

For professional and institutional investors only

GBP 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:

- #1 dealer on Tradeweb & #2 on Bloomberg (YTD* delta)
- 16.2% market share on Bloomberg, 16.8% on Tradeweb (YTD* delta)
- >95% quote rate across all products – exceeds top quartile averages (YTD*)
- Fast quote response which far exceeds platform averages (YTD*)

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 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*). NatWest Markets is a Magenta price provider on Bloomberg for benchmark outrights, OIS, curves and flies and PLUS provider on Tradeweb offering click and trade prices

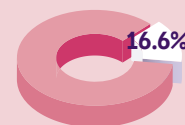
Please remember the value of investments can go up or down, your capital is at risk. Products are not available in all jurisdictions.

Note: (*) period considered 1 January 2020 to 2 March 2020, source Bloomberg and Tradeweb.

#1 Tradeweb
#2 Bloomberg
(YTD* delta)



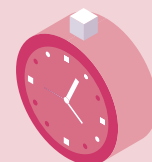
NWM combined
executed market
share on Tradeweb
and Bloomberg
(YTD* delta)



NWM Quote Rate
(Tradeweb and
Bloomberg YTD*)



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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0220_0085NWM | March 2020