



MARKET NOTICE 2021.05 KBL OTF - KBLM

30 November 2021

Discounted Rate for Euro Interest Rates Derivatives from 1st Dec to 31st Dec 2021

Throughout December 2021, members on Pay Per Trade Fee Basis will receive 50% discount on all basis, curve basis and fly basis trades

<i>Structures</i>	<i>Wematch Pay per Trade Fees</i>
<i>OTF – Curve Trades</i>	<i>€1.5 per million of far leg x gap (in years) between Near/Far leg</i>
<i>OTF – Fly Trades</i>	<i>Sum of 2 spreads where the far leg amount in the first spread will be half the amount of the Fly Body and the far leg amount in the second spread will be the far leg of the Fly</i>
<i>OTF – Basis Trades</i>	<i>€1.5 per Million x number of years of trade on 1 Leg only</i>

The full rates card can be accessed at <https://market-securities.com/regulatory/regulatory-kbl/>

Please direct any questions regarding this Market Notice to:

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