



## Tradition NEX OTF Venue Rate Card

Effective date 3<sup>rd</sup> January 2018

## Vanilla FX Options

All rates quoted as USD per 1 mio of notional (USD equiv)

	G10		
	OTF	Longer dated	
	ALL	>2Y to <3Y	1.5x
AUDCAD	11.50	=3Y to <5Y	2x
AUDJPY	11.50	=5Y to < 7Y	3x
AUDNZD	11.50	=7Y to < 10Y	5x
AUDUSD	11.50	=10Y to < 20Y	7x
CADJPY	11.50	=20Y to < 30Y	10x
CHFJPY	11.50	=30Y	15x
CHFNOK	11.50		
EURAUD	11.50		
EURCAD	11.50		
EURCHF	11.00		
EURDKK	11.50		
EURGBP	10.50		
EURJPY	10.50		
EURNOK	11.50		
EURNZD	11.50		
EURSEK	11.50		
EURUSD	10.00		
GBPAUD	11.50		
GBPCAD	11.50		
GBPCHF	11.50		
GBPJPY	11.50		
GBPNZD	11.50		
GBPSEK	11.50		
GBPUSD	10.00		
NOKSEK	11.50		
NZDCAD	11.50		
NZDJPY	11.50		
NZDSEK	11.50		
NZDUSD	11.50		
USDCAD	11.50		
USDCHF	10.00		
USDJPY	10.00		
USDNOK	11.50		
USDSEK	11.50		

	EUROPE EMERGING		
	OTF	Longer dated	
	ALL	>2Y to <3Y	1.5x
EURCZK	40.00	=3Y to <5Y	2x
EURHUF	40.00	=5Y to < 7Y	3x
EURILS	40.00	=7Y to < 10Y	5x
EURPLN	40.00	=10Y to < 20Y	7x
EURRUB	50.00	=20Y to < 30Y	10x
EURTRY	40.00	=30Y	15x
EURZAR	40.00		
GBPZAR	40.00		
TRYJPY	40.00		
USDCZK	40.00		
USDHUF	40.00		
USDILS	40.00		
USDPLN	40.00		
USDRUB	50.00		
USDTRY	40.00		
USDZAR	40.00		
ZARJPY	40.00		
USDAED	50.00		
USDQAR	50.00		
USDSAR	50.00		

	G10 VolDirect		
	OTF	Longer dated	
	ALL	>2Y to <3Y	1.5x
AUDCAD	2.00	=3Y to <5Y	2x
AUDJPY	2.00	=5Y to < 7Y	3x
AUDNZD	2.00	=7Y to < 10Y	5x
AUDUSD	2.00	=10Y to < 20Y	7x
CADJPY	2.00	=20Y to < 30Y	10x
CHFJPY	2.00	=30Y	15x
CHFNOK	2.00		
EURAUD	2.00		
EURCAD	2.00		
EURCHF	2.00		
EURDKK	2.00		
EURGBP	2.00		
EURJPY	2.00		
EURNOK	2.00		
EURNZD	2.00		
EURSEK	2.00		
EURUSD	2.00		
GBPAUD	2.00		
GBPCAD	2.00		
GBPCHF	2.00		
GBPJPY	2.00		
GBPNZD	2.00		
GBPSEK	2.00		
GBPUSD	2.00		
NOKSEK	2.00		
NZDCAD	2.00		
NZDJPY	2.00		
NZDSEK	2.00		
NZDUSD	2.00		
USDCAD	2.00		
USDCHF	2.00		
USDJPY	2.00		
USDNOK	2.00		
USDSEK	2.00		

	EUROPE EMERGING VolDirect		
	OTF	Longer dated	
	ALL	>2Y to <3Y	1.5x
EURCZK	10.00	=3Y to <5Y	2x
EURHUF	10.00	=5Y to < 7Y	3x
EURILS	10.00	=7Y to < 10Y	5x
EURPLN	10.00	=10Y to < 20Y	7x
EURRUB	10.00	=20Y to < 30Y	10x
EURTRY	10.00	=30Y	15x
EURZAR	10.00		
GBPZAR	10.00		
TRYJPY	10.00		
USDCZK	10.00		
USDHUF	10.00		
USDILS	10.00		
USDPLN	10.00		
USDRUB	10.00		
USDTRY	10.00		
USDZAR	10.00		
ZARJPY	10.00		
USDAED	20.00		
USDQAR	20.00		
USDSAR	20.00		

	G10 VolCall		
	OTF	Longer dated	
	ALL	>2Y to <3Y	1.5x
AUDCAD	5.00	=3Y to <5Y	2x
AUDJPY	5.00	=5Y to < 7Y	3x
AUDNZD	5.00	=7Y to < 10Y	5x
AUDUSD	5.00	=10Y to < 20Y	7x
CADJPY	5.00	=20Y to < 30Y	10x
CHFJPY	5.00	=30Y	15x
CHFNOK	5.00		
EURAUD	5.00		
EURCAD	5.00		
EURCHF	5.00		
EURDKK	5.00		
EURGBP	5.00		
EURJPY	5.00		
EURNOK	5.00		
EURNZD	5.00		
EURSEK	5.00		
EURUSD	5.00		
GBPAUD	5.00		
GBPCAD	5.00		
GBPCHF	5.00		
GBPJPY	5.00		
GBPNZD	5.00		
GBPSEK	5.00		
GBPUSD	5.00		
NOKSEK	5.00		
NZDCAD	5.00		
NZDJPY	5.00		
NZDSEK	5.00		
NZDUSD	5.00		
USDCAD	5.00		
USDCHF	5.00		
USDJPY	5.00		
USDNOK	5.00		
USDSEK	5.00		

	EUROPE EMERGING VolCall		
	OTF	Longer dated	
	ALL	>2Y to <3Y	1.5x
EURCZK	20.00	=3Y to <5Y	2x
EURHUF	20.00	=5Y to < 7Y	3x
EURILS	20.00	=7Y to < 10Y	5x
EURPLN	20.00	=10Y to < 20Y	7x
EURRUB	25.00	=20Y to < 30Y	10x
EURTRY	20.00	=30Y	15x
EURZAR	20.00		
GBPZAR	20.00		
TRYJPY	20.00		
USDCZK	20.00		
USDHUF	20.00		
USDILS	20.00		
USDPLN	20.00		
USDRUB	25.00		
USDTRY	20.00		
USDZAR	20.00		
ZARJPY	20.00		
USDAED	25.00		
USDQAR	25.00		
USDSAR	25.00		

ASIA EMERGING			
	OTF	Longer dated	
	ALL	>2Y to <3Y	1.5x
AUDSGD	20.00	=3Y to <5Y	2x
CADSGD	20.00	=5Y to < 7Y	3x
CNHJPY	25.00	=7Y to < 10Y	5x
EURCNH	25.00	=10Y to < 20Y	7x
EURINR	32.50	=20Y to < 30Y	10x
EURKRW	25.00	=30Y	15x
EURSGD	20.00		
JPYKRW	25.00		
NZDSGD	20.00		
SGDJPY	20.00		
USDCNH	25.00		
USDCNY	25.00		
USDHKD	20.00		
USDIDR	50.00		
USDINR	32.50		
USDKRW	25.00		
USDMYR	45.00		
USDPHP	45.00		
USDSGD	20.00		
USDTHB	45.00		
USDTWD	32.50		

ASIA EMERGING VolDirect			
	OTF	Longer dated	
	ALL	>2Y to <3Y	1.5x
AUDSGD	10.00	=3Y to <5Y	2x
CADSGD	10.00	=5Y to < 7Y	3x
CNHJPY	10.00	=7Y to < 10Y	5x
EURCNH	10.00	=10Y to < 20Y	7x
EURINR	10.00	=20Y to < 30Y	10x
EURKRW	10.00	=30Y	15x
EURSGD	10.00		
JPYKRW	10.00		
NZDSGD	10.00		
SGDJPY	10.00		
USDCNH	10.00		
USDCNY	10.00		
USDHKD	10.00		
USDIDR	10.00		
USDINR	10.00		
USDKRW	10.00		
USDMYR	10.00		
USDPHP	10.00		
USDSGD	10.00		
USDTHB	10.00		
USDTWD	10.00		

ASIA EMERGING VolCall			
	OTF	Longer dated	
	ALL	>2Y to <3Y	1.5x
AUDSGD	10.00	=3Y to <5Y	2x
CADSGD	10.00	=5Y to < 7Y	3x
CNHJPY	12.50	=7Y to < 10Y	5x
EURCNH	12.50	=10Y to < 20Y	7x
EURINR	16.25	=20Y to < 30Y	10x
EURKRW	12.50	=30Y	15x
EURSGD	10.00		
JPYKRW	12.50		
NZDSGD	10.00		
SGDJPY	10.00		
USDCNH	12.50		
USDCNY	12.50		
USDHKD	10.00		
USDIDR	25.00		
USDINR	16.25		
USDKRW	12.50		
USDMYR	22.50		
USDPHP	22.50		
USDSGD	10.00		
USDTHB	22.50		
USDTWD	16.25		

<b>BILLING CURRENCY</b>	USD	Unless otherwise requested
<b>EQUAL AMOUNT SPREAD</b>	ONE LEG	
<b>&lt;=2 RATIO SPREAD</b>	HIGHER LEG	
<b>&gt;2 RATIO SPREAD</b>	HIGHER LEG	
<b>RR CHARGE</b>	ONE LEG	
<b>BUTTERFLY CHARGE</b>	HIGHER LEG	