

For professional and institutional investors only

# EUR Swaps digital offering



NatWest

March 2022

A leading digital offering supported by an experienced Sales team with extensive knowledge of Rates products and platforms.

## Our electronic channels

- #12 dealer on Tradeweb (to date\* non-list delta)
- 2.6% executed delta market share on Tradeweb (to date\* non-list)
- #15 dealer on Bloomberg by delta (to date\*)
- 1.7% executed delta market share on Bloomberg (to date\*)
- 85.5% quote rate on Tradeweb vs 69.9% market average (to date\* delta non-list)

## Comprehensive product offering

Our extensive offering includes the following on Bloomberg and Tradeweb:

- 1/3/6/12m Euribor, spot and forward starting, short and long-dated
- Anydate outrights, curves and flies
- Curve spreads vs 1/3/6/12m (benchmarks/non-standard)
- MAC outrights, rolls, curves
- Butterflies (benchmarks/non-standard)
- IMM vs 3/6m
- IRS vs Futures
- Eonia (OIS/ECB-dated) – short & long-dated
- Euribor basis & Eonia/Euribor basis
- List Trading/Compressions
- RFM / 2 way rates
- Multi-Asset lists

## Why NatWest Markets

Our pricing, speed and quality of execution and hit rate provides you with a greater degree of certainty in challenging trading conditions.

- Leverage the depth of liquidity of our global franchise
- Pre- and post-trade solutions to support you in the transition to electronic flows
- Leading execution quality with low response times and high execution rates (6.3 seconds average time-to-quote according to Tradeweb to date\*).
- We're a Magenta price provider on Bloomberg for benchmark outrights, OIS, curves and flies, and PLUS provider on TradeWeb offering click and trade prices.

**Please remember the value of investments can go up or down. Your capital is at risk. Products are not available in all jurisdictions.**

Note: (\*) period considered 1 July 2021 to 31 January 2022. Source: Bloomberg and Tradeweb.

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**#12 Tradeweb**  
**#12 Bloomberg** #  
(to date\* delta)

**Our market share**  
(to date\* Tradeweb non-list delta)

**2.6%**

**Our Quote Rate**  
(Tradeweb to date\* non-list delta)

**85.5%**

**6.3 sec average time-to-quote**  
(Tradeweb to date\*)



## Contact us

Please get in touch to find out more about our digital rates offering and our workflow support:



NWMDigitalSales  
[@natwestmarkets.com](mailto:@natwestmarkets.com)

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