

For professional and institutional investors only



EUR Swaps digital offering

January 2021

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

Our electronic channels

- #10 dealer on Tradeweb (YTD* non-list delta)
- 5.9% executed delta market share on Tradeweb (YTD* non-list)
- #13 dealer on Bloomberg by delta (YTD*)
- 2.9% executed delta market share on Bloomberg (YTD*)
- 87.2% quote rate on Tradeweb vs 77.1% market average (YTD* delta non-list)

Comprehensive product offering

Our extensive offering includes the following on Bloomberg and Tradeweb:

- 1/3/6/12m Euribor, spot and forwardstarting, short and long-dated
- Anydate Outrights, curves and flies
- Curve spreads vs 1/3/6/12m (benchmarks/non-standard)
- MAC outright, rolls, curves
- Butterflies (benchmarks/non-standard)
- IMM vs 3/6m
- IRS vs Futures
- Eonia (OIS/ECB-dated) – short & longdated
- 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 our clients in the transition to electronic flows
- Leading execution quality with low response times and high execution rates (3.5 seconds average time-to-quote according to Tradeweb YTD*).
- We're a Magenta price provider on Bloomberg for benchmark outright, 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 January 2020 to 7 December 2020. 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/markets/ring-fencing.

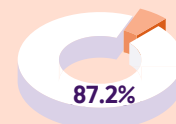
#10 Tradeweb
#13 Bloomberg
(YTD* non-list delta)



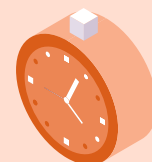
Our market share
(YTD* Tradeweb
non-list delta)



Our Quote Rate
(Tradeweb YTD*
non-list delta)



3.5 sec average
time-to-quote
(Tradeweb YTD*)



Contact us

Please speak to us to ensure you leverage our eCommerce offering and to find out more about our exciting next steps into digital workflow support post MiFID II.



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