IRP MET TEMPLATE

AUD OVERNIGHT INDEX SWAP

	AUD
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 AUD notional, as agreed upon at the time of trade
Payment Frequency:	Annually
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:	Sydney
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:	Sydney
Payment Dates Adjustment:	Modified Following
Payment Business Days:	Sydney
Payment Lag:	One Business Day
Payment Relative to:	Calculation Period End Date
FLOATING AMOUNTS:	
Floating Rate Payer:	As agreed upon at the time of trade
Notional Amount:	An AUD notional, as agreed upon at the time of trade
Payment Frequency:	Annually
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:	Sydney
Rolls on:	On the same day of the month as the Termination Date

Floating Rate Payer Payment Dates:	Each Floating Rate Period End Date, subject to Payment Lag adjustment
Reset Frequency/Floating Rate Reset Dates:	Annually/The last Business Day of each Calculation Period
Floating Rate Option:	AUD-AONIA-OIS Compound
Spread:	None
Floating Rate Day Count Fraction:	ACT/365.FIXED
Calc Period End Dates Adjustment:	Modified Following
Calc Period Business Days:	Sydney
Payment Dates Adjustment:	Modified Following
Payment Business Days:	Sydney
Payment Relative to:	Calculation Period End Date
Payment Lag:	One Business Day
Reset Relative to:	Calculation Period End Date
Fixing Dates:	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 AUD amount, as agreed at time of trade
Payment Date:	As agreed upon at the time of trade
Business Day Convention:	Modified Following
Business Days:	Sydney