

OTF RATE CARD

FIXED INCOME				
GOVERNMENT BONDS - UK GILTS INDEX LINKED				
VOICE			TRADITION LOCATION:	LONDON
G11			EFFECTIVE DATE:	12 February 2024
Currency	Tenor / Maturity		Rate	Calculation
GBP	= 0 <= 1 Year		5	GBP Per 1Mio GBP
	> 1 <= 3 Years		10	
	> 3 <= 10 Years		20	
	> 10 Years		40	

Terms and Conditions

Outrights charged on the aggressor only.
 In Real yield switches < 10 year Trad Match trades are charged at 50%.
 Breakevens brokerage charged on the UKTI bond only.
 Box Breakeven charged on the UKTI client purchase of the box.
 50% discount for passive real yield prices.
 Matching Brokerage is charged to those entering or triggering the TradMatch.

FIXED INCOME				
GOVERNMENT BONDS - UK GILTS				
VOICE			TRADITION LOCATION:	LONDON
G11			EFFECTIVE DATE:	12 February 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.
 Matching Brokerage is charged to those entering or triggering the TradMatch.

FIXED INCOME				
DELIVERABLE BASIS				
VOICE			TRADITION LOCATION:	LONDON
G11			EFFECTIVE DATE:	12 February 2024
Currency	Tenor / Maturity	CLOB	MATCHING	Calculation
GBP		10	5	GBP Per 1Mio GBP

Terms and Conditions

Basis & Outrights charged on the aggressor only.
 Matching Brokerage is charged to those entering or triggering the TradMatch.