

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.

DISCLAIMER: This is the reference translation of the original Japanese document. Japan Securities Clearing Corporation shall accept no responsibility or liability for damage or loss caused by any error, inaccuracy, or misunderstanding with regard to this translation. This document may not be reproduced or redistributed in whole or in part without the permission of Japan Securities Clearing Corporation.