

## **USD Index Amortising Swap**

**Counterparties** XXXX  
The Customer

**Notional Amount** USD 50 millions, subject Amortisation Schedule

**Settlement Date** Two days after Trade Date

**Maximum Maturity Date** Five years after Trade Date

**Early Maturity Date** On any Fixing Date leading to a Notional Amount equal to 0

**Payments made by Customer** **USD 6m LIBOR** paid semiannually, A/360

**Payments made by XXXX** **In USD X% p.a.** paid semiannually, 30/360

**Index Rate** USD 6m LIBOR

**Base Rate** [ ]%

**Amortisation Schedule (after 1<sup>st</sup> coupon period)**

USD 6m LIBOR – Base Rate	Amortisation
-3%	-[ ]%
-2%	-[ ]%
-1%	-[ ]%
0	-[ ]%
1%	0%
2%	0%

NB If the observed difference falls between two entries of this schedule, the amortisation amount is interpolated

**Fixing Dates** 2 business days before each coupon period

**USD 6m LIBOR** The USD 6m LIBOR rate as seen on Telerate page 3750 at noon, London time, on each Fixing Date

**Documentation** ISDA

**Governing Law** English

This indicative termsheet is neither an offer to buy or sell securities or an OTC derivative product which includes options, swaps, forwards and structured notes having similar features to OTC derivative transactions, nor a solicitation to buy or sell securities or an OTC derivative product. The proposal contained in the foregoing is not a complete description of the terms of a particular transaction and is subject to change without limitation.

