

IRP MET TEMPLATE

MXN INTEREST RATE SWAP

	MXN
GENERAL TERMS	
Trade Date:	Current date at the time of trade
Bilateral Clearing House:	CME
Contractual Definitions:	2021 ISDA Definitions
FIXED AMOUNTS:	
Fixed Rate Payer:	As agreed upon at the time of trade
Notional Amount:	An MXN notional, as agreed upon at the time of trade
Payment Frequency:	Every 28 days
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:	Following
Term Date Bus Days:	Mexico City
Rolls on:	Inapplicable
Fixed Rate:	As agreed upon at the time of trade
Fixed Rate Day Count Fraction:	ACT/360
Calc Period End Dates Adjustment:	Following
Calc Period Business Days:	Mexico City
Payment Dates Adjustment:	Following
Payment Business Days:	Mexico City
Payment Relative to:	Calculation Period End Date
FLOATING AMOUNTS:	
Floating Rate Payer:	As agreed upon at the time of trade
Notional Amount:	An MXN notional, as agreed upon at the time of trade
Payment Frequency:	Every 28 days
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:	Following
Term Date Bus Days:	Mexico City
Rolls on:	Inapplicable
Reset Frequency:	Every 28 days
Floating Rate Option:	MXN-TIIE
Designated Maturity:	28-day

Spread:	None
Floating Rate Day Count Fraction:	ACT/360
Calc Period End Dates Adjustment:	Following
Calc Period Business Days:	Mexico City
Payment Dates Adjustment:	Following
Payment Business Days:	Mexico City
Payment Relative to:	Calculation Period End Date
Reset Relative to:	Calculation Period Start Date
Fixing Dates:	1 Mexico City Business Day prior to each Reset 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 MXN amount, as agreed at time of trade
Payment Date:	As agreed upon at the time of trade
Business Day Convention:	Following
Business Days:	Mexico City