

IRP MET TEMPLATE

DKK OVERNIGHT INDEX SWAP

	DKK
GENERAL TERMS	
Trade Date:	Current date at the time of trade
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 DKK notional, as agreed upon at the time of trade
Payment Frequency:	Annually
Effective Date:	Market standard is Trade Date plus 2 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:	Copenhagen
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/360
Calc Period End Dates Adjustment:	Modified Following
Calc Period Business Days:	Copenhagen
Payment Dates Adjustment:	Modified Following
Payment Business Days:	Copenhagen
Payment Relative to:	Calculation Period End Date
FLOATING AMOUNTS:	
Floating Rate Payer:	As agreed upon at the time of trade
Notional Amount:	An DKK notional, as agreed upon at the time of trade
Payment Frequency:	Annually
Effective Date:	Market standard is Trade Date plus 2 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:	Copenhagen
Rolls on:	On the same day of the month as the Termination Date
Reset Frequency:	Annually
Floating Rate Option:	DKK-Tom Next-OIS Compound

Spread:	None
Floating Rate Day Count Fraction:	ACT/360
Calc Period End Dates Adjustment:	Modified Following
Calc Period Business Days:	Copenhagen
Payment Dates Adjustment:	Modified Following
Payment Business Days:	Copenhagen
Payment Relative to:	Calculation Period End Date
Reset Relative to:	Calculation Period End Date (Reset in Arrears)
Fixing Dates:	0 Copenhagen 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 DKK amount, as agreed at time of trade
Payment Date:	As agreed upon at the time of trade
Business Day Convention:	Modified Following
Business Days:	Copenhagen