

Handling of Requirements of Eligible IRS Transaction related to Foreign Currencies

April 1, 2020

Japan Securities Clearing Corporation

In accordance with the proviso of Article 9 of the Handling Procedures of Interest Rate Swap Business Rules, JSCC eliminates the requirements for Floating Rate Option set forth in Article 9. (5). e. to g. of the Handling Procedures of Interest Rate Swap Business Rules (USD-LIBOR-BBA, EUR-EURIBOR-Telerate, EUR-EURIBOR-Reuters and AUD-BBR-BBSW) from the requirements prescribed by JSCC under Article 2.1.(47) of the Business Rules (Requirements of Eligible IRS Transaction) for the time being.

End of Document

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