		House	Post Haircut			-	-	-	
		Client	Pre Haircut			-	-	-	
		Client	Post Haircut			-	-	-	
		Total	Pre Haircut			-	-	-	
		Total	Post Haircut			-	-	-	



Principle 7 Liquidity Risk		Frequency		Clearing Service			Comments
Ref.No.	Disclosure Description	Start Date	End Date	Interest Rate Futures Contracts	Daily Futures Contracts	FX Clearing	
7.1	Liquidity Risk						
7.1.1	State whether the clearing service maintains sufficient liquid resources to 'Cover 1' or 'Cover 2'.	2021/9/30	2021/9/30	4	3	2	(7.1.1)The number of expected defaulting members is defined as one Clearing Member that would potentially cause the largest liquidity risk to TFX and several Clearing Members with the lowest amount of net assets. Interest Rate Futures Contracts : 3members / Daily Futures Contracts : 2members / FX Clearing: 1member.  (7.1.4)"Secured cash deposited at commercial bank" refers to the cash deposited at ordinary deposit account or fixed deposit account in commercial bank, which does not incur any loss at the maturity.  (7.1.7)The liquidity supply facilities are set with several commercial banks designated as the Settlement Banks and TFX can utilize the funds within the same day upon taking procedural steps provided in the applicable agreements.  (7.1.10) TFX has an account at the Bank of Japan for settlement purpose.
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		0	0	0	
7.1.3		(b) Cash deposited at other central banks		0	0	0	
7.1.4		(c) Secured cash deposited at commercial banks (including reverse repo)		0	233,034	0	
7.1.5		(d) Unsecured cash deposited at commercial banks		0	0	0	
7.1.6		(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		0	0	0	
7.1.7		(f) unsecured committed lines of credit (ie which the CCP may draw without providing collateral/security)		14,500	0	14,500	
7.1.8		(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		0	0	0	
7.1.9		(h) other		0	0	0	
7.1.10		State whether the CCP has routine access to central bank liquidity or facilities			None.		
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.			<a href="https://www.tfx.co.jp/en/rules/pdf/a1a08_en.pdf">https://www.tfx.co.jp/en/rules/pdf/a1a08_en.pdf</a>			
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	-	-			4,452	

7.3 Liquidity Risk								
7.3.1	Estimated largest same-day and, where relevant, intraday and multiday payment obligation ("ELPO") in total that would be caused by the default of any single participant and its affiliates in extreme but	SameDayPayment_Total SameDayPayment IntraDayPayment MultiDayPayment	2020/10/1	2021/9/30	548 548 - -	32,954 32,954 - -	1,266 1,266 - -	(7.3.1) Display only when aggregate stress loss (in excess of initial margin) has occurred.
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				0	0	0	
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				-	-	-	
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	SameDayPayment_Total SameDayPayment IntraDayPayment MultiDayPayment			19 19 - -	54,462 54,462 - -	121 121 - -	
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				-	-	-	
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				-	-	-	
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				-	-	-	
							(7.3.5~7.3.7) TFX does not make a foreign exchange settlement.	

Principle 13 Default rules and Procedures			Frequency		Clearing Service			Comments
Ref.No.	Disclosure Description		Start Date	End Date	Interest Rate Futures Contracts	Daily Futures Contracts	FX Clearing	
13.1	Quantitative information related to defaults							
13.1.1	Quantitative information	Amount of loss versus amount of initial margin	2021/7/1	2021/9/30	-	-	-	
13.1.2	related to defaults	Amount of other financial resources used to cover			-	-	-	
13.1.3.1		Proportion of client positions closed-out			-	-	-	
13.1.3.2		Proportion of client positions ported			-	-	-	
13.1.4		Appropriate references to other published material related to the defaults			-	-	-	

Principle 14 Segregation and Portability			Frequency		Clearing Service			Comments
Ref.No.	Disclosure Description		Start Date	End Date	Interest Rate Futures Contracts	Daily Futures Contracts	FX Clearing	
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		2021/9/30	2021/9/30	0.00%	100.00%	100.00%	
14.1.2	Total Client Positions held in omnibus client-only accounts, other than LSOC accounts				100.00%	0.00%	0.00%	
14.1.3	Total Client Positions held in legally segregated but operationally comingled (LSOC) accounts				0.00%	0.00%	0.00%	
14.1.4	Total Client Positions held in comingled house and client accounts				0.00%	0.00%	0.00%	

(Unit : Millions of yen)

Principle 15 General Business Risk			Frequency		Clearing Service			Comments	
Ref.No.	Disclosure Description		Start Date	End Date	Interest Rate Futures Contracts	Daily Futures Contracts	FX Clearing		
15.1	General business risk								
15.1.1	Value of liquid net assets funded by equity		2020/4/1	2021/3/31			16,908	(*5) Cash collateral is held on the balance sheet. Non-Cash collateral is held off the balance sheet.	
15.1.2	Six months of current operating expenses						1,252(*4)		
15.2	General business risk; Financial Disclosures								
15.2.1	Total Revenue (Operating revenue)		2020/4/1	2021/3/31			3,761		
15.2.2	Total Expenditure (Operating expenditure)						3,364		
15.2.3	Profits						397		
15.2.4	Total Assets						512,125		
15.2.5	Total Liabilities						492,217		
15.2.6	Explain if collateral posted by clearing participants is held on or off the CCP's						(*5)		
15.2.7	Additional items as necessary						-		
15.3	General business risk; Income breakdown								
15.3.1	Percentage of total income that comes from fees related to provision of		2020/4/1	2021/3/31			83.34%	(15.3.1) Trading service fees include clearing service fees.	
15.3.2	Percentage of total income that comes from the reinvestment (or rehypothecation) of assets provided by clearing participants						0.98%		

(\*4) Six months of current operating expenses after subtracting the following items.  
-The amount of depreciation expense.

(Unit : Millions of yen)

Principle 16 Custody and Investment Risks			Frequency		Clearing Service			Comments
Ref.No.	Disclosure Description		Start Date	End Date	Interest Rate Futures Contracts	Daily Futures Contracts	FX Clearing	
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	Initial margin		2021/9/30	2021/9/30	6,596	487,119	12,810	
16.1.2	Default fund, received from participants				3,083	18,178	112	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;							
16.2.1	Percentage of this total participant cash held as cash deposits		2021/9/30	2021/9/30	100.00%	100.00%	100.00%	(16.2.4) "Secured : as cash deposits at commercial banks" refers to the cash deposited at ordinary deposit account or fixed deposit account in commercial bank, which does not incur any loss at the maturity.
16.2.2	Percentage held : as cash deposits at central banks of issue of the currency				0.00%	0.00%	0.00%	
16.2.3	Percentage held : as cash deposits at other central banks				0.00%	0.00%	0.00%	
16.2.4	Percentage held : as cash deposits at commercial banks (Secured, including				100.00%	100.00%	100.00%	
16.2.5	Percentage held : as cash deposits at commercial banks (Unsecured)				0.00%	0.00%	0.00%	
16.2.6	Percentage held : as cash deposits in money market funds				0.00%	0.00%	0.00%	
16.2.7	Percentage held : as cash deposits in other forms				0.00%	0.00%	0.00%	
16.2.8	Percentage split by currency of these cash deposits   Local currency, JPY				100.00%	100.00%	100.00%	
16.2.9	Percentage held as cash deposits				100.00%	100.00%	100.00%	
16.2.10	Weighted average maturity of these cash deposits and money market funds				(*6)	0.59 years	(*6)	
16.2.11	Percentage of total participant cash invested in securities; Domestic sovereign				-	0.00%	0.00%	(16.2.18) Investment is made obeying the management and operation rules for collateral.
16.2.12	Percentage of total participant cash invested in securities; Other sovereign				-	-	-	
16.2.13	Percentage invested in : agency bonds				-	-	-	
16.2.14	Percentage invested in : state/municipal bonds				-	-	-	
16.2.15	Percentage invested in : other instruments				-	-	-	
16.2.16	Percentage split by currency of these securities				-	0.00%	0.00%	
16.2.17	Weighted average maturity of these securities				-	-	-	
16.2.17	Estimate of the risk on the investment portfolio				-	-	-	

16.2.18	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				-	-	-	
16.2.19	Number of times over the previous quarter in which this limit has been				-	-	-	
16.2.20	Percentage of total participant cash held as securities				0.00%	0.00%	0.00%	
16.3	Rehypothecation of participant assets (ie non-cash)							
16.3.1	Total value of participant non-cash rehypothecated	Initial margin	2021/9/30	2021/9/30	-	-	-	(16.3) Participant assets are not rehypothecated by TFX.
16.3.2	Total value of participant non-cash rehypothecated	Default fund			-	-	-	
16.3.3	Maturities	Initial margin			-	-	-	
16.3.4	Maturities	Default fund			-	-	-	

Principle 17 Operational Risk				Frequency		Clearing Service			Comments
Ref.No.	Disclosure Description			Start Date	End Date	Interest Rate Futures Contracts	Daily Futures Contracts	FX Clearing	
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 systems involved in clearing over specified period for the system			-	-	100.00%	100.00%	99.95%	
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			2020/10/1	2021/9/30	100.00%	100.00%	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			2020/10/1	2021/9/30	0	0	0	
17.4	Recovery time objective(s)								
17.4.1	Recovery time objective(s) (e.g. within two hours)			-	-	2hours	2hours	2hours	

Principle 18 Access and Participation Requirements				Frequency		Clearing Service			Comments			
Ref.No.	Disclosure Description			Start Date	End Date	Interest Rate Futures Contracts	Daily Futures Contracts	FX Clearing				
18.1	Number of clearing members, by clearing service											
18.1.1.1	Number of General clearing members			2021/9/30	2021/9/30	28	0	0				
18.1.1.2	Number of Direct clearing members					1	27	4				
18.1.1.3	Number of Others category					0	0	0				
18.1.2.1	Number of Central bank participants					0	0	0				
18.1.2.2	Number of CCP participants					0	0	0				
18.1.2.3	Number of Bank participants					12	4	2				
18.1.2.4	Number of Other participants					17	23	2				
18.1.3.1	Number of Domestic participants					28	25	2				
18.1.3.2	Number of Foreign participants					1	2	2				
18.2	Open Position Concentration											
18.2.1	Fewer than 25 members	Largest 5 members	Peak	2021/7/1	2021/9/30	-	-	100.00%				
			Average			-	-	100.00%				
18.2.2	25 or more members	Largest 5 members	Peak	2021/7/1	2021/9/30	83.57%	71.60%	-				
			Average			79.97%	69.73%	-				
18.2.3	Largest 10 members	Peak	99.80%			87.83%	-					
		Average	99.45%			85.85%	-					
18.3	Initial Margin Concentration											
18.3.1	Fewer than 25 members	Largest 5 members	Peak			2021/7/1	2021/9/30	-		-	100.00%	
			Average	-	-			100.00%				
18.3.2	25 or more members	Largest 5 members	Peak	2021/7/1	2021/9/30	75.92%	80.98%	-				
			Average			68.12%	80.20%	-				
18.3.3	Largest 10 members	Peak	93.06%			91.86%	-					
		Average	90.69%			91.42%	-					
18.4	Segregated Default Fund Concentration											
18.4.1	Fewer than 25 members	Largest 5 members	Quarter end			2021/9/30	2021/9/30	-		-	100.00%	
18.4.2			25 or more members	Largest 5 members	Quarter end			17.24%	72.86%	-		
18.4.3			Largest 10 members		Quarter end			34.48%	87.40%	-		

Principle 19 Tiered Participation Arrangements				Frequency		Clearing Service			Comments
Ref.No.	Disclosure Description			Start Date	End Date	Interest Rate Futures Contracts	Daily Futures Contracts	FX Clearing	
19.1	Tiered participation arrangements, measures of concentration of client clearing								
19.1.1	Number of clients (accounts)			2021/7/1	2021/9/30	-	1,543,152	-	
19.1.2	Number of direct members that clear for clients					29	21	-	
19.1.3.1	Percent of client transactions	Attributable to the top five clearing members	Peak			100.00%	87.68%	-	
19.1.3.2			Average			99.47%	80.40%	-	
19.1.4.1	Attributable to the top ten clearing members	Peak	100.00%			96.41%	-		
19.1.4.2		Average	100.00%			93.58%	-		

(Unit : Millions of yen)

Principle 23 Disclosure of Rules, Key Procedures, and Market Data				Frequency		Clearing Service			Comments
Ref.No.	Disclosure Description			Start Date	End Date	Interest Rate Futures Contracts	Daily Futures Contracts		
							FX	Equity Index	
23.1	Disclosure of rules, key procedures, and market data; Average Daily Volumes								
23.1.1	Average daily volumes			2021/7/1	2021/9/30	159lots	89,715lots	174,652lots	244,238lots
23.1.2	Average notional value of trades cleared					15,961	76,278	168,085	7,505
23.2	Segregated Default Fund Concentration								
23.2.1	Gross notional outstanding/total settlement value of novated but not-yet settled securities transactions			2021/9/30	2021/9/30	659,247	1,036,618	352,659	21,765
23.2.2	Asset class					Interest Rate	FX	Equity Index	Equity Index
23.2.3	Product type					Futures/Option	Forex	CFD	CFD
23.2.4	Product code	Bloomberg	YEA			JNUSCFD	TFXJNKY	-	
		Reuters	YEA			JNUSCFD	TFXJNKY	-	
23.3	Disclosure of rules, key procedures, and market data; Execution Facility								
23.3.1	Average daily volumes submitted by Execution facility or			2021/7/1	2021/9/30	159lots	89,715lots	174,652lots	244,238lots
23.3.2	Notional contract values submitted by Execution facility or					15,961	76,278	168,085	7,505