

For professional and institutional investors only

EUR Swaps digital offering



NatWest

June 2024

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

Our electronic channels

- #14 dealer on Tradeweb with 1.4% market share (YTD* non-list delta)
- #16 dealer on Bloomberg with 1.1% market share (YTD* delta)
- High response rates exceeding platform averages (YTD* Tradeweb)

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 (gadget/invoice)
- Eonia (OIS/ECB-dated) – short & long-dated
- ESTR (OIS/ECB-dated) – short & long-dated
- Euribor basis & Eonia/Euribor basis
- List Trading/Compressions
- RFM / 2 way rates
- Multi-Asset lists
- ASW

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 (8.5 seconds average time-to-quote according to YTD* Tradeweb).
- We're a PLUS provider on TradeWeb for benchmark outrights, OIS, curves and flies, 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 January 2024 to 31 May 2024. Source: Bloomberg and Tradeweb.

Rates, currencies and certain financing products are provided by NatWest Markets Plc and its subsidiaries. For more information please go to natwest.com/corporates/ring-fencing.

#14 Tradeweb
#16 Bloomberg
(YTD* delta)



Our market share

1.1%

(YTD* Bloomberg)

Our Quote Rate

81%

(YTD* tickets Tradeweb)

8.5 sec average time-to-quote



(YTD* Tradeweb)

Contact us

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



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