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12 September 2023

OTF RATE CARD

FIXED INCOME								
GOVERNMENT BONDS - UK GILTS INDEX LINKED								
VOICE		TRA	ADITION LOCATION:	LONDON				
G11		EFF	FECTIVE DATE:	12 September 2023				
Currency	Tenor / Maturity	Rate		Calculation				
	= 0 <= 1 Year	5		GBP Per 1Mio GBP				
GBP	> 1 <= 3 Years	10						
	> 3 <= 5 Years	20						
	> 5 Years	40						

Terms and Conditions

Outrights charged on the aggressor only.

For Real Yield switches brokerage charged on the client purchase leg. 50% discount for passive prices.

Breakevens brokerage charged on the UKTI bond only.

Box Breakeven charged on the UKTI client purchase of the box.

FIXED INCOME GOVERNMENT BONDS - UK GILTS								
G11			EFFECTIVE DATE:	1 May 2023				
Currency	Tenor / Maturity	CLOB	MATCHING	Calculation				
	= 0 <= 2 Years	5	5					
GBP	> 2 <= 15 Years	20	20	GBP Per 1Mio GBP				
	> 15 Years	40	30					

Terms and Conditions

Basis & Outrights charged on the aggressor only.

Brokerage paid on the client purchase leg of spreads.

50% discount for passive prices.

FIXED INCOME								
DELIVERABLE BASIS								
VOICE			TRADITION LOCATION:	LONDON				
G11			EFFECTIVE DATE:	1 May 2023				
Currency	Tenor / Maturity	CLOB	MATCHING	Calculation				
GBP		10	5	GBP Per 1Mio GBP				

Terms and Conditions

Basis & Outrights charged on the aggressor only.

Brokerage paid on the client purchase leg of spreads.

50% discount for passive prices.

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