

For professional and institutional investors only



NatWest  
Markets

# EUR Swaps digital offering

March 2020

**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:

- #7 dealer on Tradeweb (YTD\* non-list delta)
- 6.6% executed delta market share on Tradeweb (YTD\* non-list)
- #8 dealer on Bloomberg by notional, #11 by delta (YTD\*)
- 3.9% executed delta market share on Bloomberg (YTD\*)
- 90.8% quote rate on Tradeweb vs 79.3% market average (YTD\* delta)

## 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 seconds average time-to-quote according to Tradeweb YTD\*).
- NatWest Markets is 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 2 March 2020, source Bloomberg and Tradeweb.

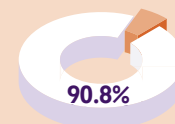
#7 Tradeweb  
#11 Bloomberg  
(YTD\* non-list delta)



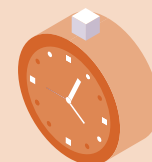
NWM market share  
(YTD\* Tradeweb  
non-list delta)



NWM Quote Rate  
(Tradeweb  
YTD\* delta)



3 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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