

IRP MET TEMPLATE

BRL NON DELIVERABLE INTEREST RATE SWAP

	BRL
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 BRL notional, as agreed upon at the time of trade
Payment Frequency:	Once at maturity
Effective Date:	Market standard is Trade Date, 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:	None
Rolls on:	Inapplicable
Fixed Rate:	As agreed upon at the time of trade
Fixed Rate Day Count Fraction:	BUS/252
Calc Period End Dates Adjustment:	None
Calc Period Business Days:	Inapplicable
Payment Dates Adjustment:	Following
Payment Business Days:	Brazil, New York
Payment Relative to:	Calculation Period End Date
Payment Lag:	1 Business Day
FLOATING AMOUNTS:	
Floating Rate Payer:	As agreed upon at the time of trade
Notional Amount:	An BRL notional, as agreed upon at the time of trade
Payment Frequency:	Once at maturity
Effective Date:	Market standard is Trade Date, 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:	None
Rolls on:	Inapplicable
Reset Frequency:	Daily
Floating Rate Option:	BRL-CDI
Spread:	None
Initial Floating Rate	None
Floating Rate Day Count Fraction:	BUS/252

Calc Period End Dates Adjustment:	None
Calc Period Business Days:	Inapplicable
Payment Dates Adjustment:	Following
Payment Business Days:	Brazil, New York
Payment Relative to:	Calculation Period End Date
Payment Lag:	1 Business Day
Fixing Dates:	0 Brazil Business Days prior to each Reset Date
NON-DELIVERABLE SETTLEMENT	
Settlement Rate Option:	BRL.PTX/BRL09
Reference Currency:	BRL
Settlement Currency:	USD
Valuation Date:	2 Brazil, New York Days prior to the Payment Date
Valuation Date Adjustment:	Preceding
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