

For professional and institutional investors only

GBP 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

We're recognised as one of the top dealers on Bloomberg and Tradeweb:

- #2 dealer on Tradeweb & #1 Bloomberg (to date* delta)
- 14.4% combined market share on Tradeweb and Bloomberg (to date* by delta)
- >96% quote rate across all products - exceeds top quartile averages (to date*)

Comprehensive product offering

Our extensive offering includes the following on Bloomberg and Tradeweb:

- Semi/Quarterly/Annual vs 1/3/6m Libor, spot and forward-starting, short and long-dated
- Anydate outrights, curves and flies
- IMM vs 3/6m
- MyCoupon
- Sonia (OIS/MPC-dated) - short and long-dated, outrights and curves
- List Trading/Compressions
- RFM / 2 way rates
- UK RPI/CPI, ZC LPI
- 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 (8.2 seconds average time-to-quote according to Tradeweb YTD*). 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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#2 Tradeweb
#1 Bloomberg
(to date* delta)



Combined executed market share on Tradeweb & Bloomberg
(to date* delta)

14.4%

Our Quote Rate
(Tradeweb and Bloomberg to date*)

>96%

8.2 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.



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