

Re: Matters Prescribed as Requirements for Eligible IRS Transactions

September 5, 2012
Amended on February 24, 2014
Amended on July 15, 2014
Amended on November 4, 2014
Amended on September 24, 2015
Amended on January 30, 2017
Amended on October 16, 2017
Amended on March 26, 2018
Amended on September 25, 2018
Amended on December 3, 2018
Amended on April 1, 2019
Amended on May 20, 2019
Amended on August 8, 2019

Japan Securities Clearing Corporation

The matters prescribed by JSCC as additional requirements for eligible IRS transactions under the provisions of Article 9.15 of Handling Procedures of Interest Rate Swap Business Rules shall be the matters prescribed in Annex.

End of Document

Eligible Trades for JSCC Clearing

Annex

#	Group	JSCC's Attribute	JPY					USD		EUR		AUD		Restrictions	
			IRS			Zero Coupon Swap	Single Currency Basis Swap	OIS	IRS		IRS		Single Currency Basis Swap		
			LIBOR	ZTIBOR	DTIBOR				LIBOR	Single Currency Basis Swap	EURIBOR	Single Currency Basis Swap			BBSW
1		Term													
2		Maximum Residual Term	≤ 40 YEARS (14623 DAYS)	≤ 30 YEARS (10971 DAYS)	≤ 20 YEARS (7318 DAYS)	Same as JPY IRS (due to Index)	Same as JPY IRS (due to Index)	≤ 40 YEARS (14623 DAYS)	≤ 30 YEARS (10971 DAYS)	≤ 30 YEARS (10971 DAYS)	≤ 20 YEARS (7318 DAYS)	≤ 20 YEARS (7318 DAYS)	≤ 10 YEARS (3666 DAYS)	≤ 10 YEARS (3666 DAYS)	Residual Term is defined as "Unadjusted Maturity Date – Today". Day count is based on "Calendar Base". Shorter term is used for eligibility check of Single Currency Basis Swap. Example of 40 YEARS: 14,623 = 365 * 40 + (40/4) + 13
3		Maximum Term	No check	No check	No check	No check	No check	No check	No check	No check	No check	No check	No check	No check	Maximum Term is defined as "Unadjusted Termination Date – Effective Date". Day count is based on "Calendar Base".
4		Minimum Residual Term	x ≥ 3 day	x ≥ 3 day	x ≥ 3 day	x ≥ 3 day	x ≥ 3 day	x ≥ 3 day	x ≥ 3 day	x ≥ 3 day	x ≥ 3 day	x ≥ 3 day	x ≥ 3 day	x ≥ 3 day	Minimum Residual Term (defined as "Unadjusted Maturity Date – Today") must be greater than or equal to 1day + Currency Settlement Lag. Day count is based on "Calendar Base".
5		Minimum Term	x ≥ 28 DAYS	x ≥ 28 DAYS	x ≥ 28 DAYS	x ≥ 28 DAYS	x ≥ 28 DAYS	x ≥ 7 DAYS	x ≥ 28 DAYS	x ≥ 28 DAYS	x ≥ 28 DAYS	x ≥ 28 DAYS	x ≥ 28 DAYS	x ≥ 28 DAYS	Minimum Term means "Unadjusted Termination Date – Effective Date". Day count is based on "Calendar Base".
6		Forward Starting	Eligible	Eligible	Eligible	Eligible	Eligible	Eligible	Eligible	Eligible	Eligible	Eligible	Eligible	Eligible	
7		Product Specific													
8		Amortizing/Accreting	Eligible	Eligible	Eligible	Eligible	Eligible	Not Eligible	Eligible	Eligible	Eligible	Eligible	Eligible	Eligible	Notional Amount can be changed on each calculation period start date. (Notional Amount cannot change more often than the calculation frequency.) Rollercoaster Swap (a swap where Notional Amount fluctuates up and down) can be also cleared. Notional Amount of both legs must be the same in each calculation period before adjustment, even if stub period.
9		Step-up/down fixed rate or spread schedule	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	A trade with Fixed rate changes or Spread changes cannot be cleared.
10		Averaging	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	A trade with an averaging floating leg cannot be cleared.
11		Backload	Eligible	Eligible	Eligible	Eligible	Eligible	Eligible	Eligible	Eligible	Eligible	Eligible	Eligible	Eligible	A trade with Trade Date on or before 10 Tokyo business days is processed as backload trade in JSCC.
12		Allocation Block Trade	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	"Allocation Block Trade means a block trade including multiple trades (ex. Fund manager's trades which are allocated to its customers). If you wish to clear in JSCC, please send the request for clearing for each trade of each customer.
13		Package Trade	Refer to restrictions	Refer to restrictions	Refer to restrictions	Refer to restrictions	Refer to restrictions	Refer to restrictions	Refer to restrictions	Refer to restrictions	Refer to restrictions	Refer to restrictions	Refer to restrictions	Refer to restrictions	Package Trade means multiple trades identified by Package Trade ID. You may apply for clearing of trades which comprise of the Package Trade in bulk. All trades which comprises of the Package Trade shall have the same contractual parties and the same Clearing Brokers. If any of the trades comprising of the Package Trade does not meet the requirements of the Package Trades, the application for clearing of the Package Trades will be rejected. Refer to public notice "パッケージ取引の要件として定める事項について" for more detail.
14		Early Termination	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Early Termination means cancellation of a cleared trade. This is called 'Cancellation' in MarketWire. "Early Termination" will be ineligible from 2015.9.24 Per Trade Compression (PTC) will be provided as an alternative method.

Eligible Trades for JSCC Clearing

#	Group	JSCC's Attribute	JPY					USD		EUR		AUD		Restrictions	
			IRS			Zero Coupon Swap	Single Currency Basis Swap	OIS	IRS		IRS		Single Currency Basis Swap		
			LIBOR	ZTBOR	DTIBOR				LIBOR	Single Currency Basis Swap	EURIBOR	Single Currency Basis Swap			BBSW
15		Mutual Put Option	Optional-Mutual	Optional-Mutual	Optional-Mutual	Optional-Mutual	Optional-Mutual	Optional-Mutual	Optional-Mutual	Optional-Mutual	Optional-Mutual	Optional-Mutual	Optional-Mutual	A trade with an Optional Early Termination that is not a mutual put cannot be cleared ('Optional – Unilateral My Option', 'Optional – Unilateral Other Party Option', and 'Mandatory' are ineligible). This option will be disabled after clearing in JSCC.	
16		Negative Floating and Fixed Rates	Eligible	Eligible	Eligible	Eligible	Eligible	Eligible	Eligible	Eligible	Eligible	Eligible	Eligible		
17		Contractual Definitions	ISDA2000 ISDA2006	ISDA2000 ISDA2006	ISDA2000 ISDA2006	ISDA2000 ISDA2006	ISDA2000 ISDA2006	ISDA2006	ISDA2000 ISDA2006	ISDA2000 ISDA2006	ISDA2000 ISDA2006	ISDA2000 ISDA2006	ISDA2000 ISDA2006	ISDA2000 ISDA2006	ISDA 2000 and ISDA 2006 are eligible to clear in JSCC. (For Basis swaps, only ISDA 2006 via MarketWire).
18		Both Start and End Stubs	Eligible	Eligible	Eligible	Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	A trade with both start and end stubs doesn't have regular periods can not be cleared. A trade with both start and end stubs with amortization or accreting can not be cleared.	
19		Trade Specific													
20		Currency	JPY	JPY	JPY	JPY	JPY	USD	USD	EUR	EUR	AUD	AUD		
21		Notional Amount	1 ≤ x < 4,000,000,000.000	1 ≤ x < 4,000,000,000.000	1 ≤ x < 4,000,000,000.000	1 ≤ x < 4,000,000,000.000	1 ≤ x < 4,000,000,000.000	1 ≤ x < 4,000,000,000.000	0.01 ≤ x < 4,000,000,000.000	0.01 ≤ x < 4,000,000,000.000	0.01 ≤ x < 4,000,000,000.000	0.01 ≤ x < 4,000,000,000.000	0.01 ≤ x < 4,000,000,000.000	0.01 ≤ x < 4,000,000,000.000	JPY trades with notional amount after decimal point cannot be cleared. USD/EUR/AUD trades with notional amount up to 2 decimal places can be cleared.
22		Internal Trade ID	String	String	String	String	String	String	String	String	String	String	String	This value is shown as 40 characters in JSCC Interfaces (Web Portal Report, Web Portal+ GUI, JClear).	
23		Trade Date	No check	No check	No check	No check	No check	No check	No check	No check	No check	No check	No check		
24		Effective Date	No check	No check	No check	No check	No check	Check*	No check	No check	No check	No check	Check*	Check*	Effective date is not checked whether adjusted or not. *A trade with Effective Date on holiday can not be cleared if Effective Date Business Day Convention is NONE. This check is applicable to OIS and AUD because Fixing Date Offset Period is 0D.
25		Effective Date Business Day Convention	NONE FOLLOWING MODFOLLOWING PRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING	Must match "Payment Date Business Day Convention" if this value is not "NONE".	
26		Effective Date Business Centers	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	USNY Required, Other Calendars are optional	USNY Required, Other Calendars are optional	EUTA Required, Other Calendars are Optional	EUTA Required, Other Calendars are Optional	AUSY Required, Other Calendars are Optional	AUSY Required, Other Calendars are Optional	Must match "Payment Date Business Centers". Other Calendars only include JPTO, USNY, GBLO, EUTA, AUSY.
27		Roll Convention	1-30 EOM IMM	1-30 EOM IMM	1-30 EOM IMM	NONE 1-30 EOM IMM	1-30 EOM IMM	1-30 EOM IMM	1-30 EOM IMM	1-30 EOM IMM	1-30 EOM IMM	1-30 EOM IMM	1-30 EOM IMM	"NONE" is eligible only for Zero Coupon swaps. A trade with both start and end stubs can not be cleared if Roll Convention is "IMM". Both unadjusted effective date and maturity date must be on IMM date or if IMM date is holiday then next business day.	
28		Maturity Date	No Check	No Check	No Check	No Check	No Check	No Check	No Check	No Check	No Check	No Check	No Check		
29		Maturity Date Business Day Convention	NONE FOLLOWING MODFOLLOWING PRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	Maturity date Business Day Convention must match Calculation Period Business Day Convention except for Zero coupon swaps. Must match "Payment Date Business Day Convention". if this value is not "NONE".
30		Maturity Date Business Centers	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	USNY Required, Other Calendars are Optional	USNY Required, Other Calendars are Optional	EUTA Required, Other Calendars are Optional	EUTA Required, Other Calendars are Optional	AUSY Required, Other Calendars are Optional	AUSY Required, Other Calendars are Optional	Must match "Payment Date Business Centers" if "Maturity Date Business Day Convention" is not "NONE". Other Calendars only include JPTO, USNY, GBLO, EUTA, AUSY.
31		Leg Specific													
32		Leg Type	fixedLeg X floatingLeg	fixedLeg X floatingLeg	fixedLeg X floatingLeg	fixedLeg X floatingLeg	floatingLeg X floatingLeg2	fixedLeg X floatingLeg	fixedLeg X floatingLeg	floatingLeg X floatingLeg2	fixedLeg X floatingLeg	floatingLeg X floatingLeg2	fixedLeg X floatingLeg	floatingLeg X floatingLeg2	

Eligible Trades for JSCC Clearing

#	Group	JSCC's Attribute	JPY						USD			EUR		AUD		Restrictions
			IRS			Zero Coupon Swap	Single Currency Basis Swap	OIS	IRS		Single Currency Basis Swap	IRS		Single Currency Basis Swap		
			LIBOR	ZTIBOR	DTIBOR				LIBOR	Single Currency Basis Swap		EURIBOR	Single Currency Basis Swap		BBSW	
33		Fixed Rate	#####% (if any)	#####% (if any)	#####% (if any)	#####% (if any)	N/A	#####% (if any)	#####% (if any)	N/A	#####% (if any)	N/A	#####% (if any)	N/A	Zero-Coupon IRS trade which has a Fixed Amount is eligible for clearing. This applies to JPY IRS only. A trade with percentage up to 6 decimal places can be cleared. Not applicable to Basis Swaps.	
34		Floating Rate Index	JPY-LIBOR-BBA	JPY-TIBOR-ZTIBOR	JPY-TIBOR-17097	JPY-LIBOR-BBA JPY-TIBOR-ZTIBOR JPY-TIBOR-17097	JPY-LIBOR-BBA JPY-TIBOR-ZTIBOR JPY-TIBOR-17097	JPY-TONA-OIS-COMPOUND	USD-LIBOR-BBA	USD-LIBOR-BBA	EUR-EURIBOR-Telerate EUR-EURIBOR-Reuters	EUR-EURIBOR-Telerate EUR-EURIBOR-Reuters	AUD-BBR-BBSW	AUD-BBR-BBSW	Single Currency Basis Swap must not contain Zero Coupon Swap or OIS. EUR-EURIBOR-Telerate is not defined in ISDA2006.	
35		Floating Rate Index Tenor	1M 3M 6M	1M 3M 6M	1M 3M 6M	1M 3M 6M	1M 3M 6M	N/A	1M 3M 6M	1M 3M 6M	3M 6M	3M 6M	3M 6M	3M 6M		
36		Spread	#### bp (if any)	#### bp (if any)	#### bp (if any)	#### bp (if any)	#### bp (if any)	N/A	#### bp (if any)	#### bp (if any)	#### bp (if any)	#### bp (if any)	#### bp (if any)	#### bp (if any)	Unit is basis point. A trade with spread up to 4 decimal places can be cleared.	
37		Payment Frequency	1M 3M 6M 1Y (Fixed Only)	1M 3M 6M 1Y (Fixed Only)	1M 3M 6M 1Y (Fixed Only)	1M 3M 6M 1Y (Fixed Only) 1T (ZC Fixed leg Only)	1M 3M 6M	1M 3M 6M 1Y 1T	1M 3M 6M 1Y (Fixed Only)	1M 3M 6M	3M 6M 1Y (Fixed Only)	3M 6M 1Y (Fixed Only)	3M 6M	3M 6M	Cannot be less than "Floating Rate Index Tenor" (Except for Compounding Swap). Must match "Calculation Frequency." 1T means that payment occurs one time.	
38		Payment Relative To	CalculationPeriodEndDa te	CalculationPeriodEndDa te	CalculationPeriodEndDa te	CalculationPeriodEndDa te	CalculationPeriodEndDa te	CalculationPeriodEndDa te	CalculationPeriodEndDa te	CalculationPeriodEndDa te	CalculationPeriodEndDa te	CalculationPeriodEndDa te	CalculationPeriodEndDa te	CalculationPeriodEndDa te		
39		Payment Date Offset Period	0D	0D	0D	0D	0D	2D	0D	0D	0D	0D	0D	0D	Payment must be at the end of coupon period without payment lag (except for OIS). D means "Day."	
40		Payment Date Day Type	Business	Business	Business	Business	Business	Business	Business	Business	Business	Business	Business	Business		
41		Payment Date Business Day Convention	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING		
42		Payment Date Business Centers	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	USNY Required, Other Calendars are Optional	USNY Required, Other Calendars are Optional	EUTA Required, Other Calendars are Optional	EUTA Required, Other Calendars are Optional	AUSY Required, Other Calendars are Optional	AUSY Required, Other Calendars are Optional	Must match "Calculation Period Business Centers". Other Calendars only include JPTO, USNY, GBLO, EUTA, AUSY.	
43		First Payment Date	No check and not saved	No check and not saved	No check and not saved	No check and not saved	No check and not saved	No check and not saved	No check and not saved	No check and not saved	No check and not saved	No check and not saved	No check and not saved	No check and not saved	This value is calculated from other attributes by JSCC, therefore this attribute will not be saved in JSCC even if a value is set.	
44		Floating Leg Day Count Fraction	ACT/360	ACT/360	ACT/365.FIXED	ACT/360 (LIBOR, ZTIBOR) ACT/365.FIXED (DTIBOR)	ACT/360 (LIBOR, ZTIBOR) ACT/365.FIXED (DTIBOR)	ACT/365.FIXED	ACT/360	ACT/360	ACT/360	ACT/360	ACT/365.FIXED	ACT/365.FIXED		
45		Fixed Leg Day Count Fraction	(ISDA 2000) 30/360 30E/360 ACT/360 ACT/365.FIXED ACT/365.ISDA (ISDA 2006) 30/360 30E/360 30E/360.ISDA ACT/360 ACT/365.FIXED ACT/ACT.ISDA	(ISDA 2000) 30/360 30E/360 ACT/360 ACT/365.FIXED ACT/365.ISDA (ISDA 2006) 30/360 30E/360 30E/360.ISDA ACT/360 ACT/365.FIXED ACT/ACT.ISDA	(ISDA 2000) 30/360 30E/360 ACT/360 ACT/365.FIXED ACT/365.ISDA (ISDA 2006) 30/360 30E/360 30E/360.ISDA ACT/360 ACT/365.FIXED ACT/ACT.ISDA	(ISDA 2000) 30/360 30E/360 ACT/360 ACT/365.FIXED ACT/365.ISDA (ISDA 2006) 30/360 30E/360 30E/360.ISDA ACT/360 ACT/365.FIXED ACT/ACT.ISDA	(ISDA 2000) 30/360 30E/360 ACT/360 ACT/365.FIXED ACT/365.ISDA N/A 30E/360.ISDA ACT/360 ACT/365.FIXED	(ISDA 2000) 30/360 30E/360 ACT/360 ACT/365.FIXED ACT/365.ISDA (ISDA 2006) 30/360 30E/360 30E/360.ISDA ACT/360 ACT/365.FIXED ACT/ACT.ISDA	(ISDA 2000) 30/360 30E/360 ACT/360 ACT/365.FIXED ACT/365.ISDA N/A (ISDA 2006) 30/360 30E/360 30E/360.ISDA ACT/360 ACT/365.FIXED ACT/ACT.ISDA	(ISDA 2000) 30/360 30E/360 ACT/360 ACT/365.FIXED ACT/365.ISDA (ISDA 2006) 30/360 30E/360 30E/360.ISDA ACT/360 ACT/365.FIXED ACT/ACT.ISDA	(ISDA 2000) 30/360 30E/360 ACT/360 ACT/365.FIXED ACT/365.ISDA (ISDA 2006) 30/360 30E/360 30E/360.ISDA ACT/360 ACT/365.FIXED ACT/ACT.ISDA	(ISDA 2000) 30/360 30E/360 ACT/360 ACT/365.FIXED ACT/365.ISDA (ISDA 2006) 30/360 30E/360 30E/360.ISDA ACT/360 ACT/365.FIXED ACT/ACT.ISDA	(ISDA 2000) 30/360 30E/360 ACT/360 ACT/365.FIXED ACT/365.ISDA (ISDA 2006) 30/360 30E/360 30E/360.ISDA ACT/360 ACT/365.FIXED ACT/ACT.ISDA	(ISDA 2000) 30/360 30E/360 ACT/360 ACT/365.FIXED ACT/365.ISDA (ISDA 2006) 30/360 30E/360 30E/360.ISDA ACT/360 ACT/365.FIXED ACT/ACT.ISDA	ACT/ACT.ISDA is not eligible under ISDA 2000. ACT/ACT.ICMA is not eligible under ISDA 2006. Not applicable to Basis Swaps.	
46		Calculation Period Frequency	1M 3M 6M 1Y (Fixed Only)	1M 3M 6M 1Y (Fixed Only)	1M 3M 6M 1Y (Fixed Only)	1M 3M 6M 1Y (Fixed Only) 1T (ZC Fixed leg Only)	1M 3M 6M	1M 3M 6M 1Y 1T	1M 3M 6M 1Y (Fixed Only)	1M 3M 6M 1Y (Fixed Only)	3M 6M 1Y (Fixed Only)	3M 6M 1Y (Fixed Only)	3M 6M 1Y (Fixed Only)	3M 6M 1Y (Fixed Only)	Cannot be greater than the "Payment Frequency". Fixed Leg Only: Must match "Payment Frequency". 1T means that payment occurs one time.	
47		Calculation Period Business Day Convention	NONE FOLLOWING MODFOLLOWING PRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	If it's not NONE, must match "Payment Date Business Day Convention". A trade which has NONE in floating leg cannot be cleared because NONE is ineligible for Reset Date Business Day Convention.	

Eligible Trades for JSCC Clearing

#	Group	JSCC's Attribute	JPY					USD			EUR		AUD		Restrictions	
			IRS			Zero Coupon Swap	Single Currency Basis Swap	OIS	IRS		Single Currency Basis Swap	IRS		Single Currency Basis Swap		
			LIBOR	ZTIBOR	DTIBOR				LIBOR	Single Currency Basis Swap		EURIBOR	Single Currency Basis Swap			BBSW
48		Calculation Period Business Centers	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	USNY Required, Other Calendars are Optional	USNY Required, Other Calendars are Optional	EUTA Required, Other Calendars are Optional	EUTA Required, Other Calendars are Optional	AUSY Required, Other Calendars are Optional	AUSY Required, Other Calendars are Optional	Must match "Payment Date Business Centers" in case "Calculation Period Business Day Convention" is not "NONE".
49		Compounding Method	None	None	None	None	None	None	None	None	None	None	None	None	None	Required if "Calculation Period Frequency" is less than "Payment Frequency". A trade which has a compounding method of Spread Exclusive cannot be cleared. A trade which has a compounding method in fixed leg cannot be cleared.
50		Reset Frequency	1M 3M 6M	1M 3M 6M	1M 3M 6M	1M 3M 6M	1M 3M 6M	1M 3M 6M 1Y 1T	1M 3M 6M	1M 3M 6M	3M 6M	3M 6M	3M 6M	3M 6M	Must be the same as "Calculation Period Frequency" and "Index Tenor" in floating leg.	
51		Reset Relative To	CalculationPeriodStartDate	CalculationPeriodStartDate	CalculationPeriodStartDate	CalculationPeriodStartDate	CalculationPeriodStartDate	CalculationPeriodEndDate	CalculationPeriodStartDate	CalculationPeriodStartDate	CalculationPeriodStartDate	CalculationPeriodStartDate	CalculationPeriodStartDate	CalculationPeriodStartDate		
52		Reset Date Business Day Convention	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	Must match "Calculation Period Business Day Convention".	
53		Reset Date Business Centers	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	USNY Required, Other Calendars are Optional	USNY Required, Other Calendars are Optional	EUTA Required, Other Calendars are Optional	EUTA Required, Other Calendars are Optional	AUSY Required, Other Calendars are Optional	AUSY Required, Other Calendars are Optional	Must match "Calculation Period Business Centers".	
54		Fixing Date Offset Period	-2D	-2D	-2D	-2D	-2D	0D	-2D	-2D	-2D	-2D	0D	0D		
55		Fixing Date Day Type	Business	Business	Business	Business	Business	Business	Business	Business	Business	Business	Business	Business		
56		Fixing Date Business Day Convention	NONE	NONE	NONE	NONE	NONE	PRECEDING	NONE PRECEDING	NONE PRECEDING	NONE PRECEDING	NONE PRECEDING	NONE PRECEDING	NONE PRECEDING		
57		Fixing Date Business Centers	GBLO Required, Other Calendars are Optional	JPTO Required, Other Calendars are Optional	JPTO Required, Other Calendars are Optional	Same as JPY IRS due to Index	Same as JPY IRS due to Index	JPTO Required, Other Calendars are Optional	GBLO Required, Other Calendars are Optional	GBLO Required, Other Calendars are Optional	EUTA Required, Other Calendars are Optional	EUTA Required, Other Calendars are Optional	AUSY Required, Other Calendars are Optional	AUSY Required, Other Calendars are Optional	Other Calendars only include JPTO, USNY, GBLO, EUTA, AUSY.	
58		Different First Fixing Date Offset Period	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Between -2D and -10D	Between -2D and -10D	Not Eligible	Not Eligible	Not Eligible	Not Eligible	This value will not be saved if Initial Fixing Rate has a value.	
59		Different First Fixing Date Business Centers	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	GBLO Required, JPTO and USNY are Optional	GBLO Required, JPTO and USNY are Optional	Not Eligible	Not Eligible	Not Eligible	Not Eligible	This value will not be saved if Initial Fixing Rate has a value.	
60		Initial Fixing Rate	##### (if any)	##### (if any)	##### (if any)	##### (if any)	##### (if any)	##### (if any)	##### (if any)	##### (if any)	##### (if any)	##### (if any)	##### (if any)	##### (if any)	A trade with percentage up to 5 decimal places can be cleared.	
61		Stub Specific														
62		Stub Period Type	ShortInitial ShortFinal LongInitial LongFinal	ShortInitial ShortFinal LongInitial LongFinal	ShortInitial ShortFinal LongInitial LongFinal	ShortInitial ShortFinal LongInitial LongFinal	ShortInitial ShortFinal LongInitial LongFinal	ShortInitial ShortFinal LongInitial LongFinal	ShortInitial ShortFinal LongInitial LongFinal	ShortInitial ShortFinal LongInitial LongFinal	ShortInitial ShortFinal LongInitial LongFinal	ShortInitial ShortFinal LongInitial LongFinal	ShortInitial ShortFinal LongInitial LongFinal	ShortInitial ShortFinal LongInitial LongFinal	Stub is not supported if LEG_CALC_FREQ = 1T.	
63		First Regular Period Start Date	No check	No check	No check	No check	No check	No check	No check	No check	No check	No check	No check	No check	Adjusted first regular period date must be later than adjusted effective date. If a trade have each of start or end stub, this value is calculated from other attributes by JSCC, therefore this attribute will not be saved in JSCC even if any value is set.	
64		First Regular Period End Date	No check	No check	No check	No check	No check	No check	No check	No check	No check	No check	No check	No check	This value is calculated from other attributes by JSCC, therefore this attribute will not be saved in JSCC even if any value is set.	
65		Last Regular Period Start Date	No check	No check	No check	No check	No check	No check	No check	No check	No check	No check	No check	No check	This value is calculated from other attributes by JSCC, therefore this attribute will not be saved in JSCC even if any value is set.	
66		Last Regular Period End Date	No check	No check	No check	No check	No check	No check	No check	No check	No check	No check	No check	No check	If a trade have each of start or end stub, this value is calculated from other attributes by JSCC, therefore this attribute will not be saved in JSCC even if any value is set.	
67		Initial Stub Rate	##### (if any)	##### (if any)	##### (if any)	##### (if any)	##### (if any)	N/A	##### (if any)	##### (if any)	##### (if any)	##### (if any)	##### (if any)	##### (if any)	Stub Rate and Interpolation are not supported for OIS swaps, as tenor = 1D. A trade with percentage up to 5 decimal places can be cleared.	

Eligible Trades for JSCC Clearing

#	Group	JSCC's Attribute	JPY					USD		EUR		AUD		Restrictions	
			IRS			Zero Coupon Swap	Single Currency Basis Swap	OIS	IRS		IRS		IRS		
			LIBOR	ZTIBOR	DTIBOR				LIBOR	Single Currency Basis Swap	EURIBOR	Single Currency Basis Swap	BBSW		Single Currency Basis Swap
68		Initial Stub Rate Index1												<p>Stub rate is interpolated with Index1 and Index2. If a stub period is not between the range of Stub Rate Index 1 and 2, the closer Stub Rate Index is used for a stub rate.</p> <p>Initial Stub Rate and Interpolation are not supported for OIS swaps, as tenor = 1D.</p> <p>A trade with ineligible tenor cannot be cleared, even if the stub calculation period has ended.</p> <p>Zero-Coupon IRS trade which has a floating leg stub where there is Linear Interpolation involving a rate with a Designated Maturity less than 1-month is not eligible for clearing, i.e. any 1-week, 2-week or 3-week rate maturity on a stub will make the trade ineligible for clearing.</p>	
69		Initial Stub Rate Index2	1W 1M 2M 3M 6M 1Y	1W 1M 3M 6M 1Y	1W 1M 3M 6M 1Y	1M 2M 3M 6M 1Y									
70		Final Stub Rate Index1					Same as JPY IRS due to Index	N/A	1W 1M 2M 3M 6M 1Y	1W 1M 2M 3M 6M 1Y	1W 1M 3M 6M 1Y	1W 1M 3M 4M 5M 6M			
71		Final Stub Rate Index2													
72		Additional Payment													
73		Fee Type	Upfront Fee	Upfront Fee	Upfront Fee	Upfront Fee	Upfront Fee	Upfront Fee	Upfront Fee	Upfront Fee	Upfront Fee	Upfront Fee	Upfront Fee	Information of other Fee Type will not be saved in JSCC.	
74		Additional Payment Amount	#	#	#	#	#	#	###	###	###	###	###	JPY trades with a notional amount after the decimal point cannot be cleared. USD/EUR/AUD trade with a notional amount up to 2 decimal places can be cleared.	
75		Additional Payment Currency	JPY	JPY	JPY	JPY	JPY	JPY	USD	USD	EUR	EUR	AUD	Must match "Currency". Required if Additional Payment Amount has a value.	
76		Additional Payment Payer	party A party B	party A party B	party A party B	party A party B	party A party B	party A party B	party A party B	party A party B	party A party B	party A party B	party A party B	Required if Additional Payment Amount has a value.	
77		Additional Payment Receiver	party A party B	party A party B	party A party B	party A party B	party A party B	party A party B	party A party B	party A party B	party A party B	party A party B	party A party B	Required if Additional Payment Amount has a value.	
78		Additional Payment Date	Refer to Restrictions	Refer to Restrictions	Refer to Restrictions	Refer to Restrictions	Refer to Restrictions	Refer to Restrictions	Refer to Restrictions	Refer to Restrictions	Refer to Restrictions	Refer to Restrictions	Refer to Restrictions	<p>A trade with additional payment where the unadjusted payment date comes after the unadjusted maturity date cannot be cleared.</p> <p>A trade with Additional Payment Date on holiday in Additional Payment Date Business Centers cannot be cleared.</p>	
79		Additional Payment Date Business Day Convention	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	FOLLOWING MODFOLLOWING PRECEDING	Must match "Payment Date Business Day Convention" of Additional Payment Payer.	
80		Additional Payment Date Business Centers	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	JPTO Required, Other Calendars are optional	USNY Required, Other Calendars are Optional	USNY Required, Other Calendars are Optional	EUTA Required, Other Calendars are Optional	EUTA Required, Other Calendars are Optional	AUSY Required, Other Calendars are Optional	<p>Must match "Payment Date Business Centers" of Additional Payment Payer.</p> <p>Other Calendars only include JPTO, USNY, GBLO, EUTA, AUSY.</p>	