

42 Financial Services OTF Rate Card

Effective 20th August 2018

Foreign Exchange				
Product	Currency	Banding	Rate	Calculation
Forward / FX Swap	EUR/USD/CEE	1-6 days	90	CZK per million USD / Day
	EUR/USD/CEE	7-29 days	550	CZK per million USD
	EUR/USD/CEE	30-18 days	650	CZK per million USD
	EUR/USD/CEE	181-365 days	850	CZK per million USD
	EUR/USD/CEE	Above 1 year	1000	CZK per million USD

Government Securities				
Product	Currency	Banding	Rate	Calculation
Government Bonds	CEE	All Tenors	2	Cent from nominal value
T-Bills	CEE	All Tenors	1	Basis points

Interest Rate Derivatives				
Product	Currency	Banding	Rate	Calculation
IRS / OIS / CCS / FRA	CEE/ZAR	All Tenors	0.5	Basis Points

Power, Gas, Emission allowances, Emission allowance derivatives		
Tenor	Currency	Rate (EUR/MWh)
Short term trades (except Intraday), All Markets	EUR	0.05
Long term trades, All Markets	EUR	0.05
Intra-day trades	EUR	0.05
Spreads	EUR	0.05
Emission allowances, emission allowance derivatives	EUR	0.05 (per Tonne)