

IRP MET TEMPLATE

FrCPxT ZERO COUPON INFLATION SWAP

	FrCPxT
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 EUR notional, as agreed upon at the time of trade
Payment Frequency:	Once at maturity
Effective Date:	15th Day of current month
Eff Date Adjustment:	None
Termination Date:	15th Day of Maturity Month
Term Date Adjustment:	None
Rolls on:	N/A
Fixed Rate:	As agreed upon at the time of trade
Fixed Rate Day Count Fraction:	1/1
Calc Period End Dates Adjustment:	None
Calc Period Business Days:	N/A
Payment Dates Adjustment:	Modified Following
Payment Business Days:	Target
Payment Relative to:	Calculation Period End Date
FLOATING AMOUNTS:	
Floating Rate Payer:	As agreed upon at the time of trade
Notional Amount:	An EUR notional, as agreed upon at the time of trade
Payment Frequency:	Once at maturity
Effective Date:	15th Day of current month
Eff Date Adjustment:	None
Termination Date:	15th Day of Maturity Month
Term Date Adjustment:	None
Rolls on:	N/A
Floating Rate:	(Index Final/Index Initial) -1
Index:	FRC-EXT-CPI
Floating Rate Day Count Fraction:	1/1
Calc Period End Dates Adjustment:	None
Calc Period Business Days:	N/A

Payment Dates Adjustment:	Modified Following
Payment Business Days:	Target
Payment Relative to:	Calculation Period End Date
Index Initial:	The Index for the month that is 3 months preceding the Floating Rate Payer Period Start Date
Index Final:	The Index for the month that is 3 months preceding the Floating Rate Payer Period End Date
Index Source:	FRCPXTOB
Interpolation:	None
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 EUR amount, as agreed at time of trade
Payment Date:	As agreed upon at the time of trade
Business Day Convention:	Modified Following
Business Days:	Target