

OTF RATE CARD

INTEREST RATE DERIVATIVES			
FRA, IRS, OIS, SINGLE CURRENCY BASIS SWAPS			
VOICE		TRADITION LOCATION:	LONDON
G11		EFFECTIVE DATE:	3 January 2018
Currency	Tenor / Maturity	Tier A Rate	Calculation
USD	All	0.045	BPS

Terms and Conditions

1. Spreads charged on the longer leg.
2. Butterflies charged on the body.
3. The terms in this agreement are net and not subject to any discount.
4. In accordance with our normal billing we may send you our invoice at the end of each month and would kindly request that in compliance with regulatory requirements, you settle the invoiced amount within 30 days of receipt.