# Westpac Material Economic Terms - Interest Rates

| Product | Interest Rate | | | | |
|---|---|---|---|---|---|
| **Base Product** | **IR Swap** | **FRA** | **Cap Floor** | **Cross Currency** | **IR Option** |
| Notional Amount | ● | ● | ● | | ● |
| Trade Date | ● | ● | ● | ● | ● |
| Effective Date | ● | ● | ● | ● | ● |
| Termination Date | ● | ● | ● | ● | ● |
| Fixed Rate Payer | ● | ● | ● | ● | ● |
| Fixed Rate Payer Payment Dates | ● | | ● | ● | ● |
| Fixed Amount/s | | | ● | | |
| 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 Exchanges Amount | | | | ● | |
| Floating Rate Payer Final Exchange Amount | | | | ● | |
| Business Days for CCY 1 | | | | ● | |
| Business Days for CCY 2 | | | | ● | |
| Buyer | | | | | ● |
| Seller | | | | | ● |
| Settlement | | | | | ● |
| Expiration Time | | | | | ● |
| Premium | | | | | ● |
| Premium Payment Date/s | | | | | ● |
| Option Style | | | | | ● |
| Exercise Business Day | | | | | ● |
| Option Exercise Dates | | | | | ● |

*Notes:*

** This Matrix outlines the Material Economic Terms for Vanilla products. Please note, when trading Exotic products, bespoke terms will be included in the confirmation as required.*