

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  
Amended on April 1, 2020  
Amended on April 27, 2020

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

			JPY						
			IRS						
#	Group	JSCC's Attribute	LIBOR	ZTIBOR	DTIBOR	Zero Coupon Swap	Single Currency Basis Swap	OIS	Restrictions
1		<b>Term</b>							
2		<b>Maximum Residual Term</b>	≤ 40 YEARS (14623 DAYS)	≤ 30 YEARS (10971 DAYS)	≤ 20 YEARS (7318 DAYS)	Same as JPY IRS (due to Index)	Same as JPY IRS and OIS (due to Index)	≤ 40 YEARS (14623 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		<b>Maximum Term</b>	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		<b>Minimum Residual Term</b>	x ≥ 3 day	x ≥ 3 day	x ≥ 3 day	x ≥ 3 day	x ≥ 3 day	x ≥ 3 day	Minimum Residual Term is defined as "Unadjusted Maturity Date – Today". Day count is based on "Calendar Base".
5		<b>Minimum Term</b>	x ≥ 28 DAYS	x ≥ 28 DAYS	x ≥ 28 DAYS	x ≥ 28 DAYS	x ≥ 28 DAYS (including OIS Basis Swap)	x ≥ 7 DAYS	Minimum Term means "Unadjusted Termination Date – Effective Date". Day count is based on "Calendar Base".
6		<b>Forward Starting</b>	Eligible	Eligible	Eligible	Eligible	Eligible	Eligible	
7		<b>Product Specific</b>							
8		<b>Amortizing/Accreting</b>	Eligible	Eligible	Eligible	Eligible	Eligible	Not 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		<b>Step-up/down fixed rate or spread schedule</b>	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		<b>Averaging</b>	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	A trade with an averaging floating leg cannot be cleared.
11		<b>Backload</b>	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		<b>Allocation Block Trade</b>	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		<b>Package Trade</b>	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		<b>Early Termination</b>	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 MarkitWire. "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					Restrictions	
			IRS			Zero Coupon Swap	Single Currency Basis Swap		OIS
			LIBOR	ZTIBOR	DTIBOR				
15		Mutual Put Option	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	
17		Contractual Definitions	ISDA2000 ISDA2006	ISDA2000 ISDA2006	ISDA2000 ISDA2006	ISDA2000 ISDA2006	ISDA2006 for all basis swaps ISDA2000 for basis swaps other than OIS basis swap	ISDA2006	ISDA 2000 and ISDA 2006 are eligible to clear in JSCC (For Basis swaps, only ISDA 2006 via MarkitWire).
18		Both Start and End Stubs	Eligible	Eligible	Eligible	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		<b>Trade Specific</b>							
20		Currency	JPY	JPY	JPY	JPY	JPY	JPY	Clearing of Non-JPY IRS trade is suspended for the time being.
21		Notional Amount	$1 \leq x < 4,000,000,000,000$	$1 \leq x < 4,000,000,000,000$	$1 \leq x < 4,000,000,000,000$	$1 \leq x < 4,000,000,000,000$	$1 \leq x < 4,000,000,000,000$	$1 \leq x < 4,000,000,000,000$	JPY trades with notional amount after decimal point cannot be cleared.
22		Internal Trade ID	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	
24		Effective Date	No check	No check	No check	No check	Check* for OIS basis swap No check for others	Check*	*A trade which Effective Date is holiday can not be cleared if Effective Date Business Day Convention for floating leg referencing JPY-TONA-OIS-COMPOUND is NONE 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	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	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	"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 may also be selected.
28		Maturity Date	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	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	Must match "Payment Date Business Centers" if "Maturity Date Business Day Convention" is not "NONE". Other Calendars only include JPTO, USNY, GBLO, EUTA, AUSY.

Eligible Trades for JSCC Clearing

#	Group	JSCC's Attribute	JPY					Restrictions	
			IRS			Zero Coupon Swap	Single Currency Basis Swap		OIS
			LIBOR	ZTIBOR	DTIBOR				
31		<b>Leg Specific</b>							
32		Leg Type	fixedLeg X floatingLeg	fixedLeg X floatingLeg	fixedLeg X floatingLeg	fixedLeg X floatingLeg	floatingLeg X floatingLeg2	fixedLeg X floatingLeg	
33		Fixed Rate	#####% (if any)	#####% (if any)	#####% (if any)	#####% (if any)	N/A	#####% (if any)	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	JPY-TONA-OIS-COMPOUND	Single Currency Basis Swap must not contain Zero Coupon Swap or OIS. Basis swap of Tibor vs OIS and OIS vs OIS cannot be cleared. Only Libor vs OIS is eligible for OIS basis swap.
35		Floating Rate Index Tenor	1M 3M 6M	1M 3M 6M	1M 3M 6M	1M 3M 6M	1M 3M 6M (N/A for OIS leg)	N/A	
36		Spread	##### 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. Spread on OIS leg is calculated by Spread Exclusive method.
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 1Y (OIS leg Only) 1T (OIS leg Only)	1M 3M 6M 1Y 1T	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	CalculationPeriodEndDate	CalculationPeriodEndDate	CalculationPeriodEndDate	CalculationPeriodEndDate	CalculationPeriodEndDate	CalculationPeriodEndDate	
39		Payment Date Offset Period	0D	0D	0D	0D	0D (Other than OIS Basis Swap), 2D (OIS leg Only), 0D 2D (Only for Libor leg of OIS Basis)	2D	Payment Date Offset Period means Lag between calculation period end date and relevant payment date. D means "Day".
40		Payment Date Day Type	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	
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	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	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, OIS)	ACT/365.FIXED	

Eligible Trades for JSCC Clearing

			JPY						
			IRS						
#	Group	JSCC's Attribute	LIBOR	ZTIBOR	DTIBOR	Zero Coupon Swap	Single Currency Basis Swap	OIS	Restrictions
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	N/A	30/360 30E/360 30E/360.ISDA ACT/360 ACT/365.FIXED	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 1Y (OIS leg Only) 1T (OIS leg Only)	1M 3M 6M 1Y 1T	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	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.
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	Must match "Payment Date Business Centers" in case "Calculation Period Business Day Convention" is not "NONE".
49		Compounding Method	None	None	None	None	None (Other than OIS leg) N/A (OIS leg Only)	N/A	A trade which has a compounding method cannot be cleared. (Spread on OIS leg is calculated by Spread Exclusive method always.)
50		Reset Frequency	1M 3M 6M	1M 3M 6M	1M 3M 6M	1M 3M 6M	1M 3M 6M 1Y (OIS leg Only) 1T (OIS leg Only)	1M 3M 6M 1Y 1T	Must be the same as "Calculation Period Frequency" and "Index Tenor" in floating leg.
51		Reset Relative To	CalculationPeriodStartDate	CalculationPeriodStartDate	CalculationPeriodStartDate	CalculationPeriodStartDate	CalculationPeriodStartDate (Other than OIS) CalculationPeriodEndDate (OIS leg Only)	CalculationPeriodEndDate	
52		Reset Date Business Day Convention	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	Must match "Calculation Period Business Centers".
54		Fixing Date Offset Period	-2D	-2D	-2D	-2D	-2D (Other than OIS) 0D (OIS leg Only)	0D	
55		Fixing Date Day Type	Business	Business	Business	Business	Business	Business	
56		Fixing Date Business Day Convention	NONE	NONE	NONE	NONE	NONE (Other than OIS) PRECEDING (OIS leg Only)	PRECEDING	

Eligible Trades for JSCC Clearing

		JPY							
		IRS							
#	Group	JSCC's Attribute	LIBOR	ZTIBOR	DTIBOR	Zero Coupon Swap	Single Currency Basis Swap	OIS	Restrictions
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 and OIS due to Index	JPTO 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	
59		Different First Fixing Date Business Centers	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	Not Eligible	
60		Initial Fixing Rate	#####% (if any)	#####% (if any)	#####% (if any)	#####% (if any)	#####% (if any) (Other than OIS) N/A (for OIS leg)	N/A	A trade with percentage up to 5 decimal places can be cleared.
61		Rate Cut Off Days Offset	0D	0D	0D	0D	0D	0D	No setting of rate cut off can be also cleared.
62		Rate Cut Off Day Type	Business	Business	Business	Business	Business	Business	No setting of rate cut off can be also cleared.
63		<b>Stub Specific</b>							
64		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	Stub is not supported if LEG_CALC_FREQ = 1T.
65		First Regular Period Start Date	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.
66		First Regular Period End Date	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.
67		Last Regular Period Start Date	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.
68		Last Regular Period End Date	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.
69		Initial Stub Rate	#####% (if any)	#####% (if any)	#####% (if any)	#####% (if any)	#####% (if any) (Other than OIS) N/A (for OIS leg)	N/A	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.
70		Initial Stub Rate Index1							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.
71		Initial Stub Rate Index2	1W 1M 2M	1W 1M 3M	1W 1M 3M	1M 2M 3M	Same as JPY IRS and OIS depending on the rate index	N/A	Initial Stub Rate and Interpolation are not supported for OIS swaps, as tenor = 1D. A trade with ineligible tenor cannot be cleared, even if the stub calculation period has ended.
72		Final Stub Rate Index1	3M 6M 1Y	6M 1Y	6M 1Y	6M 1Y			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.
73		Final Stub Rate Index2							

Eligible Trades for JSCC Clearing

#	Group	JSCC's Attribute	JPY					Restrictions	
			LIBOR	ZTIBOR	DTIBOR	Zero Coupon Swap	Single Currency Basis Swap		OIS
74		<b>Additional Payment</b>							
75		<b>Fee Type</b>	Upfront Fee	Upfront Fee	Upfront Fee	Upfront Fee	Upfront Fee	Upfront Fee	Information of other Fee Type will not be saved in JSCC.
76		<b>Additional Payment Amount</b>	#	#	#	#	#	#	JPY trades with a notional amount after the decimal point cannot be cleared.
77		<b>Additional Payment Currency</b>	JPY	JPY	JPY	JPY	JPY	JPY	Required if Additional Payment Amount has a value.
78		<b>Additional Payment Payer</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.
79		<b>Additional Payment Receiver</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.
80		<b>Additional Payment Date</b>	Refer to Restrictions	Refer to Restrictions	Refer to Restrictions	Refer to Restrictions	Refer to Restrictions	Refer to Restrictions	A trade with additional payment where the unadjusted payment date comes after the unadjusted maturity date cannot be cleared. A trade with Additional Payment Date on holiday in Additional Payment Date Business Centers cannot be cleared.
81		<b>Additional Payment Date Business Day Convention</b>	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.
82		<b>Additional Payment Date Business Centers</b>	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	Must match "Payment Date Business Centers" of Additional Payment Payer. Other Calendars only include JPTO, USNY, GBLO, EUTA, AUSY.