

Disclos ure #	Disclosure Title	Discl o sure Refere nce	Disclosure Description	2019/3/31		
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 清算業務毎の破綻財源総額 (当初証拠金及び変動証拠金を除く)	4.1.1	Prefunded 事前拠出分 Own Capital 自身の拠出分	Before 清算参加者拠出分充当前に充当される額	4,930,872,997	
		4.1.2		Alongsid 清算参加者拠出分と同時に充当される額	-	
		4.1.3		After 清算参加者拠出分充当後に充当される額	-	
		4.1.4		Aggregate Participant Contributions 清算参加者拠出分	Required 清算参加者事前拠出分総額(所要額)	6,315,903,345
		4.1.5			Post-Haircut Posted 清算参加者事前拠出分総額(ヘアカット後預託額)	7,263,148,724
		4.1.6		Other その他	Other その他	-
		4.1.7	Committed コミット額	Own/parent funds 清算機関又は親会社拠出分	To address a participant default (or round of participant defaults) 参加者(又は関連する複数清算参加者)の破綻へ対応するためのもの	5,000,000,000
		4.1.8		Aggregate participant commitments 清算参加者拠出分の総額	To address an initial participant default (or initial round of participant defaults) 最初の清算参加者(又は当該破たんに関連する複数参加者)の破綻へ対応するためのもの	-
		4.1.9			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; 最初の参加者(又は当該破たんに関連する複数参加者)破綻以降の参加者破綻(又は当該破たんに関連する複数参加者)破綻を補充するためのもの	-
		4.1.10		Other その他	Other その他	-
		4.2	Kccp 仮想所要自己資本額	4.2.1	Kccp 仮想所要自己資本額 Kccp need only be reported by those CCPs which are, or seek to be a "qualifying CCP" under relevant law 関連法の下で、「適格清算機関」であるもしくは目指すCCPによる報告義務があるもの	5,542,418
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by 事前拠出分の破綻財源(預託額) (当初証拠金及び変動証拠金を除く)	4.3.1	Cash 現金 deposited at a central bank of issue of the currency concerned 該通貨を発行する中央銀行に預金されたもの	Pre-Haircut ヘアカット前 Post-Haircut ヘアカット後	- -	
		4.3.2	deposited at other central banks; 他の中央銀行に預金されたもの	Pre-Haircut ヘアカット前 Post-Haircut ヘアカット後	- -	
		4.3.3	Secured cash deposited at commercial banks (including reverse repo); 商業銀行に預金されたもので保全されたもの(リバースレポを含む)	Pre-Haircut ヘアカット前 Post-Haircut ヘアカット後	10,146,305,778 10,146,305,778	
		4.3.4	Unsecured cash deposited at commercial banks; 商業銀行に預金されたもので未保全のもの	Pre-Haircut ヘアカット前 Post-Haircut ヘアカット後	- -	
		4.3.5	Non-Cash 現金以外	Sovereign Government Bonds - Domestic; 国債	Pre-Haircut ヘアカット前 Post-Haircut ヘアカット後	0 0
		4.3.6		Sovereign Government Bonds - Other; ソブリン債(外債)	Pre-Haircut ヘアカット前 Post-Haircut ヘアカット後	- -
		4.3.7		Agency Bonds 政府機関債	Pre-Haircut ヘアカット前 Post-Haircut ヘアカット後	0 0
		4.3.8		State/municipal bonds 地方債	Pre-Haircut ヘアカット前 Post-Haircut ヘアカット後	0 0
		4.3.9		Corporate bonds 社債	Pre-Haircut ヘアカット前 Post-Haircut ヘアカット後	0 0
		4.3.10		Equities 株式	Pre-Haircut ヘアカット前 Post-Haircut ヘアカット後	2,927,667,800 2,047,716,000
		4.3.11		Commodities - Gold コモディティ(金)	Pre-Haircut ヘアカット前 Post-Haircut ヘアカット後	- -
		4.3.12		Commodities - Other コモディティ(その他)	Pre-Haircut ヘアカット前 Post-Haircut ヘアカット後	- -
		4.3.13		Commodities - Mutual Funds / UCITs コモディティ(投資信託)	Pre-Haircut ヘアカット前 Post-Haircut ヘアカット後	0 0
		4.3.14		Commodities - Other その他	Pre-Haircut ヘアカット前 Post-Haircut ヘアカット後	0 0
		4.3.15	In total 合計		Pre-Haircut ヘアカット前 Post-Haircut ヘアカット後	13,073,973,578 12,194,021,778
4.4	Credit Risk Disclosures 信用リスク開示	4.4.1	total pre-funded default resources. 事前拠出型財務資源の合計	whether the CCP is subject to a minimum "Cover 1" or "Cover 2" requirement 最低「カバー1」または「カバー2」の要件を満たしているか	Coverland 2 financially weakest firms	
		4.4.2	when calculating credit exposures that would potentially need to be covered by the default fund. 破綻財源によってカバーされる信用エクスポージャーの算出要件	the number of business days within which the CCP assumes it will close out the default 想定クローズアウト期間	2days	
		4.4.3	the default of any single participant and its affiliates (including transactions cleared for indirect participants) 一先及びその関係法人(間接参加者の清算も含む)の破綻により生じる損失	the estimated largest aggregate stress loss (in excess of initial margin) in extreme but plausible market conditions 極端であるが現実起こりうる市場環境下における想定最大ストレス損失総計	Peak day amount in the previous 12 months 直近12か月の最大値 mean average over the previous 12 months 直近12か月の平均値	9,107,300,562 4,537,440,482
		4.4.4		if any, on which the above amount (4.4.3) exceeded actual pre-funded default resources (in excess of initial margin). 4.4.3の額が実際の事前拠出型破綻財源(当初証拠金を差引後)を超過したか	the number of business days 超過した営業日数	0
		4.4.5		The amount 超過した額	0	
		4.4.6	the actual largest aggregate credit exposure (in excess of initial margin) 実際の信用エクスポージャー総額(当初証拠金を差引後)	Peak day amount in the previous 12 months 直近12か月の最大値 mean average over the previous 12 months 直近12か月の平均値	2,276,938,792 38,064,635	
		4.4.7	the default of any two participants and their affiliates (including transactions cleared for indirect participants) 2先及びその関係法人(間接参加者の清算も含む)の破綻により生じる損失	the estimated largest aggregate stress loss (in excess of initial margin) in extreme but plausible market conditions 極端であるが現実起こりうる市場環境下における想定最大ストレス損失総計	Peak day amount in the previous 12 months 直近12か月の最大値 mean average over the previous 12 months 直近12か月の平均値	11,341,838,877 6,111,357,645
		4.4.8		if any, on which the above amount (4.4.7) exceeded actual pre-funded default resources (in excess of initial margin). 4.4.7の額が実際の事前拠出型破綻財源(当初証拠金を差引後)を超過したか	Number of business days 超過した営業日数	0
		4.4.9		The amount in 4.4.7 which exceeded actual pre-funded default resources (in excess of initial margin). 4.4.7の額が実際の事前拠出型破綻財源(当初証拠金を差引後)を超過した額	The amount 超過した額	0
		4.4.10		the actual largest aggregate credit exposure (in excess of initial margin) 実際の信用エクスポージャー総額の最大値(当初証拠金を差引後)	PeakDayAmountInPrevious12Months; 直近12か月の最大値 MeanAverageOverPrevious12Months 直近12か月の平均値	2,276,938,792 40,157,865
5.1	Assets eligible as initial margin, and the respective haircuts applied 当初証拠金として預託可能資産及びそれぞれの担保資産に適用されるヘアカット	5.1.1	Assets eligible as initial margin and the respective haircuts applied 当初証拠金として預託可能資産及びそれぞれの担保資産に適用されるヘアカット	https://www.icch.co.jp/uploads/page/%E5%85%85%E7%94%A8%E6%9C%89%E4%B7%A1%E8%A8%BC%E5%88%B8%E3%81%AB%E9%96%A2%E3%B1%99%E3%82%8B%E5%8F%96%E6%89%B1%E8%A6%81%E7%B6%B1.pdf		
5.2	Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if different from 5.1) 適用されるヘアカット	5.2.1	Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if different from 5.1) 参加者事前拠出破綻財源として預託可能資産及びそれぞれの担保資産に適用されるヘアカット(5.1と異なる場合)	same as 5.1.1		
5.3	Results of testing of haircuts ヘアカットに係るテスト結果	5.3.1	Confidence interval targeted through the calculation of haircuts ヘアカットの算出において目標とする信頼水準	-		
		5.3.2	Assumed holding/liquidation period for the assets accepted 受入担保の想定流動化期間	-		
		5.3.3	Look-back period used for testing the haircuts ヘアカットに係る(バック)テストの際に用いる参照期間	-		
		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. 当該参照期間において、想定流動化期間内における担保資産の価値減少分が当該担保資産のヘアカットを上回った日数	-		

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6.1	total initial margin required, split by house and client (or combined total if not segregated) 当初証拠金の所要額の内訳	6.1.1	total initial margin required, split by house and client (or combined total if not segregated) 当初証拠金の所要額の内訳	house 自己	6,020,348,105		
				client gross 委託グロス	20,483,799,754		
				client net 委託ネット	-		
				total 合計	26,504,147,859		
6.2	total initial margin held, split by house and client 当初証拠金預託額	6.2.1	Cash 現金 deposited at a central bank of issue of the currency concerned 該通貨を発行する中央銀行に預金されたもの	House/Pre-Haircut 自己/ヘアカット前	-		
				House/Post Hair-cut 自己/ヘアカット後	-		
				Client/Pre-Haircut 委託/ヘアカット前	-		
				Client/Post Hair-cut 委託/ヘアカット後	-		
		6.2.2	deposited at other central banks; 他の中央銀行に預金されたもの	House/Pre-Haircut 自己/ヘアカット前	-		
				House/Post Hair-cut 自己/ヘアカット後	-		
				Client/Pre-Haircut 委託/ヘアカット前	-		
				Client/Post Hair-cut 委託/ヘアカット後	-		
		6.2.3	Secured cash deposited at commercial banks (including reverse repo); 商業銀行に預金されたもので保全されたもの(リバースレポを含む)	House/Pre-Haircut 自己/ヘアカット前	3,800,200,000		
				House/Post Hair-cut 自己/ヘアカット後	3,800,200,000		
				Client/Pre-Haircut 委託/ヘアカット前	85,807,335,065		
				Client/Post Hair-cut 委託/ヘアカット後	85,801,591,712		
		6.2.4	Unsecured cash deposited at commercial banks 商業銀行に預金されたもので未保全のもの	House/Pre-Haircut 自己/ヘアカット前	-		
				House/Post Hair-cut 自己/ヘアカット後	-		
				Client/Pre-Haircut 委託/ヘアカット前	-		
				Client/Post Hair-cut 委託/ヘアカット後	-		
		6.2.5	Non-Cash 現金以外 Sovereign Government Bonds - Domestic; 国債	House/Pre-Haircut 自己/ヘアカット前	0		
				House/Post Hair-cut 自己/ヘアカット後	0		
				Client/Pre-Haircut 委託/ヘアカット前	0		
				Client/Post Hair-cut 委託/ヘアカット後	0		
		6.2.6	Sovereign Government Bonds - Other; ソブリン債(外債)	House/Pre-Haircut 自己/ヘアカット前	-		
				House/Post Hair-cut 自己/ヘアカット後	-		
				Client/Pre-Haircut 委託/ヘアカット前	-		
				Client/Post Hair-cut 委託/ヘアカット後	-		
		6.2.7	Agency Bonds 政府機関債	House/Pre-Haircut 自己/ヘアカット前	0		
				House/Post Hair-cut 自己/ヘアカット後	0		
				Client/Pre-Haircut 委託/ヘアカット前	0		
				Client/Post Hair-cut 委託/ヘアカット後	0		
		6.2.8	State/municipal bonds 地方債	House/Pre-Haircut 自己/ヘアカット前	0		
				House/Post Hair-cut 自己/ヘアカット後	0		
				Client/Pre-Haircut 委託/ヘアカット前	0		
				Client/Post Hair-cut 委託/ヘアカット後	0		
		6.2.9	Corporate bonds 社債	House/Pre-Haircut 自己/ヘアカット前	0		
				House/Post Hair-cut 自己/ヘアカット後	0		
				Client/Pre-Haircut 委託/ヘアカット前	0		
				Client/Post Hair-cut 委託/ヘアカット後	0		
		6.2.10	Equities 株式	House/Pre-Haircut 自己/ヘアカット前	27,691,737,800		
				House/Post Hair-cut 自己/ヘアカット後	19,337,172,000		
				Client/Pre-Haircut 委託/ヘアカット前	19,559,773,700		
				Client/Post Hair-cut 委託/ヘアカット後	13,599,690,500		
		6.2.11	Commodities - Gold コモディティ(金)	House/Pre-Haircut 自己/ヘアカット前	0		
				House/Post Hair-cut 自己/ヘアカット後	0		
				Client/Pre-Haircut 委託/ヘアカット前	5,721,156,000		
				Client/Post Hair-cut 委託/ヘアカット後	4,004,436,000		
		6.2.12	Commodities - Other コモディティ(その他)	House/Pre-Haircut 自己/ヘアカット前	0		
				House/Post Hair-cut 自己/ヘアカット後	0		
				Client/Pre-Haircut 委託/ヘアカット前	2,327,769,500		
				Client/Post Hair-cut 委託/ヘアカット後	1,629,316,000		
		6.2.13	Mutual Funds / UCITs 投資信託	House/Pre-Haircut 自己/ヘアカット前	32,592,000		
				House/Post Hair-cut 自己/ヘアカット後	21,184,800		
				Client/Pre-Haircut 委託/ヘアカット前	81,962,700		
				Client/Post Hair-cut 委託/ヘアカット後	53,267,500		
		6.2.14	Other その他	House/Pre-Haircut 自己/ヘアカット前	0		
				House/Post Hair-cut 自己/ヘアカット後	0		
				Client/Pre-Haircut 委託/ヘアカット前	10,860,000		
				Client/Post Hair-cut 委託/ヘアカット後	9,150,000		
		6.2.15	Total initial margin held 合計	House/Pre-Haircut 自己/ヘアカット前	31,524,529,800		
				House/Post Hair-cut 自己/ヘアカット後	23,158,556,800		
				Client/Pre-Haircut 委託/ヘアカット前	113,508,856,965		
				Client/Post Hair-cut 委託/ヘアカット後	105,097,451,712		
						Total/Pre-Haircut 合計/ヘアカット前	145,033,386,765
						Total/Post Hair-cut 合計/ヘアカット後	128,256,008,512

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	2019/3/31	
6.3	Initial Margin rates on individual contracts, where the CCP sets such rates 当初証拠金比率	6.3.1	Initial Margin rates on individual contracts where the CCP sets such rates (CCPがレートを設定している場合)当初証拠金比率	https://www.icch.co.jp/span/?p=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 当初証拠金モデル(ポートフォリオシミュレーション、リスク含算)及びパラメータ設定のための主要モデル	6.4.1	Type of IM Model 当初証拠金モデル	SPAN	
		6.4.2	Type of IM Model Change Effective Date 当初証拠金モデルタイプの変更日	2011/1/4	
		6.4.3	IM Model Name 当初証拠金モデル名	SPAN®	
		6.4.4	IM Model Name Change Effective Date 当初証拠金モデル名の変更日	2011/1/4	
		6.4.5	Single Tailed Confidence Level 片側信頼水準	99%	
		6.4.6	Single Tailed Confidence Level Change Effective Date 片側信頼水準の変更日	2013/8/23	
		6.4.7	Look Back Period 参照期間	120days	
		6.4.8	Look Back Period Change Effective Date 参照期間の変更日	2013/8/23	
		6.4.9	Adjustments 修正等	-	
		6.4.10	Adjustments Change Effective Date 修正等の変更日	-	
		6.4.11	Close Out Period (days) クローズアウト期間	1day	
		6.4.12	Close out period change Effective Date クローズアウト期間の変更日	2011/1/4	
		6.4.13	IM Rates Link 当初証拠金比率へのリンク	https://www.icch.co.jp/span/?p=1	
		6.4.14	Frequency of Parameter Review パラメータ見直しの頻度	Twice a month	
		6.4.15	Frequency of Parameter Review Change Effective Date パラメータ見直しの頻度の変更日	2011/9/26	
6.5	Results of back-testing of initial margin. 当初証拠金のバックテスト結果	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 直近12か月間で、各口座における証拠金所要額が値洗い額を充足しない回数	13	
		6.5.1.2	Frequency of daily back-testing result measurements. 日次バックテストの実施頻度	daily	
		6.5.1.3	Time of daily back-testing result if measured once a day. 日次バックテストの実施時間	9:30	
		6.5.2	Number of observations 監視回数	7,061	
		6.5.3	Achieved coverage level 充足率	99.82%	
		6.5.4	Where breaches of initial margin coverage (as defined in 6.5.1.1) have occurred. 6.5.1.1で定義された当初証拠金所要額が値洗い額を充足しない場合	report on size of uncovered exposure; Peak size 超過分の最大値	1,001,577,284
6.6	Variation Margin 変動証拠金	6.6.1	Total Variation Margin Paid to the CCP by participants each business day 営業日毎に清算参加者からCCPに支払われる変動証拠金計	Average 日次の平均値 1,151,478,162	
6.7		6.7.1		Maximum 日次の最大値 2,574,229,400	
6.8		6.8.1	aggregate initial margin call 追加証拠金総額	Maximum 最大値 40,403,260	
7.1	Liquidity Risk 流動性リスク	7.1.1	State whether the clearing service maintains sufficient liquid resources to 'Cover 1' or 'Cover 2'. 流動性資源のカバー対象先	Cover 1 and 2 financially weakest firms	
		7.1.2	Size and composition of qualifying liquid resources for each clearing service: 適格流動性資源の額と構成	Cash 現金	
		7.1.3		(a) Cash deposited at a central bank of issue of the currency concerned 該通貨を発行する中央銀行に預金されたもの	
		7.1.4		(b) Cash deposited at other central banks 他の中央銀行に預金されたもの	
		7.1.5		(c) Secured cash deposited at commercial banks (including reverse repo) 商業銀行に預託され保全されているもの(リバースレポ含む)	
		7.1.6		(d) Unsecured cash deposited at commercial banks 商業銀行に預託され未保全のもの(リバースレポ含む)	
		7.1.7		(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 有担保のもの	
		7.1.8		(f) unsecured committed lines of credit (ie which the CCP may draw without providing collateral/security) 無担保のもの	
		7.1.9		(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 事前に取り決められた信頼性が高い資金調達手段によって直ちに利用でき、現金に転換できるもの	
		7.1.10	State whether the CCP has routine access to central bank liquidity or facilities. 中央銀行への与信アクセスについて	No	
		7.1.11	Details regarding the schedule of payments or priority for allocating payments 支払スケジュールまたは支払割当の優先順位	any applicable rule, policy, procedure, and governance arrangement around such decision making. 決定に際して適用される規定、方針、手続き、ガバナンスの詳細	
7.2	Size and composition of any supplementary liquidity risk resources 補充的な流動性資源の額と構成	7.2.1	Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid resources in 7.1 上記7.1の適格流動性資源に加え、補充的な流動性資源の額と構成	45,000,000,000	
7.3	Liquidity Risk 流動性リスク	7.3.1	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 極端ではあるが起りうる市場環境下(ストレスシナリオ)において、一先及びその関係法人(間接参加者の清算も含む)の破綻により生じる支払債務	Estimated largest same-day and, where relevant, intraday and multiday payment obligation 支払債務の推定最大額	same-day 同日支払債務 12,345,000,000
		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), 上記推定額が適格流動性資源を超過した日数及び超過額	intraday 日中支払債務 0
		7.3.3		by how much 超過日数	multiday payment obligation in total 複数日支払債務 0
		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; 一先及びその関係法人(間接参加者の清算も含む)に関連する実際の支払債務	intraday 日中支払債務 3,556,653,207	
		7.3.5	payment obligation 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 極端ではあるが起りうる市場環境下(ストレスシナリオ)において、一先及びその関係法人(間接参加者の清算も含む)の破綻により生じる支払債務	Estimated largest same-day and, where relevant, intraday and multiday payment obligation in each relevant currency 関連通貨による支払債務の推定額	same-day 同日支払債務 JPY: 12,345,000,000
		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 関連通貨に関して、上記推定額が適格流動性を超過した日数及び超過額	intraday 日中支払債務 0
		7.3.7		by how much; Amount of excess on each day 超過額	multiday payment obligation in total 複数日支払債務 0
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		
		12.1.2	using a DvD settlement mechanism		
		12.1.3	using a PVP settlement mechanism		
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		
		12.2.2	using a DvD settlement mechanism		
		12.2.3	using a PVP settlement mechanism		
13.1	quantitative information related to defaults 参加者破綻時における定量情報	13.1.1	quantitative information related to defaults 破綻に関する定量情報	Amount of loss versus amount of initial margin 当初証拠金に対する損失額	
		13.1.2		Amount of other financial resources used to cover losses 損失をカバーするために使用される他の財務資源の額	
		13.1.3.1		Proportion of client positions closed-out 手仕舞いされた委託のポジションの割合	
		13.1.3.2		Proportion of client positions ported 移管された委託のポジションの割合	
		13.1.4		Appropriate references to other published material related to the defaults 破綻に関する適切な情報開示	

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	2019/3/31
14.1	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions 委託のポジションに係る分別管理	14.1.1	Total Client Positions 個別口座 individually segregated accounts	-
		14.1.2	委託のポジション omnibus client-only accounts, other than LSOC accounts オムニバス口座	-
		14.1.3	legally segregated but operationally comingled (LSOC) accounts LSOC口座(法的に分別され、実務上混在されているもの)	100%
		14.1.4	comingled house and client accounts 自己委託混在口座	-
15.1	General business risk 一般的なビジネスリスク	15.1.1	General business risk 流動的な純資産の額 Value of liquid net assets funded by equity	1,167,431,482
		15.1.2	一般的なビジネスリスク Six months of current operating expenses 営業費用の6か月分	197,271,845
		15.2.1	Financial Disclosures 財務開示 Total Revenue 総収益	447,555,969
		15.2.2	Total Expenditure 総支出	434,675,952
		15.2.3	Profits 利益	53,012,280
		15.2.4	Total Assets 総資産	140,884,773,564
		15.2.5	Total Liabilities 総負債	137,343,469,085
15.2		15.2.6	Explain if collateral posted by clearing participants is held on or off the CCP's balance sheet 清算参加者から預託された担保が、CCPの貸借対照表に計上されているか	Yes
		15.2.7	Additional items as necessary その他必要な事項	-
15.3	Income breakdown 収入の内訳	15.3.1	Percentage of total income that comes from fees related to provision of clearing services 清算手数料収入の総収入に占める割合	85.78%
		15.3.2	Percentage of total income that comes from the reinvestment (or rehypothecation) of assets provided by clearing participants 清算参加者から差し入れられた資産の再投資(又は再担保)から生ずる収益の総収入に占める割合	7.15%
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 当初証拠金、清算預託金として預かった現金の総額	16.1.1	Total cash (but not securities) received from participants, regardless of the form 清算参加者からの現金預かり額 initial margin 当初証拠金	89,610,380,556
		16.1.2	default fund contribution 清算預託金	5,076,232,781
16.2	How total cash received from participants (16.1) is held/deposited/invested, including: 保管・投資リスク	16.2.1	Percentage of total participant cash held as cash deposits (including through reverse repo) 合計	81.3%
		16.2.2	全清算参加者の現金を、現金として保有している割合(リバースレポを含む)	-
		16.2.3	at central banks of issue of the currency deposited 該通貨を発行する中央銀行に預金されたもの	-
		16.2.4	as cash deposits at other central banks 他の中央銀行に預金されたもの	-
		16.2.5	as cash deposits at commercial banks (Secured, including through reverse repo) 81.27%	
		16.2.6	as cash deposits at commercial banks (Unsecured) 商業銀行に預金されたもの(未保全のもの)	-
		16.2.7	in money market funds MMF	-
		16.2.8	in other forms その他の形態	-
		16.2.9	percentage split by currency of these cash deposits (including reverse repo) and money market funds by CCY; Specify local currency in comments; Specify local currency in comments Percentage_USD/Percentage_EUR/Percentage_GBP 通貨別内訳、現地通貨はコメントに記載 weighted average maturity of these cash deposits (including reverse repo) and money market funds 加重平均した残存期間	less than a year
		16.2.10	Percentage of total participant cash invested in securities; 清算参加者の現金を、有価証券に投資している割合	2.09%
		16.2.11	Domestic sovereign government bonds 日本国債	-
		16.2.12	Other sovereign government bonds 外国国債	-
		16.2.13	Agency Bonds 政府機関債	-
		16.2.14	State/municipal bonds 地方債	16.64%
		16.2.15	Other instruments その他債券	-
		16.2.16	percentage split by currency of these securities; Specify local currency in comments; Specify local currency in comments; USD/EUR/GBP 通貨別内訳、現地通貨はコメントに記載 Weighted average maturity of securities 加重平均した有価証券の残存期間	JPY: 18.73% 7.5年
		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) 投資ポートフォリオに係る推定リスク額(中央銀行及び商業銀行への預金は除く)	-
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. 単一の投資先に対する制限及びその限度額を定める投資戦略	-		
16.2.19	State the number of times over the previous quarter in which this limit has been exceeded. 前述の制限を超過した回数	-		
16.2.20	Percentage of total participant cash held as securities. 有価証券として保有される全清算参加者の現金割合	18.73%		
16.3	Rehypothecation of participant assets (ie non-cash) 参加者資産の再担保契約	16.3.1	Total value of participant non-cash rehypothecated (Initial margin) 現金以外の再担保の価値の総額(当初証拠金)	-
		16.3.2	Total value of participant non-cash rehypothecated (Default fund) 現金以外の再担保の価値の総額(清算預託金)	-
		16.3.3	Rehypothecation of participant assets (ie non-cash) by the CCP where allowed; over the following maturities: initial margin 当初証拠金	-
		16.3.4	参加者資産の再担保契約の満期 default fund 清算預託金	-
17.1	Operational availability target for the core system(s) involved in clearing 清算に係るコアシステムの安定稼働	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) 清算に係るコアシステムの安定稼働目標	over 99.5%
17.2	Actual availability of the core system(s) over the previous twelve month period コアシステムの稼働実績	17.2.1	Actual availability of the core system(s) over the previous twelve month period 直近12か月のコアシステムの稼働実績	100.00%
17.3	Total number of failures 障害の発生件数	17.3.1	Total number of failures and duration affecting the core system(s) involved in clearing over the previous twelve month period コアシステムの障害発生件数及び障害が継続した時間	0 0 hour
17.4	Recovery time objective(s) 復旧目標時間	17.4.1	Recovery time objective(s) (e.g. within two hours) 復旧目標時間	2 hours

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	2019/3/31
18.1	Number of clearing members 清算参加者数	18.1.1	Number of general clearing members 一般清算参加者(他社清算)	2
		18.1.2	Number of direct clearing members 直接清算参加者(自社清算)	24
		18.1.3	Number of others category (Describe in comments) その他カテゴリの清算参加者	0
		18.1.2.1	Number of central bank participants 中央銀行	0
		18.1.2.2	Number of CCP participants 清算機関	0
		18.1.2.3	Number of bank participants 銀行	0
		18.1.2.4	Number of other participants (Describe in comments) その他	26
		18.1.3.1	Number of domestic participants 国内	25
		18.1.3.2	Number of foreign participants 海外	1
18.2	Open Position Concentration 建玉の集中	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	Average 平均 53.80% Peak 最大値 55.03%
		18.2.2	For each clearing service with 25 or more members; 清算参加者数が25社以上の場合 Percentage of open positions held by the largest five clearing members, including both house and client, in aggregate; 上位5社の建玉シェア(自己委託合計)	Average 平均 81.24% Peak 最大値 82.87%
		18.2.3	Percentage of open positions held by the largest ten clearing members, including both house and client, in aggregate; 上位10社の建玉シェア(自己委託合計)	Average 平均 81.17% Peak 最大値 81.60%
18.3	Initial Margin Concentration 当初証拠金の集中	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	Average 平均 50.82% Peak 最大値 52.39%
		18.3.2	For each clearing service with 25 or more members; 清算参加者数が25社以上の場合 Percentage of initial margin posted by the largest five clearing members, including both house and client, in aggregate; 上位5社の当初証拠金シェア(自己委託合計)	Average 平均 81.17% Peak 最大値 81.60%
		18.3.3	Percentage of initial margin posted by the largest ten clearing members, including both house and client, in aggregate; 上位10社の当初証拠金シェア(自己委託合計)	Average 平均 57.71% Peak 最大値 57.71%
18.4	Segregated Default Fund Concentration 分別された清算預託金の集中	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	30.99%
		18.4.2	For each segregated default fund with 25 or more members; 清算参加者数が25社以上の場合 Percentage of participant contributions to the default fund contributed by largest five clearing members in aggregate 上位5社の清算預託金シェア	57.71%
		18.4.3	Percentage of participant contributions to the default fund contributed by largest ten clearing members in aggregate 上位10社の清算預託金シェア	
19.1	Tiered participation arrangements, measures of concentration of client clearing 階層的参加形態、委託者取引の集中	19.1.1	Number of clients (if known) 委託者数	14
		19.1.2	Number of direct members that clear for clients 委託取引を行う直接清算参加者	
		19.1.3.1	if CCP has 10+ clearing members 清算参加者が10社以上の場合 Percent of client transactions attributable to the top five clearing members 清算参加者上位5社の委託取引のシェア	Peak 最大値 Average 平均
		19.1.3.2		Peak 最大値 Average 平均
		19.1.4.1	if CCP has 25+ clearing members 清算参加者が25社以上の場合 Percent of client transactions attributable to the top ten clearing members 清算参加者上位10社の委託取引のシェア	Peak 最大値 Average 平均
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	
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	
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)	
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	
		20.4.1.2	Back-testing results frequency – state if measured intraday/continuously/once a day	
		20.4.1.3	If 20.4.1.2 is 'once a day' then the time of day measure is taken, otherwise blank	
		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	
20.4.3	Achieved coverage level			
20.5	FMI Links, Additional pre-funded financial resources provided to FMI Links, Additional pre-funded financial resources provided to	20.5.1	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	
		20.5.2	Whether part of, additional to, or separate from the standard default fund	
20.6	FMI Links, Additional pre-funded financial resources collected from FMI Links, Additional pre-funded financial resources collected from	20.6.1	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	
		20.6.2	Whether part of, additional to, or separate from the standard default fund	
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	
		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	
23.1	Disclosure of rules, key procedures, and market data; 規則、主要手続、マーケットデータの開示	23.1.1	Average Daily Volumes by Asset Class, Instrument, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD) アセットクラス、通貨、OTC/ETD(取引所取引)別の一日平均出来高	81,281
		23.1.2	Average Notional Value of trades cleared by Asset Class, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD) アセットクラス、通貨、OTC/ETD(取引所取引)別の一日平均取引額	214,775,095,413
23.2		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) アセットクラス、通貨、OTC/ETD(取引所取引)別の未決済の取引金額(建玉金額)	1,303,769,505,680
		23.2.2	Defines the Asset Class for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1 23.1.1、23.1.2、23.2.1の開示データの資産クラス	
		23.2.3	Defines the Product Type for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1 23.1.1、23.1.2、23.2.1の開示データの商品種別	
		23.2.4	Defines the Product Code for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1 23.1.1、23.1.2、23.2.1の開示データの商品コード	
23.3		23.3.1	Average daily volumes submitted by Execution facility or matching/confirmation venue 取引執行機関(取引所)から提出された一日平均出来高	TOCOM 80,032 ODE 1,250
		23.3.2	Notional contract values submitted by Execution facility or matching/confirmation venue 取引執行機関(取引所)から提出された想定取引額	TOCOM 213,760,426,759 ODE 1,014,668,654