

Cost and Charges, IRS NOK 2 YR

Example of a Client purchasing an Interest Rate Swap with a notional amount of 10 MNOK where the Client pays fixed rate and receives a floating rate (3 month, Stibor based) rate with a maturity in 2 years.

Trade Example

Notional Amount	10 000 000
Duration (YR)	2
Credit charge in basis points (bps)	20

Cost and Charges	Bps	Fees in NOK	Fee as a percentage of nominal amount
Cost of transaction after 1 year		20 000	0,20 %
Credit Charge in bps	20		
Credit Charge at maturity		40 000	

Credit Charges includes cost of distribution as well as capital charges in accordance with current regulation. XVA is collective

This example does not consider revaluation changes to the transaction caused by external events such as changes in interest- or FX rates. The example displays the cost and charges after one year with the intention of holding to maturity.