

IRP MET TEMPLATE

CHF OVERNIGHT INDEX SWAP

	CHF
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 CHF notional, as agreed upon at the time of trade
Payment Frequency:	Annually
Effective Date:	Market standard is Trade Date plus two Business Days, 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:	Zurich
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:	A/360
Calc Period End Dates Adjustment:	Modified Following
Calc Period Business Days:	Zurich
Payment Dates Adjustment:	Modified Following
Payment Business Days:	Zurich
Payment Lag:	Two Business Days
Payment Relative to:	Calculation Period End Date
FLOATING AMOUNTS:	
Floating Rate Payer:	As agreed upon at the time of trade
Notional Amount:	An CHF notional, as agreed upon at the time of trade
Payment Frequency:	Annually
Effective Date:	Market standard is Trade Date plus two Business Days, 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:	Zurich
Rolls on:	On the same day of the month as the Termination Date

Floating Rate Payer Payment Dates:	
Reset Frequency/Floating Rate Reset Dates:	Annually/The last Business Day of each Calculation Period
Floating Rate Option:	CHF-SARON-OIS Compound
Spread:	None
Floating Rate Day Count Fraction:	ACT/360
Calc Period End Dates Adjustment:	Modified Following
Calc Period Business Days:	Zurich
Payment Dates Adjustment:	Modified Following
Payment Business Days:	Zurich
Payment Relative to:	Calculation Period End Date
Payment Lag:	Two Business Days
Reset Relative to:	Calculation Period End Date (Reset in Arrears)
Fixing Dates:	0 Zurich Business Days 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 CHF amount, as agreed at time of trade
Payment Date:	As agreed upon at the time of trade
Business Day Convention:	Modified Following
Business Days:	Zurich