



**PRODUCT SPECIFIC CONTRACT TERMS AND ELIGIBILITY CRITERIA
MANUAL**

- (a) “Following” or “Following Business Day Convention” (see Section 2.3.2 of the ISDA Definitions for definition);
- (b) “Modified Following” or “Modified Following Business Day Convention” (see Section 2.3.3 of the ISDA Definitions for definition); or
- (c) “Preceding” or “Preceding Business Day Convention” (see Section 2.3.4 of the ISDA Definitions for definition).

For inflation swaps and vanilla interest rate swaps with constant notional principal, SwapClear does not support trades where a different business day convention is used for:

- (a) fixed period end dates and the termination date; or
- (b) float period end dates and the termination date.

2.1.3 ~~Minimum Residual Term, Designated Maturity and Calculation Periods~~ Additional Criteria

A SwapClear Transaction must also meet the additional criteria that is specified on the Clearing House website, in respect of a minimum residual term of the transaction, designated maturities, fixing dates and calculation periods, to be eligible for clearing with the Clearing House.