Interest Rate – Material Economic Terms

Product	Interest Rate (IR)					
Base Product	**IR Swap**	**Forward Rate Agreement**	**Cap Floor**	**Cross Currency**	**IR Swapoption**	**Inflation**
Notional Amount	•	•	•		•	•
Trade Date	•	•	•	•	•	•
Effective Date	•	•	•	•	•	•
Termination Date	•	•	•	•	•	•
Fixed Amount Payer	•	•	•	•	•	•
Fixed Amount Payer Payment Dates	•		•	•	•	•
Fixed Amount	•		•			•
Floating Amount						•
Floating Amount Payer	•		•	•		•
Cap Rate			•			
Floating Amount Payer Payment Dates	•		•	•		•
Floating Rate Option	•	•	•	•	•	
Index						•
Designated Maturity	•	•	•	•	•	•
Spread	•	•	•	•	•	•
Floating Rate Day Count Fraction	•	•	•	•	•	•
Reset Dates	•	•	•	•		•
Floor Rate			•			
Compounding	•		•	•	•	•
Business Days	•	•	•	•	•	•
Calculation Agent	•	•	•	•	•	•
Payment Date/s		•				
Fixed Amount Payer Currency Amount				•		
Fixed Rate	•	•		•	•	
Fixed Rate Day Count Fraction	•			•	•	
Floating Amount Payer Currency Amount				•		
Premium					•	
Premium Payment Date					•	
Expiration Date					•	
Settlement Method					•	
Buyer					•	
Seller					•	
Option Style					•	
Initial and Final Exchange Amounts				•		
Initial and Final Exchange Dates				•		

Product	Interest Rate (IR)					
Base Product	**IR Swap**	**Forward Rate Agreement**	**Cap Floor**	**Cross Currency**	**IR Swapoption**	**Inflation**
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						•