**TRADE DETAILS**

**Trade – Term Sheet Template**

|  |  |
| --- | --- |
| **Bank Ref:** | «Bank\_Ref» |
| **Trade Date:** | «Trade\_Date» |
| **Initial Evaluation Date:** | «Initial\_Evaluation\_Date» |
| **Effective Date:** | «Effective Date» |
| **Physical Settlement Date:** | Scheduled to be the final Fixed Coupon Payment Date, such day being a Clearance System Business Day, subject to occurrence of a Market Disruption Event and/or a Settlement Disruption Event. |
| **Maturity Date:** | The Maturity Date shall be the Cash Settlement Date, or if applicable and if later in time to occur due to postponement, the Maturity Date shall be deemed to be the Physical Settlement Date, provided that a Trigger Event has not occurred. |
| **Notional Amount:** | «Notional\_Amount» |
| **Fixed Rate:** | «Fixed \_Rate» |

|  |  |
| --- | --- |
| **(t)** | **Fixed Coupon Payment Date(t)** |
| «tFcp» | «Fixed\_Coupon\_Payment\_Date» |