IRP MET TEMPLATE

CNY NON_DELIVERABLE INTEREST RATE SWAP

	CNY
GENERAL TERMS	
Trade Date:	Current date at the time of trade
Obligation to Clear:	Yes
Bilateral Clearing House:	LCH
Contractual Definitions:	2021 ISDA Definitions
FIXED AMOUNTS:	
Fixed Rate Payer:	As agreed upon at the time of trade
Notional Amount:	An CNY notional, as agreed upon at the time of trade
Payment Frequency:	Quarterly
Effective Date:	Market standard is Trade Date plus one Business Day, but can be agreed upon at the time of trade
Eff Date Adjustment:	None
Termination Date:	As agreed upon at the time of trade
Term Date Adjustment:	Modified Following; if Valuation Date is not the Scheduled Valuation Date, as soon as practicable but not later than 2 Business Days after relevant Valuation Date
Term Date Bus Days:	Beijing, New York
Rolls on:	On the same day of the month as the Termination Date
Fixed Rate:	As agreed upon at the time of trade
Fixed Rate Day Count Fraction:	ACT/365.FIXED
Calc Period End Dates Adjustment:	Modified Following
Calc Period Business Days:	Beijing, New York
Payment Dates Adjustment:	Modified Following
Payment Business Days:	Beijing, New York
Payment Relative to:	Calculation Period End Date
FLOATING AMOUNTS:	
Floating Rate Payer:	As agreed upon at the time of trade
Notional Amount:	An CNY notional, as agreed upon at the time of trade
Payment Frequency:	Quarterly
Effective Date:	Market standard is Trade Date plus one Business Day, but can be agreed upon at the time of trade
Eff Date Adjustment:	None
Termination Date:	As agreed upon at the time of trade
Term Date Adjustment:	Modified Following

Term Date Bus Days:	Beijing, New York
Rolls on:	On the same day of the month as the Termination Date
Compounding Frequency	Weekly
Compounding Method	Straight
Reset Frequency:	Weekly
Floating Rate Option:	CNY-Fixing Repo Rate
Designated Maturity:	1-Week
Spread:	None
Floating Rate Day Count Fraction:	ACT/365.FIXED
Calc Period End Dates Adjustment:	Modified Following
Calc Period Business Days:	Beijing, New York
Payment Dates Adjustment:	Modified Following
Payment Business Days:	Beijing, New York
Payment Relative to:	Calculation Period End Date
Reset Relative to:	Calculation Period Start Date
Fixing Dates:	1 Bejing Business Days prior to each Reset Date
NON-DELIVERABLE SETTLEMENT	
Settlement Rate Option:	CNY.SAEC/CNY01
Reference Currency:	CNY
Settlement Currency:	USD
Valuation Date:	2 Beijing Business Days prior to the Payment Date
ADDITIONAL PAYMENT (If included in trade):	
Payer:	As agreed upon at the time of trade
Receiver:	As agreed upon at the time of trade
Payment Amount:	An USD amount, as agreed at time of trade
Payment Date:	As agreed upon at the time of trade
Business Day Convention:	Modified Following
Business Days:	New York