

## Foreign Exchange swap– Material Economic Terms

Product	FX			
	NDF	NDO	FX Forward	FX Vanilla Option
Trade Date	•	•		•
Contract Date			•	
Swap Dealer Buys			•	
Swap Dealer Sells			•	
Contract Rate [Forward Rate]			•	
Maturity Date			•	
Buyer	•	•		•
Seller	•	•		•
Reference Currency	•	•		•
Reference Currency Notional Amount	•			
Forward Rate	•			
Settlement Currency	•			
Settlement Date/s	•	•		•
Settlement	•	•		
Settlement Currency Amount	•			
Settlement Rate Option	•	•		
Valuation Date/s	•	•		
Disruption Events		•		
Disruption Fallbacks	•	•		
Expiration Time		•		•
Premium		•		•
Premium Payment Date/s		•		•
Expiration Date		•		•
Strike Price		•		•
Currency Option Style		•		•
Currency Option Type		•		•
Call Currency and Amount		•		•
Put Currency and Amount		•		•
Transaction Type		•		