Update date: 30 Jul.24 Tokyo Finacial Exchange

## Financial Market Infrastructure: Quantitative Disclosure

(Unit : Millions of yen)

Mathem   M		Principle 4 Credit Risk Frequency Clearing Service				(Unit : Millions of yen)				
Manage   M	Ref No		•			-	Interest Rate		FY Clearing	Comments
10   Septemburg   10   May   10   10   10   10   10			<u> </u>		Start Date	Enu Date	Futures Contracts	Dany rutures Contracts	ra clearing	
Continue				retained variation margin)	2024/6/20	2024/6/20	200	2,000	1 000	
Control   Cont		Prefunded Own Capital			2024/6/30	2024/6/30		,		
Marie   Mari									0	
Manual Property	4.1.4	Prefunded Participant	Required				1,350	6,082		
Marie   Mari			Posted	Post-Haircut			•			
Management   Man			David of an attainment defer	-14-	2024/6/20	2024/6/20	0	-	0	
Mathematical Continues   Mathematical Contin			Round of participant defail	JITS	2024/6/30	2024/6/30	0	U	Ü	
Martin   Control   Contr			Initial round of participant	default			0	0	0	
1982   1982		·					Unlimited		Unlimited	
1		Committed Other	1				0	0	0	
Second					222115122	222112122	10	2.12		(10.0)
Auto-	4.2.1			nich are, or seek to be a	2024/6/30	2024/6/30	10	343	2	` '
State   Stat		qualifying CCF under rei	evant law							
Manage   M										Interest Rate Futures Contracts : JPY 0 / Daily
Mark   Sub-disprete formation   Personal Conference   Personal C										Futures Contracts: JPY 7,110,000 / FX
Seph	4.2	\\-\.\.\\-\.\\\-\\\\\\\\\\\\\\\\\\\\\\	.lb	!-! d ! d!				L		Clearing: JPY 0
Commontation of Control Cont		·					ervice, in total and split	Бу		(4.3.3)"Secured cash denosited at commercial
1-32   1-32	4.3.1	Casii	· ·		2024/0/30	2024/0/30	-	-	-	
1	4.3.2						-	-	-	· · · · · · · · · · · · · · · · · · ·
Automation   Aut			· ·	Post-Haircut			-			1
Marchest Good   Performance	4.3.3		·					·	<u> </u>	loss at the maturity.
Section   Sect										
1.05   1.05   1.06   1.06   1.06   1.07	4.3.4						0	-	0	
Month	4.2.5	Non onet					0		0	
Source   S	4.3.5	Non-cash	_				-	·	0	
Martinitian	4.3.6						1,011	5,158	-	
Martin			_				-	-	-	
1-1-	4.3.7		Agency Bonds	Pre-Haircut			1	-	-	
Pacification   Paci							1	-	-	
1.3.10   Comparison bonds   Per-Hand   Per	4.3.8		State/municipal bonds				-	-	-	
Mathematical Control	439		Corporate bonds					-		
1-10   1-10	4.5.5		corporate bonds				-	-		
43.11   Security   Connotines - Old   Per-National   Per-Nationa	4.3.10		Equities	Pre-Haircut			6,554	393	0	
Mathia   M				Post-Haircut			4,587	275	0	
14.13   14.14   14.1	4.3.11		Commodities - Gold				-	-	-	
Mathematical Commodifies - Mutain   Mathematical Commodifies - Commodifi	4 2 12		Commoditios - Other				-	-	-	
4.1.1   A.1.1   A.1.	4.3.12		Commodities - Other					-		
4.3.15   1 total   Per-birat	4.3.13		Commodities - Mutual				-	-	-	
Mode			Funds/UCITs	Post-Haircut			1	-	-	
1.   Moted   Pre-laince   Pre	4.3.14		Commodities - Other				1	-	-	
Method the CCP is subject to a minimum "Covert" or "Coved 2" requirement in readjust to tools pre-funded default resources   2023/71   2024/75	4245	To botal					10 272	- 21 577	1 020	
4.4.1.   Whether the CVP is subject to a minimum "Covert" or "Coverage" requirement in creation to total pre-funded default recourses	4.3.15	In total						·		
A	4.4	Credit Risk Disclosures		- Cot Hamout			0,001	22,000	1,520	
## the number of business days within which the CCP assumes it will close out default when calculating recide exposures that would potentially nate to be covered by the default fund  ### A.4.3  ### The estimated largest aggregate stress loss (in covered by the default fund  ### A.4.3  ### The estimated largest aggregate stress loss (in covered by the default fund)  ### A.4.4  ### The mature of business days, if any, on which the above amount (A.4.3) exceeded actual prefunded default resources  ### A.4.6  ### The actual largest aggregate credit exposure to any the default great aggregate credit exposure to any the default resources  ### A.4.6  ### The actual largest aggregate credit exposure to any the default managin) that would be caused by the default grant and its affiliates  ### A.4.6  ### The actual largest aggregate credit exposure to any the default grant and its affiliates  ### A.4.6  ### The actual largest aggregate credit exposure to any the default grant and its affiliates  ### A.4.6  ### The actual largest aggregate credit exposure to any the default grant and its affiliates  ### A.4.6  ### The actual largest aggregate credit exposure to any the default grant and its affiliates  ### A.4.6  ### The actual largest aggregate credit exposure to any the default grant and its affiliates  ### A.4.6  ### A.4.7  ### The actual largest aggregate credit exposure to any the default grant and its affiliates  ### A.4.6  ### A.4.7  ### The actual largest aggregate credit exposure to any the default grant and its affiliates  ### A.4.6  ### A.4.7  ### A.4.1  ###	4.4.1	Whether the CCP is subje	ct to a minimum "Cover1" o	or "Cover2" requirement in	2023/7/1	2024/6/30	4	3	2社	(4.4.1) The number of expected defaulting
default when calculating credit exposures that would potentially need to be covered by the default fund of the disease stress loss (in participants) in extreme by the default fund of any single participant and its affiliates (including transactions cleared for indirect participants) in extreme by plausible market above amount (4.4.3) exceeded actual pre-funded default resources  4.4.4 The number of business days, if any, on which the default resources  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 on its affiliates (including transactions cleared for indirect participants) in extreme bur plausible market  4.4.7 The estimated largest aggregate stress loss (in provious 12 months)  Average over previous 12 months  Average over previous 12 mon		<u> </u>								_
4.4.3 The settinated largest aggregate stress loss (in excess of initial margin) that would be caused by the default of any single participants and its affiliates (including transactions cleared for indirect funded default resources (including transactions cleared actual prefunded indirect funded in			•				1day	1day	1日	
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Cincluding transactions cleared for indirect participants) in extreme but plausible market products and the participants of the extreme but plausible market products and the participants of the extreme but plausible market products default resources along (4.4.3) exceeded actual pre-funded default resources   No. of days				· · · · · · · · · · · · · · · · · · ·			10	5,.51	233	
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funded default resources    A.4.6   The actual largest aggregate credit exposure to any single participant and its affiliates   Peak day amount in previous 12 months			h exceeded actual pre-				-	-	-	4.4.1
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two participants and theirits affiliates previous 12 months  Average over previous 12  Average over previous 12			· 							
Average over previous 12	1						-	-	-	
		two participants and their	its affiliates							
IIIUIIIIS		Average over					-	-	-	
				MOHUIS						

	Principle 5 Collateral	Frequ	iency		Clearing Service						
Ref.No.	Disclosure Description	Start Date	End Date	Interest Rate Futures Contracts	Daily Futures Contracts	FX Clearing	Comments				
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/ehttps://www.tfx.co.jp/e		(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/e	en/rules/pdf/k-03.pdf						
5.3	Results of testing of haircuts										
5.3.1	Confidedce interval targeted through the calculation of haircut	2024/4/1	2024/6/30	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						
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						

	P	rinciple 6 Margin		Freq	uency		Clearing	g Service		(Unit : Millions of yen
D-f N-						Interest Rate		es Contracts	rts	Comments
Ref.No	•	Disclosure Description		Start Date	End Date	Futures Contracts	FX	<b>Equity Index</b>	FX Clearing	
6.1			d, split by house and client							
6.1.1	Total initial margin require	ed	House Net	2024/6/30	2024/6/30	8	36,919		1,939	(6.1.1)"Total initial margin required" of TFX_FX
			Client Not			-	55,274	14,930	-	and TFX_CFD and FX Clearing includes the amount of variation margin.
			Client Net Total			8	92,193	22,618	1,939	_
6.2	For each clearing service,	total initial margin held, sp				10	32,133	22,010	1,555	
6.2.1	Cash deposited at a	House	Pre Haircut	2024/6/30	2024/6/30	-	-	-	-	$(6.1.1{\sim}6.2.15)$ Initial margin deposit for
	central bank issue of the	House	Post Haircut			-	-	-		TFX_FX and TFX_CFD is deposited only by JPY
	currency concerned	Client	Pre Haircut			-	-	-		cash.
		Client	Post Haircut Pre Haircut			-	-	-	-	(6.2.3)"Secured cash deposited at commercial
		Total	Post Haircut			-		_		bank" refers to the cash deposited at ordinary
6.2.2	Cash deposited at other	House	Pre Haircut			-	-	-	-	deposit account or fixed deposit account in
	central banks	House	Post Haircut			-	-	-	-	commercial bank, and it does not incur any los
		Client	Pre Haircut			-	-	-	-	at the maturity.
		Client	Post Haircut			-	-	-	-	
		Total	Pre Haircut Post Haircut			-	-	-	-	
6.2.3	Secured cash deposited	House	Pre Haircut			5,116	212,436	62,856	11,010	1
0.2.0	at commercial bank	House	Post Haircut			5,116	212,436		11,010	
		Client	Pre Haircut	]		1,508	255,767	86,331		
		Client	Post Haircut			1,508	255,767			
		Total	Pre Haircut			6,624	468,204		11,010	
624	Unsecured cash	Total	Pre Haircut	-		6,624	468,204	149,187	11,010	4
6.2.4	deposited at commercial	House House	Pre Haircut Post Haircut	-		-	-	-	-	1
	banks	Client	Pre Haircut	-		-	-	-		1
		Client	Post Haircut			-	-	-	-	
		Total	Pre Haircut			-	-	-	-	
		Total	Post Haircut			-	-	-	-	
6.2.5	Sovereign government	House	Pre Haircut			6,747	-	-		- -
	bonds - domestic	House Client	Post Haircut Pre Haircut			6,616 554		-		
		Client	Post Haircut			543	-	-	-	
		Total	Pre Haircut			7,301	-	-	-	
		Total	Post Haircut			7,159	-	-	-	
6.2.6	Sovereign government	House	Pre Haircut			-	-	-	-	
	bonds - other	House Client	Post Haircut Pre Haircut			-		-	-	
		Client	Post Haircut			-		_		
		Total	Pre Haircut			-	-	-	-	
		Total	Post Haircut			-	-	-	-	
6.2.7	Agency bonds	House	Pre Haircut			-	-	-	-	
		House Client	Post Haircut Pre Haircut			-		-	-	
		Client	Post Haircut			-		_	-	
		Total	Pre Haircut			-	-	-	-	
		Total	Post Haircut			-	-	-	-	
6.2.8	State/municipal bonds	House	Pre Haircut			-	-	-	-	
		House Client	Post Haircut Pre Haircut			-	-	-	-	
		Client	Post Haircut			-		_	-	
		Total	Pre Haircut			-	-	-	-	1
_		Total	Post Haircut	]		-	-	-		]
6.2.9	Corporate bonds	House	Pre Haircut	1		-	-	-		
		House	Pre Haircut	-		-	-	-	-	-
		Client	Pre Haircut Post Haircut	-		-	-	-		-
		Total	Pre Haircut			-	-	-	-	1
		Total	Post Haircut	]				-		]
6.2.10	Equities	House	Pre Haircut			10,013	-	-		
		House	Pro Haircut	-		7,007	-	-	-	-
		Client	Pre Haircut Post Haircut	-		21 15		-	-	-
		Total	Pre Haircut	-		10,034	-	-		1
		Total	Post Haircut	]		7,021		-		]
6.2.11	Commodities - Gold	House	Pre Haircut			-	-	-		
		House	Post Haircut	_		-	-	-		
		Client	Pre Haircut Post Haircut	-		-	-	-	<u>-</u>	-
		Total	Pre Haircut	-		-	-	-	-	-
		Total	Post Haircut			-	-	-	-	1
6.2.12	Commodities - Other	House	Pre Haircut			-		-	-	
		House	Post Haircut	]		-	-	-		
		Client	Pre Haircut	İ		I -	-	i - T		1
		Client		-				+		-
		Client	Post Haircut Pre Haircut	-		-	-	-	-	

				•						_
6.2.13	Mutual funds / UCIT s	House	Pre Haircut			-	-	-	-	
		House Client	Post Haircut Pre Haircut			-	-	-		
		Client	Post Haircut			-	-	-	-	
		Total	Pre Haircut			-	-	-	-	
6.2.14	Other	Total House	Post Haircut Pre Haircut			-	-	-	-	
0.2.1		House	Post Haircut			-	-	-	C	
		Client	Pre Haircut			-	-	-	-	
		Client	Post Haircut Pre Haircut			-	-	-	-	
		Total	Post Haircut			-	-	-	C	
6.2.15	Total	House	Pre Haircut			21,876	212,436	62,856	11,010	
		House	Post Haircut			18,739		62,856	11,010	-
		Client	Pre Haircut Post Haircut			2,083 2,066		86,331 86,331	-	-
		Total	Pre Haircut			23,959		149,187	11,010	
		Total	Post Haircut			20,804	468,204	149,187	11,010	
	For each clearing service, Initial margin rates on	total initial margin held, Interest Rate Futures C		_	_	https://www.tfx.co.jp/	en/historical/futu	ures/spparam.html		
0.0.1	individual contracts	The obtinate ratares t	oni dets			,	criy motor rodiy rate	а. с., эрраганні.		
	where the CCP sets such	FX Daily Futures	Individual Customers			https://www.click365.	jp/en/start/start(	06_02.html		
	rates	Contracts	Non-individual Customers			https://www.click365.	in/en/start/start(	06 html		-
			and Market Makers			Tittps://www.click505.	jp/ ch/ start/ start	oo.nam		
		Equity Index Daily Futu	ires Contracts			https://www.clickkabu	365.jp/en/start/	start05.html		
		FX Clearing				https://www.tfx.co.jp/	t-clearfy/data nh	20		-
		TA Clearing				Псфз.// www.cix.co.jp/	t-clearry data.pri	ip		
6.4			imulation or risk aggregation)	for each clearing	ng service and		arameters for eac	ch initial margin mod	del applied to that	
6.4.1	Type of IM model	Interest Rate Futures C	Contracts	-	-	SPAN® method				(6.4.1)For Transactions by Individual Customers of FX Daily Futures contracts, TFX
		FX Daily Futures	Individual Customers			Fixed leverage ratio(x2	25) method			determines the Margin Reference Amount
		Contracts	No. 1 D. 1 1 -			I II about 1 and 1 and 1	d d			based on the maximum leverage ratio of 25
			Non-individual Customers			Historical volatility met	mod			times as prescribed in the relevant laws and regulations.
			Market Makers			Historical volatility met	hod with the lim	it of maximum lever	rage ratio(x25)	
										(*1)For Transactions by Individual Customers
		Equity Index Daily Futures Contracts	Customers			Historical volatility met	hod with the lim	it of maximum lever	age ratio	of FX Daily Futures contracts, TFX determines the Margin Reference Amount based on the
		Tatal es comitaces	Market Makers			Historical volatility met	hod with the lim	it of maximum lever	rage ratio(x10)	maximum leverage ratio of 25 times as
										prescribed in the relevant laws and regulations.
		FX Clearing				Emerging-Market Curro maximum leverage rat		I volatility method w	vith the limit of	TFX has confirmed that the ratio fully covers confidence level of 99% or more in price
						Other Currencies : Hist	. ,	nethod		movement data used in stress test with respect
6.4.2	Type of IM model change	Trading Member	Private/Customers			1996/4/8	2017/2/27	2022/2/28	2021/5/17	to at least three major currency pairs
- · -	effective date		Market Makers			-		2021/2/8 -		(USD/JPY, EUR/JPY, AUD/JPY).
	IM model name  IM model name change ef	fective date				SPAN®	-	-		(*2)Since TFX adopted the Financial Resources
		Individual Customers	5			99.00%	(*1)	99.00%	99.00%	Framework in July 2015, those parameters are
	level targeted	Non-individual Custo	mers				99.00%	-		reviewed once a year as part of the validation of overall risk management framework.
	6: 1 : 11 : 6 : 1	Market Makers				(+2)	99.00%	99.00%	(+2)	
	Single-tailed confidence le Sample/data look-back pe					(*2) 6months		(*2) 8weeks or 8w	(*2) veeks or 104weeks	( 5)Non-individual customers and market
							104weeks(*3)	104weeks		Makers
6.4.8 6.4.9	Look back period change of Adjustments or scalars or		ed to histrical data			(*2)	(*2)	(*2)	(*2)	
	Adjustments change effec		ed to filstrical data			(*2)	(*2)	(*2)	(*2)	
	Close-out/holding periods					1day	1day	1day	1day	4
6.4.12	Close-out/holding periods  IM rates link	effective date Interest Rate Futures C	Santracto			(*2)	` '	(*2)	(*2)	1
0.4.13	IM races link	interest Rate Futures C	Contracts			https://www.tfx.co.jp/	en/mstorical/rutt	игез/ эррагант. пинг		
		FX Daily Futures	Individual Customers			https://www.click365.	jp/en/start/start(	06_02.html		
		Contracts	Non-individual Customers			https://www.click365.	in/on/start/start(	06 html		
			and Market Makers			Tittps://www.click505.	jp/en/start/start	00.1161111		
		Equity Index Daily Futu	ires Contracts			https://www.clickkabu	365.jp/en/start/	start05.html		]
		FX Clearing				https://www.tfx.co.jp/	t-clearfy/data nh	nn.		_
		T X cicaring				, , , , , , , , , , , , , , , , , , ,	c cicarry data.pr			
	Frequency of parameter re					monthly		weekly	weekly	<u> </u>
6.4.15 6.5	Frequency of parameter re		date mum, this should include, for	each clearing s	ervice and each	(*2)	` '	(*2)	(*2)	
	Number of times over the	past 12 months that m	argin coverage held against	2023/7/1	2024/6/30	2	2	2	3	(Note)(6.5.4)Peak that margin coverage held
	•		et exposure of that member							against a clearing member fell below the actual
6,5,1,2	account - based on daily be Frequency of daily back-te		ents			daily	daily	daily	dails	marked-to-market exposure of that member account - based on daily back-testing results.
		result measureme				dally	daliy	dany	ually	(Note)(6.5.5)Average that margin coverage
6.5.1.3	Time of daily back-testing	result if measured as-	e a day			17:00:00	6:00:00	6:00:00	10:00:00	held against a clearing member fell below the
٥.٥.١.٥	Thine of daily back-testing	result ii iileasured onc	c a day			17:00:00	6.00:00	0.00:00	10:00:00	actual marked-to-market exposure of that member account - based on daily back-testing
6.5.2	Number of observations					952	5,892	5,394	1,554	results
	Trainber of Observations					952	5,692	3,334	1,334	
5.5.3	Achieved coverage level					99.79%	99.97%	99.96%	99.81%	-
J.J.J	Achieved Coverage level					99.79%	33.3/%	JJ. JO%0	99.81%	
6.5.4	Where breaches of initial r	margin coverage have	Peak				152	14		_
	occurred, report on size of		reak				152	14	(	
	Peak size									
	Where breaches of initial r		Average			0	80	7		)
	occurred, report on size of Average Size	uncoverea exposure;								
	Average Total Variation M		participants each business							·
	-		participants each business	2024/4/1	2024/6/30	1	2,892	1,808	109	
	Maximum total variation n  Maximum total variation n	- 1	<mark>on any given business day ove</mark> on any given business day	the period 2024/4/1	2024/6/30	6	10,981	4,626	518	
	over the period	paid to the CCr C	, g basiness day		_52.1,0,50		10,901	1,020	510	
			en business day over the perio			1				
6.8.1	Maximum aggregate initia	l margin call on any give	en business day over the	2024/4/1	2024/6/30	2	1,101	2,463	(	

(Unit: Millions of yen)

	Princ	ciple 7 Liquidity Risk		Frequ	uency	Clearing Service			(Unit : Millions of yen)
D-f N-		· · · · ·		_	T ,	Interest Rate		EV CL :	Comments
Ref.No.		Disclosure Description		Start Date	End Date	<b>Futures Contracts</b>	Daily Futures Contracts	FX Clearing	
7.1	Liquidity Risk								
7.1.1	State whether the clearing	g service maintains sufficie	nt liquid resources to	2024/6/30	2024/6/30	4	:	3	(7.1.1)The number of expected defaulting
	'Cover 1' or 'Cover 2'.	-							members is defined as one Clearing Member
7.1.2	Size and composition of		entral bank of issue of the			0	(	0	that would potentially cause the largest
	qualifying liquid	currency concerned							liquidity risk to TFX and several Clearing
7.1.3	resources for each	(b) Cash deposited at oth	er central banks			0	(	0	Members with the lowest amount of net assets.
	clearing service	() 0							Interest Rate Futures Contracts : 3members /
7.1.4		(c) Secured cash deposite	ed at commercial banks			0	182,779	9	Daily Futures Contracts: 2members / FX
7.4.5		(including reverse repo)	9 1 1 1 1 1						Clearing: 1member.
7.1.5		(d) Unsecured cash depos	sited at commercial banks			0	(	0	(7.1.4) If coursed each deposited at appropriate
7.1.6	_	(e) secured committed lin	and of gradit (in these for			0		0 0	(7.1.4)"Secured cash deposited at commercial
7.1.6		` '	will be provided by the CCP			U	(	,	bank" refers to the cash deposited at ordinary deposit account or fixed deposit account in
		if drawn) including comm							commercial bank, which does not incur any
		swaps and committed rep							loss at the maturity.
7.1.7	_	<u> </u>	lines of credit (ie which the			14,500		14,500	<u>'</u>
7.1.7		* *	roviding collateral/security)			14,500	(	14,500	(7.1.7)The liquidity supply facilities are set with
7.1.8	_	, ,	lateral held in custody and			0		0 0	several commercial banks designated as the
7.1.0		investments that are read	•				•	,	Settlement Banks and TFX can utilize the funds
		convertible into cash with	•						within the same day upon taking procedural
			nents even in extreme but						steps provided in the applicable agreements.
		plausible market condition							
7.1.9	_	(h) other				0	(	) 0	(7.1.10)
7.1.10	State whether the CCP has	bank liquidity or facilities			None.		,	TFX has an account at the Bank of Japan for	
7.1.11			ty for allocating payments,				en/rules/pdf/a1a08_en.pdf		settlement purpose.
		plicable rule, policy, proced				3,77	, , , , , , , , , , , , , , , , , , , ,		
	arrangement around such								
7.2	Size and composition of a	ny supplementary liquidity	risk resources for each clea	ring service ab	ove those qual	ifying liquid resources ab	oove.		
7.2.1	Size and composition of a	ny supplementary liquidity	risk resources for each	-	-			4,744	
	clearing service above tho	se qualifying liquid resourc	ces in 7.1						
7.3	Liquidity Risk								
7.3.1	Estimated largest same-da	ay and, where relevant,	SameDayPayment_Total	2023/7/1	2024/6/30	24	27,443	5,040	(7.3.1)Display only when aggregate stress loss
	intraday and multiday pay	ment obligation ("ELPO")	SameDayPayment			24	27,443	5,040	(in excess of initial margin) has occurred.
	in total that would be caus	sed by the default of any	IntraDayPayment			-		-	
	single participant and its a	affiliates in extreme but	MultiDayPayment			-		-	
7.3.2	Report the number of bus	iness days, if any, on whic	h the above amount			0	(	0	
	exceeded its qualifying liq	uid resources (identified a	s in 7.1, and available at						
	the point the breach occur	rred), and by how much;N	o. of days in quarter						
7.3.3	Number of business days,	if any, on which the above	e amount exceeded its			-		-	
	qualifying liquid resources	s (identified as in 7.1, and	available at the point the						
	breach occurred), and by	how much; Amount of exc	ess on each day						
7.3.4	Actual largest intraday and	d multiday payment	SameDayPayment_Total			5	8,500	457	
	obligation of a single parti	icipant and its affiliates	SameDayPayment			5	8,500	5 457	
	(including transactions cle		IntraDayPayment			-		-	-
	participants) over the past	t twelve months; Peak day	/ MultiDayPayment			-			$(7.3.5\sim7.3.7)$ TFX does not make a foreign
7.3.5		ay and, where relevant, in				-			exchange settlement.
	_	h relevant currency that w							exchange settlement
	default of any single partic	cipant and its affiliates (inc	cluding transactions cleared						
	,	n extreme but plausible ma	-						
7.3.6	Number of business days,	if any, on which the above	e amounts exceeded its			-			1
		in each relevant currency							
		breach occurred), and by h	•						
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	•							
	1	*			1	1		1	1

	Principle 13 Default rules and Procedures			uency		Clearing Service		
Ref.No.	Disclosure Description		Disclosure Description   Start Date   End Date		Interest Rate	Daily Futures Contracts	FX Clearing	Comments
					Futures Contracts			
13.1	Quantitative information r	elated to defaults						
13.1.1	Quantitative information	Amount of loss versus amount of initial margin	2024/4/1	2024/6/30	-	-	-	
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		
Ref.No.	Disclosure Description	Start Date	End Date	Interest Rate Futures Contracts	Daily Futures Contracts	FX Clearing	Comments
14.1	Total Client Positions held as a share of notional values cleared or of the settlem						
14.1.1	Total Client Positions held in individually segregated accounts	2024/6/30	2024/6/30	0.00%	100.00%	100.00%	
14.1.2	Total Client Positions held in omnibus client-only accounts, other than LSOC			100.00%	0.00%	0.00%	
	accounts						
14.1.3	Total Client Positions held in legally segregated but operationally comingled			0.00%	0.00%	0.00%	
	(LSOC) accounts						
14.1.4	Total Client Positions held in comingled house and client accounts			0.00%	0.00%	0.00%	

(Unit: Millions of yen)

	Principle15 General Business Risk	Frequ	uency		Clearing Service			
Ref.No.	Disclosure Description	Start Date	End Date	Interest Rate Futures Contracts	Daily Futures Contracts FX Clearing		Comments	
15.1	General business risk							
15.1.1	Value of liquid net assets funded by equity	2023/4/1	2024/3/31			18,127		
15.1.2	Six months of current operating expenses					1,544(*4)		
15.2	General business risk; Financial Disclosures							
15.2.1	Total Revenue (Operating revenue)	2023/4/1	2024/3/31			4,035	(*5) Cash collateral is held on the balance	
15.2.2	Total Expenditure (Operating expenditure)					sheet. Non-Cash collateral is held off the		
15.2.3	Profits					558	balance sheet.	
15.2.4	Total Assets					617,071		
15.2.5	Total Liabilities					595,744		
15.2.6	Explain if collateral posted by clearing participants is held on or off the CCP's					594,180		
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	2023/4/1	2024/3/31			83.98%	(15.3.1) Trading service fees include clearing	
15.3.2	Percentage of total income that comes from the reinvestment (or rehypothecation) of assets provided by clearing participants					0.65%	service fees.	
(+ 4) 6:	the familiar the familiar that the familiar the familiar the familiar that the familiar the familiar that the familiar t	1	1					

<sup>(\*4)</sup> Six months of current operating expenses after subtracting the following items.

(Unit: Millions of yen)

	Principle 16 Custody and Investment F	Risks	Frequ	uency		Clearing Service		(Unit : Millions of yen)
Ref.No.	Disclosure Description		Start Date	End Date	Interest Rate Futures Contracts	Daily Futures Contracts	FX Clearing	Comments
16.1	Total cash (but not securities) received from participa	ints, regardless of the form	in which it is h	neld, deposited	or invested, split by whe	ether it was received as initial m	nargin or default fund co	ontribution
16.1.1	Initial margin		2024/6/30	2024/6/30	6,624	617,391	11,010	
16.1.2	Default fund, received from participants				2,583	13,919	928	
16.2	How total cash received from participants (16.1) is he	eld/deposited/invested, inc	luding;					
16.2.1	Percentage of this total participant cash held as cash	deposits	2024/6/30	2024/6/30	100.00%	100.00%	100.00%	(16.2.4)"Secured : as cash deposits at
16.2.2	Percentage held: as cash deposits at central banks of	f issue of the currency			0.00%	0.00%	0.00%	commercial banks" refers to the cash deposited
16.2.3	Percentage held: as cash deposits at other central ba	nks			0.00%	0.00%	0.00%	at ordinary deposit account or fixed deposit
16.2.4	Percentage held: as cash deposits at commercial bar	nks (Secured, including			100.00%	100.00%	100.00%	account in commercial bank, which does not
16.2.5	Percentage held: as cash deposits at commercial bar	ks (Unsecured)			0.00%	0.00%	0.00%	incur any loss at the maturity.
16.2.6	Percentage held: as cash deposits in money market f	funds			0.00%	0.00%	0.00%	
16.2.7	Percentage held: as cash deposits in other forms				0.00%	0.00%	0.00%	(*6) All cash received from participants is
16.2.8	Percentage split by currency of these cash deposits	Local currency, JPY			100.00%	100.00%	100.00%	deposited at ordinary deposit account in
16.2.9	Percentage held as cash deposits				100.00%	100.00%	100.00%	commercial banks.
	Weighted average maturity of these cash deposits and	d money market funds			(*6)	0.07 years	(*6)	
16.2.10	Percentage of total participant cash invested in securi	ties; Domestic sovereign			-	0.00%	0.00%	(16.2.18) Investment is made obeying the
16.2.11	Percentage of total participant cash invested in securi	ties; Other sovereign			-	-	-	management and operation rules for collateral.
16.2.12	Percentage invested in : agency bonds				-	-	-	
16.2.13	Percentage invested in : state/municipal bonds				-	-	-	
16.2.14	Percentage invested in : other instruments				-	-	-	
16.2.15	Percentage split by currency of these securities				-	0.00%	0.00%	
16.2.16	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	e investment portfolio that			-	-	-	
	may be allocated to a single counterparty, and the siz	e of that limit						
16.2.19	Number of times over the previous quarter in which t	his 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	2024/6/30	2024/6/30	-	-	-	(16.3) Participant assets are not
16.3.2	Total value of participant non-cash rehypothecated	Default fund			-	-	-	rehypothecated by TFX.
16.3.3	Maturities	Initial margin			-	-	-	
16.3.4	Maturities	Default fund			-	-	-	

<sup>-</sup>The amount of depreciation expence.

	Principle 17 Operational Risk	Frequ	uency		Clearing Service		
Ref.No.	Disclosure Description	Start Date	End Date	Interest Rate Futures Contracts	Daily Futures Contracts	FX Clearing	Comments
17.1	Operational availability target for the core system(s) involved in clearing (wheth	e-month period)					
17.1.1	Operational availability target for the core systems involved in clearing over 100.00% 100.00% 99.95% specified period for the system						
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	2023/7/1	2024/6/30	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	2023/7/1	2024/6/30	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		Frequ	uency		Clearing Service			
Ref.No.		Disclosure Descriptio	n	Start Date	End Date	Interest Rate	Daily Futures Contracts	FX Clearing	Comments
		<u> </u>		Start Bate	2.1.0 2.0.0	Futures Contracts		1 X cicaring	
18.1	Number of clearing memb	. ,							
18.1.1.1	Number of General clearing	g members		2024/6/30	2024/6/30	26	0	0	
18.1.1.2	Number of Direct clearing	members				1	29	6	
18.1.1.3	Number of Others categor					0	0	0	
18.1.2.1	Number of Central bank p	mber of Central bank participants				0	0	0	
	Number of CCP participan	mber of CCP participants				0	0	0	
18.1.2.3	Number of Bank participa	mber of Bank participants				12	3	2	
18.1.2.4	Number of Other participa	nts				15	26	4	
18.1.3.1	Number of Domestic parti	cipants				26	27	4	
18.1.3.2	Number of Foreign partici	pants				1	2	2	
18.2	Open Position Concentrati	on							
18.2.1	Fewer than 25 members	Largest 5 members	Peak	2024/4/1	2024/6/30	-	-	99.98%	
			Average			-	-	99.95%	
18.2.2	25 or more members	Largest 5 members	Peak			100.00%	60.17%	-	
			Average			99.78%	58.86%	-	
18.2.3		Largest 10 members	Peak			100.00%	80.05%	-	
			Average			100.00%	78.58%	-	
18.3	Initial Margin Concentration	n							
18.3.1	Fewer than 25 members	Largest 5 members	Peak	2024/4/1	2024/6/30	-	-	99.82%	
			Average			-	-	99.81%	
18.3.2	25 or more members	Largest 5 members	Peak			72.44%	78.14%	-	
			Average			71.62%	77.11%	-	
18.3.3		Largest 10 members	Peak			90.49%	89.35%	-	
			Average			90.02%	88.50%	-	
18.4	Segregated Default Fund	Concentration							
18.4.1	Fewer than 25 members	Largest 5 members	Quarter end	2024/6/30	2024/6/30		-	83.33%	
18.4.2	25 or more members	Largest 5 members	Quarter end			18.52%	65.90%	-	
18.4.3	1	Largest 10 members	Quarter end			37.04%	85.22%	-	

	Principle 19 Tiered Participation Arrangements			Frequency			Clearing Service		
Ref.No.		Disclosure Description			End Date	Interest Rate Futures Contracts	Daily Futures Contracts	FX Clearing	Comments
19.1	Tiered participation arrang	gements, measures of con-	centration of client clearing						
19.1.1	Number of clients (accoun	ts)		2024/4/1	2024/6/30	-	2,212,940	-	
19.1.2	2 Number of direct menbers that clear for clients					27	21	-	
19.1.3.1	Percent of client	Attributable to the top	Peak			100.00%	84.22%	-	
19.1.3.2	transactions	five clearing menbers	Average			100.00%	79.12%	-	
19.1.4.1		Attributable to the top	Peak			100.00%	94.44%	-	
19.1.4.2		ten clearing menbers	Average			100.00%	92.49%	-	

(Unit: Millions of yen)

Principle 23 Disclosure of Rules, Key Procedures, and Market Data			Frequency		Clearing Service				
Ref.No.	Disclosure Description		Start Date	End Date	Interest Rate	Daily Future	es Contracts	FX Clearing	Comments
Kei.ivo.					Futures Contracts	FX	<b>Equity Index</b>	TX clearing	
23.1	Disclosure of rules, key procedures, and market data; Average Daily Volumes								
23.1.1	Average daily volumes		2024/4/1	2024/6/30	5,343lots	116,550lots	179,220lots	635,734lots	
23.1.2	Average notional value of trades cleared				133,355	133,006	353,248	33,652	
23.2	Segregated Default Fund Concentration								
23.2.1	Gross notional outstanding/total settlement value of novated but not-yet settled securities transactions		2024/6/30	2024/6/30	136,416	1,326,798	543,416	52,948	
23.2.2	Asset class				Interest Rate	FX	Equity Index	FX	
23.2.3	Product type				Futures/Option	Forex	CFD	Forex	
23.2.4	Product code	Bloomberg			YPOA Comdty	JNUSCFD	TFXJNKY	-	
		Reuters			0#J03:	0#TFXFX	TFX/CFD/INDEX	-	
23.3	Disclosure of rules, key procedures, and market data; Execution Facility								
23.3.1	Average daily volumes submitted by Execution facility or		2024/4/1	2024/6/30	5,343lots	116,550lots	179,220lots	635,734lots	
	matching/confirmation venue								
23.3.2	Notional contract values submitted by Execution facility or				133,355	133,006	353,248	33,652	
	matching/confirmation venue								