

## OTF RATE CARD

FIXED INCOME				
GOVERNMENT BONDS - UK GILTS INDEX LINKED				
VOICE			TRADITION LOCATION:	LONDON
G11			EFFECTIVE DATE:	12 September 2023
Currency	Tenor / Maturity		Rate	Calculation
GBP	= 0 <= 1 Year		5	GBP Per 1Mio 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				
VOICE			TRADITION LOCATION:	LONDON
G11			EFFECTIVE DATE:	1 May 2023
Currency	Tenor / Maturity	CLOB	MATCHING	Calculation
GBP	= 0 <= 2 Years	5	5	GBP Per 1Mio GBP
	> 2 <= 15 Years	20	20	
	> 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.