Term Sheet

Trade Details

- Trade ID: TS12345
- Trade Date: 2025-03-29
- Settlement Date: 2025-04-05
- Counterparty Name: ABC Financials Ltd.

Product Details

- Product Type: Interest Rate Swap
- Underlying Asset: 10-Year Treasury Bond
- Notional Amount: USD 10,000,000
- Fixed Rate: 3.25%
- Floating Rate Index: LIBOR 3M
- Floating Rate Spread: +0.75%
- Coupon Payment Frequency: Quarterly
- Day Count Convention: 30/360
- Reset Dates: 1st January, 1st April, 1st July, 1st October
- Interest Payment Dates: 15th January, 15th April, 15th July, 15th October
- Swap Type: Vanilla Swap
- Option Type: None
- Strike Rate: N/A
- Exercise Date: N/A
- Cap Rate: 5.00%
- Floor Rate: 1.50%

Settlement Details

- Settlement Method: Physical
- Settlement Currency: USD
- Discounting Curve: USD OIS

Valuation Details

- Net Present Value (NPV): USD 500,000
- Mark-to-Market (MTM) Value: USD 520,000

Clearing & Credit Support

- Clearing Mechanism: Bilateral
- Credit Support Annex (CSA): Yes
- Margin Requirement: 10%
- Counterparty Credit Rating: A+

Regulatory & Compliance

- Hedging Strategy: Interest Rate Hedging
- Regulatory Reporting: Dodd-Frank Act Compliant
- Governing Law: New York Law
- ISDA Agreement: 2002 Master Agreement
- Confirmation Method: Electronic
- Reference ID: REF-98765