



MARKET NOTICE 2022.01 MS FRANCE OTF – MKRT

07 February 2021

Discounted Rate for Euro Interest Rates Derivatives from 1st Feb to 28th Feb 2022

Throughout February 2022, members on Pay Per Trade Fee Basis will pay a discounted rate of €1 per Million x number of years of trade on 1 Leg only on all 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 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-msf/>

Please direct any questions regarding this Market Notice to:

Email: compliance-MSF@market-securities.com

By Post: MS France OTF

Market Securities France SA
25 Rue Balzac
75008 Paris
France