Interest Rate Swap– Material Economic Terms

Product	Interest Rate					
Base Product	**IR Swap**	**FRA**	**Cap Floor**	**Cross Currency**	**IR Option**	**Inflation**
Notional Amount	●	●	●		●	●
Trade Date	●	●	●	●	●	●
Effective Date	●	●	●	●	●	●
Termination Date	●	●	●	●	●	●
Fixed Rate Payer	●	●	●	●	●	●
Fixed Rate Payer Payment Dates	●		●	●	●	●
Fixed Amounts			●			●
Floating Amounts						●
Floating Rate Payer A			●	●		
Cap Rate			●			
Floating Rate Payer A Payment Dates			●	●		
Floating Rate Option	●	●	●	●	●	
Designated Maturity	●	●	●	●	●	
Spread	●	●	●	●	●	
Floating Rate Day Count Fraction	●	●	●	●	●	●
Reset Dates	●	●	●	●		
Floating Rate Payer B			●	●		
Floor Rate			●			
Floating Rate Payer B Payment Dates			●	●		
Compounding	●					
Business Days	●	●	●	●	●	●
Calculation Agent	●	●	●	●	●	●
Floating Rate Payer	●	●		●	●	●
Payment Date/s		●				
FRA Yield Discounting		●	●			
Fixed Rate Payer Currency Amount				●		
Fixed Rate	●	●		●	●	
Fixed Rate Day Count Fraction	●			●	●	

Floating Rate Payer Currency Amount				●		
Floating Rate Payer Payment Dates	●			●	●	●
Floating Rate Reset Dates	●			●	●	
Discounting		●	●	●	●	
Initial Exchange Date				●		
Fixed Rate Payer Initial Exchange Amount				●		
Floating Rate Payer Initial Exchange Amount				●		
Final Exchange Date				●		
Fixed Rate Payer Final Exchange Amount				●		
Floating Rate Payer Final Exchange Amount				●		
Business Days for CCY 1				●		
Business Days for CCY 2				●		
Buyer					●	
Seller					●	
Settlement					●	
Expiration Time					●	
Expiration Date					●	
Premium					●	
Premium Payment Date/s					●	
Option Style					●	
Option Exercise Dates					●	
Index						●
Reference Quarter						●
Related Bond						●