

Re: Prescribing Terms and Conditions of Claims and Obligations in Customer's Cleared Contracts  
and Clearing Brokerage Contracts subject to Position Transfer under the Provisions of Article  
58-5.4.(1) of the Interest Rate Swap Clearing Business Rules

February 24, 2014

Amended on October 6, 2025

Japan Securities Clearing Corporation

In accordance with the provisions of Article 35-4 of the Handling Procedures of Interest Rate Swap Business Rules, JSCC prescribes the terms and conditions of the claims and obligations in the Customer's Cleared Contracts and the Clearing Brokerage Contracts subject to Position Transfer as per Appendix.

## Appendix

## 1. Definitions

The terms used in this Appendix shall have the same meaning as used in the Rules set forth in the Interest Rate Swap Clearing Business Rules established by Japan Securities Clearing Corporation (hereinafter referred to as “JSCC”).

2. Terms and Conditions of Customer’s Cleared Contracts and Clearing Brokerage Contracts subject to Position Transfer.

The terms and conditions of the claims and obligations in the Customer’s Cleared Contracts and the Clearing Brokerage Contracts subject to Position Transfer shall be the same as the claims and obligations relating to the Position Transfer Requested Cleared Contracts between the Carrying Clearing Broker and JSCC and the Clearing Brokerage Contracts between the Carrying Clearing Broker and the Customer, except for the following:

Fixed Rate Payer	<p>With respect to the Customer’s Cleared Contract subject to Position Transfer, Fixed Rate Payer (if such Fixed Rate Payer is the Carrying Clearing Broker, then the Successor Clearing Broker) in the claims and obligations relating to the Position Transfer Requested Cleared Contract between the Carrying Clearing Broker and JSCC (only when either the Carrying Clearing Broker or JSCC is the Fixed Rate Payer)</p> <p>With respect to the Clearing Brokerage Contract subject to Position Transfer, Fixed Rate Payer (if such Fixed Rate Payer is the Carrying Clearing Broker, then the Successor Clearing Broker) in the claims and obligations relating to the Clearing Brokerage Contract between the Carrying Clearing Broker and the Customer (only when either the Carrying Clearing Broker or the Customer is the Fixed Rate Payer)</p>
------------------	--

<p>Floating Rate Payer</p>	<p>With respect to the Customer's Cleared Contract subject to Position Transfer, Floating Rate Payer (if such Floating Rate Payer is the Carrying Clearing Broker, then the Successor Clearing Broker) in the claims and obligations relating to the Position Transfer Requested Cleared Contract between the Carrying Clearing Broker and JSCC</p> <p>With respect to the Clearing Brokerage Contract subject to Position Transfer, Floating Rate Payer (if such Floating Rate Payer is the Carrying Clearing Broker, then the Successor Clearing Broker) in the claims and obligations relating to the Clearing Brokerage Contract between the Carrying Clearing Broker and the Customer</p>
<p>Obligor of Upfront Fee Payment</p>	<p>With respect to the Customer's Cleared Contract subject to Position Transfer, the obligor of the upfront fee payment (if such obligor is the Carrying Clearing Broker, then the Successor Clearing Broker) in the claims and obligations relating to the Position Transfer Requested Cleared Contract between the Carrying Clearing Broker and JSCC</p> <p>With respect to the Clearing Brokerage Contract subject to Position Transfer, the obligor of the upfront fee payment (if such obligor is the Carrying Clearing Broker, then the Successor Clearing Broker) in the claims and obligations relating to the Clearing Brokerage Contract between the Carrying Clearing Broker and the Customer</p>