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| Index Variance Swaps | | |
| European: | 1% | of vega notional |

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|-----------------------------------|-------|----------------------------|
| Equity Finance and Delta 1 | | |
| TRS/SSF/ESYN (Dividend) | 0.25% | of dividend |
| TRS/SSF/ESYN (Financing) | 2.00 | bps annualised to maturity |
| Div Swap | 1 | bps |



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The investment services outlined in the document are intended solely for investment professionals as defined in The Financial Services and Markets Act 2000