

OTF RATE CARD

05 October 2023

SWEDISH KRONA BONDS AND LINKERS			
VOICE		TRADITION LOCATION: London	
		EFFECTIVE DATE: 01 April 2019	
Currency	Product	Rate	Calculation
SEK	0-3 Yr 3-7 Yr > 7 Yr	0.002 of a tic or 20 Kr per 1 mio 0.003 of a tic or 30 Kr per 1 mio 0.005 of a tic or 50 Kr per 1 mio	Aggressor only

SWEDISH KRONA BONDS			
Electronic Matching System		TRADITION LOCATION: London	
		EFFECTIVE DATE: 01 October 2023	
Currency	Product	Rate	Calculation
SEK	0-3 Yr 3-7 Yr > 7 Yr	0.001 of a tic or 10 Kr per 1 mio 0.0015 of a tic or 15 Kr per 1 mio 0.0025 of a tic or 25 Kr per 1 mio	Both Sides

SWEDISH BASIS			
VOICE		TRADITION LOCATION: London	
		EFFECTIVE DATE: 01 April 2019	
Currency	Product	Rate	Calculation
SEK	2 Yr 5 Yr 10 Yr	0.001 of a tic 0.002 of a tic 0.0025 of a tic	Aggressor only

DANISH KRONE BONDS			
VOICE		TRADITION LOCATION: London	
		EFFECTIVE DATE: 01 April 2019	
Currency	Product	Rate	Calculation
DKK	0-2 Yr > 2 Yr Linker	0.001 of a tic or 10 Kr per 1 mio 0.0015 of a tic or 15 Kr per 1 mio 25 Kr per 1 mio	Both Sides

NORWEGIAN KRONE BONDS

VOICE

TRADITION LOCATION: London

EFFECTIVE DATE: 01 April 2019

Currency

Product

Rate

Calculation

NOK

0-3 Yr
3-7 Yr
> 7Y

T Bills

0.005 of a tic or 50 Kr per 1 mio
0.008 of a tic or 80 Kr per 1 mio
0.01 of a tic or 100 Kr per 1 mio

10 Kr per 1 mio

Aggressor only