

Item	Description	Remarks
2. Revision of Clearing Requirements related to Package Trade	<p>to the extent not exceeding the Cap on Acceptable Shortfall in Margin Required to Clear prescribed by JSCC. In this case, as a part of a confirmation of the Clearing Requirements, a confirmation of the Shortfall in Margin Required to Clear not exceeding the Acceptable Margin Shortfall shall be performed by each of such groups.</p> <ul style="list-style-type: none"> • When a notification related to any change in the groups of Proprietary Account and Customer Accounts or the Acceptable Margin Shortfall allocated to each group is submitted, such change shall apply from the next JSCC Business Day. • From viewpoints of a reduction of rejections of clearing requests and an enhancement of user convenience, out of the Clearing Requirements for Package Trade, the requirements for the Eligible IRS Transactions belonging to a Package Trade are changed to just the following two points: <ul style="list-style-type: none"> i) Parties to the Eligible IRS Transactions comprising the Package Trade are the same; provided that, when a Customer is a party to the Eligible IRS Transactions 	<p>for each Clearing Participant.</p> <ul style="list-style-type: none"> • When applying the Acceptable Margin Shortfall to multiple clearing requests related to the accounts in the same group, it shall be applied in the order of the arrival time of the clearing requests at JSCC. • If the sum of the Acceptable Margin Shortfall allocated to each group is less than the Cap on Acceptable Shortfall in Margin Required to Clear, JSCC will automatically allocate the remaining amount to the group to which the Proprietary Account belongs. • In association with this revision, JSCC abolishes the Public Notice entitled “Items to be Prescribed as Requirements for Package Trade.” • For a Package Trade both parties to which are Customers, the Clearing Broker shall be the same for all Eligible IRS Transactions comprising the Package Trade on each side of the Customers. • “Information required to identify the Package

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3. Revision of Vendor-Initiated Compression Conditions	<p>comprising a Package Trade, the Clearing Broker for the Customer is the same; and</p> <p>ii) Information required to identify the Package Trade is contained in the clearing request.</p> <ul style="list-style-type: none"> • From a viewpoint of JSCC’s prompt resumption of an acceptance of notifications related to clearing request on the date of Vendor-Initiated Compression request, the subject of the Intraday Margin deposit status check which is one of the Vendor-Initiated Compression Conditions is changed to “Clearing Participant participating in the Vendor-Initiated Compression” from “all Clearing Participants.” 	<p>Trade” refers to the Package Trade ID and the package size, i.e. the number of Eligible IRS Transactions comprising the Package Trade.</p> <ul style="list-style-type: none"> • Under the current framework, JSCC suspends its acceptance of notifications related to clearing requests from 1:00 p.m. to 3:30 p.m. on the date of Vendor-Initiated Compression request and resumes the acceptance of notifications related to clearing requests at the timing when JSCC confirms successful completion of the Vendor-Initiated Compression.
4. Accommodation of Tri-Party Collateral Management Service	<ul style="list-style-type: none"> • A utilization of a tri-party collateral management service is added to the method of deposit and management of the Eligible Securities Collaterals for the purpose of mitigation of collateral operation burden and effective collateral utilization. 	<ul style="list-style-type: none"> • The types of Eligible Securities Collaterals subject to a tri-party collateral management service shall be the Japanese Government Bonds and U.S. Treasuries which are the Eligible Securities Collaterals under the current framework. • The market price multipliers for a calculation of the value of the Eligible Securities Collaterals remain unchanged. • Eligible asset types are IRS Clearing Fund, Initial Margin related to Proprietary Cleared Contracts and Default Contingent Margin.

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	<ul style="list-style-type: none"> JSCC shall designate the available tri-party collateral management service provider. 	<ul style="list-style-type: none"> The Eligible Securities Collaterals posted by using the tri-party collateral management service are not subject to the trust establishment at the trust bank. JSCC charges no fee for a utilization of a tri-party collateral management service. The tri-party collateral management service provider available as of the effective date is Euroclear. CSA (Collateral Service Agreement) needs to be concluded among the Clearing Participant, Euroclear and JSCC upon utilization of the tri-party collateral management service.

III. Implementation Timing

The implementation timing shall be October 5, 2026 (tentative).

However, an accommodation of a tri-party collateral management service will be implemented on the date designated by JSCC which is no earlier than October 5, 2026.