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04th June 2026

OTF RATE CARD

INTEREST RATE DERIVATIVES

FUTURES YIELD, OUTRIGHT, SONIA, 10X30, 10X30 BOX, FLY, SPREAD

ELECTRONIC G11		TRADITION LOCATION: London	
		EFFECTIVE DATE: 04 June 2026	
Currency	Tenor / Maturity	CLOB Initiator	Calculation
GBP	All	0.015	BP

Terms and Conditions

1. On the CLOB, Futures Yield, Sonia Curves & Sonia Flies trade Free of Brokerage for the passive screen bid/offer.
2. Butterflies to be charged on the gap on the longer leg.
3. Spreads charged on the longer leg.
4. The terms in this agreement are net and not subject to any discount.
5. 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.

INTEREST RATE DERIVATIVES

FUTURES YIELD, OUTRIGHT, SONIA, 10X30, 10X30 BOX, FLY, SPREAD

ELECTRONIC G11		TRADITION LOCATION: London	
		EFFECTIVE DATE: 04 June 2026	
Currency	Tenor / Maturity	CLOB AGGRESSOR	Calculation
GBP	All	0.03	BP

Terms and Conditions

1. Spreads charged on the longer leg.
2. Butterflies to be charged on the gap on the longer leg.
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INTEREST RATE DERIVATIVES**FUTURES YIELD, OUTRIGHT, SONIA, 10X30, 10X30 BOX, FLY, SPREAD**ELECTRONIC
G11TRADITION LOCATION:
EFFECTIVE DATE:London
04 June 2026

Currency	Tenor / Maturity	TRADMATCH	Calculation
GBP	All	0.025	BP

Terms and Conditions

1. Spreads charged on the longer leg.
2. Butterflies to be charged on the gap on the longer leg.
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.

INTEREST RATE DERIVATIVES**CONVEXITY**ELECTRONIC
G11TRADITION LOCATION:
EFFECTIVE DATE:London
11 May 2026

Currency	Tenor / Maturity	CLOB Initiator	Calculation
GBP	All	0.01	BP

Terms and Conditions

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INTEREST RATE DERIVATIVES**CONVEXITY**ELECTRONIC
G11TRADITION LOCATION:
EFFECTIVE DATE:London
11 May 2026

Currency	Tenor / Maturity	CLOB AGGRESSOR	Calculation
GBP	All	0.02	BP

Terms and Conditions

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**INTEREST RATE DERIVATIVES
CONVEXITY**

ELECTRONIC G11		TRADITION LOCATION: EFFECTIVE DATE:	London 11 May 2026
Currency	Tenor / Maturity	TRADMATCH	Calculation
GBP	All	0.015	BP

Terms and Conditions

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**INTEREST RATE DERIVATIVES
ASSET SWAPS**

ELECTRONIC G11		TRADITION LOCATION: EFFECTIVE DATE:	London 04 June 2026
Currency	Tenor / Maturity	TRADMATCH	Calculation
GBP	All	0.01	BP

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**INTEREST RATE DERIVATIVES
ASSET SWAPS**

ELECTRONIC G11		TRADITION LOCATION: EFFECTIVE DATE:	London 04 June 2026
Currency	Tenor / Maturity	CLOB Initiator	Calculation
GBP	All	0.01	BP

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**INTEREST RATE DERIVATIVES
ASSET SWAPS**

ELECTRONIC TRADITION LOCATION: London
G11 EFFECTIVE DATE: 04 June 2026

Currency	Tenor / Maturity	CLOB AGGRESSOR	Calculation
GBP	All	0.01	BP

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