

Re: Prescribing Terms and Conditions of Claims and Obligations in Proprietary Cleared Contracts  
subject to Position Transfer under the Provisions of Article 58-3.4.(1) of the Interest Rate Swap  
Clearing Business Rules

October 19, 2015

Amended on April 11, 2016

Amended on October 6, 2025

Japan Securities Clearing Corporation

In accordance with the provisions of Article 30-6 of the Handling Procedures of Interest Rate Swap Business Rules, JSCC prescribes the terms and conditions of the claims and obligations in the Proprietary Cleared Contracts subject to Position Transfer as per 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 Proprietary Cleared Contracts subject to Position Transfer.

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

Fixed Rate Payer	Fixed Rate Payer in the claims and obligations relating to the Position Transfer Requested Cleared Contract between the Carrying Clearing Broker and JSCC (or if such Fixed Rate Payer is the Carrying Clearing Broker, then the Successor Clearing Broker) (only when either the Carrying Clearing Broker or JSCC is the Fixed Rate Payer)
Floating Rate Payer	Floating Rate Payer in the claims and obligations relating to the Position Transfer Requested Cleared Contract between the Carrying Clearing Broker and JSCC (or if such Floating Rate Payer is the Carrying Clearing Broker, then the Successor Clearing Broker)
Obligor of Upfront Fee Payment	The obligor of the upfront fee payment in the claims and obligations relating to the Position Transfer Requested Cleared Contract between the Carrying Clearing Broker and JSCC (or if such obligor is the Carrying Clearing Broker, then the Successor Clearing Broker)