

Items to be Prescribed as Requirements for Package Trade

January 30, 2017

Japan Securities Clearing Corporation

The requirements to be prescribed by JSCC under Article 28.1.(3) of the Handling Procedures of Interest Rate Swap Business Rules shall be as follows:

- (1) Transactions that exchange floating rate and fixed rate;
- (2) In each Package Trade, referenced Floating Rate Option and floating rate calculation period of all transactions are the same;
- (3) In respect of a Package Trade, it is treated by a person engaging in the business of intermediary, brokerage (other than Brokerage for the Clearing of Securities, etc.) or agency of such Package Trade as having risk offset effect as a whole.

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