

Re: Prescribing Terms and Conditions of Claims and Obligations of JGB Futures Cleared Contracts and the like to be transferred under the provisions of Article 94-3 of the Interest Rate Swap Clearing Business Rules

January 30, 2017
Japan Securities Clearing Corporation

In accordance with the provisions of Article 8-3.2 of Rules on Default Settlement Regarding Clearing Participants in Relation to IRS Clearing Business, JSCC prescribes that the terms and conditions of the claims and obligations of the JGB Futures Cleared Contracts and the like subject to JGB Futures Position Transfer shall be it is identical to the claims and obligations related to the claims and obligations came into existence between the Cross Margining Accepting Party and JSCC pursuant to the provisions of Article 84-5.1 of the Interest Rate Swap Clearing Business Rules and the legal relationship came into existence between the Cross Margining Accepting Party and the Customer pursuant to the provisions of Article 84-5.2 of the Interest Rate Swap Clearing Business rules.

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