Interest Rate Futures Contracts Eligible for Cross Margining

March 4, 2024

Japan Securities Clearing Corporation

Contract Month Contracts of the Interest Rate Futures Contract under Article 3-2.1.(3) of the Handling Procedures of Interest Rate Swap Business Rules are as follows:

- Contract Month Contracts of 3-Month TONA Futures up to 8th Contract Months from the one whose last trading day arrives the earliest, excluding the Contract Month Contract whose last trading day arrives within 2 JSCC Business Days.