

## EQUITY PRODUCTS:

# Exchange & Clearing Fees

## EQUITY PRODUCTS

Transaction Fees (Per side per lot, up to a fee cap where stated)

	FEE CAP <sup>2</sup>																		
	PUBLISHED									NON PUBLISHED / DELAYED PUBLISHED <sup>5</sup>									
	Exchange	Clearing	Total	Exchange Non Published/ Delayed Published <sup>5</sup>	Clearing Non Published/ Delayed Published <sup>5</sup>	Total Non Published/ Delayed Published <sup>5</sup>	Exercise / Assignment	Cash Settlement	Delivery <sup>1</sup>	Exchange	Clearing	Total	Exercise / Assignment	Cash Settlement	Exchange	Clearing	Total	Exercise / Assignment	Cash Settlement
FTSE 100 Index futures and options <sup>3</sup>	€0.08	€0.20	<b>€0.28</b>	N/A	N/A	<b>N/A</b>	€0.20	€0.20	N/A	N/A	N/A	<b>N/A</b>	€1,500	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A
FTSE 100 Index futures and options — block only	€0.03	€0.25	<b>€0.28</b>	€0.04	€0.29	<b>€0.33</b>	€0.20	€0.20	N/A	€150	€1,350	<b>€1,500</b>	€1,500	N/A	€180	€1,620	<b>€1,800</b>	€1,500	N/A
FTSE 100 Dividend Index futures <sup>4</sup>	€0.08	€0.20	<b>€0.28</b>	N/A	N/A	<b>N/A</b>	N/A	€0.20	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A
FTSE 100 Dividend Index futures — block only <sup>4</sup>	€0.03	€0.25	<b>€0.28</b>	€0.04	€0.34	<b>€0.38</b>	N/A	€0.20	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A
FTSE 250 Index futures	€0.04	€0.09	<b>€0.13</b>	N/A	N/A	<b>N/A</b>	N/A	€0.20	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A
FTSE 250 Index futures and options — block only	€0.01	€0.12	<b>€0.13</b>	€0.02	€0.13	<b>€0.15</b>	€0.20	€0.20	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A
MSCI Europe Index futures	€ 0.09	€ 0.21	<b>€ 0.30</b>	N/A	N/A	<b>N/A</b>	N/A	€ 0.30	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A
MSCI Europe Index futures and options — block only	€ 0.03	€ 0.27	<b>€ 0.30</b>	€ 0.04	€ 0.31	<b>€ 0.35</b>	€ 0.30	€ 0.30	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A
MSCI World Index futures	€0.15	€0.35	<b>€0.50</b>	N/A	N/A	<b>N/A</b>	N/A	€0.20	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A
MSCI World Index futures — block only	€0.05	€0.45	<b>€0.50</b>	€0.06	€0.54	<b>€0.60</b>	N/A	€0.20	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A
Austrian, Belgian, Dutch, Finnish, French, German, Italian, Spanish Stock futures	€ 0.05	€ 0.13	<b>€ 0.18</b>	N/A	N/A	<b>N/A</b>	N/A	€ 0.30	N/A	€37	€328	<b>€365</b>	N/A	€ 365	N/A	N/A	<b>N/A</b>	N/A	N/A
Austrian, Belgian, Czech, Danish, Dutch, Finnish, French, German, Hungarian, Irish, Italian, Norwegian, Polish, Portuguese, Spanish, Swedish, Swiss Dividend Adjusted Single Stock futures — block only	€ 0.02	€ 0.16	<b>€ 0.18</b>	€ 0.03	€ 0.17	<b>€ 0.20</b>	N/A	€ 0.30	€3.00	N/A	N/A	<b>N/A</b>	N/A	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A
Austrian, Belgian, Czech, Danish, Dutch, Finnish, French, German, Hungarian, Irish, Italian, Norwegian, Polish, Portuguese, Spanish, Swedish, Swiss Stock futures — block only	€ 0.02	€ 0.16	<b>€ 0.18</b>	€ 0.03	€ 0.17	<b>€ 0.20</b>	N/A	€ 0.30	€3.00	€ 37	€ 328	<b>€ 365</b>	N/A	€365	€ 48	€ 427	<b>€ 475</b>	N/A	€ 365
Austrian, Belgian, Danish, Dutch, Finnish, French, German, Irish, Italian, Norwegian, Portuguese, Spanish, Swedish, Swiss Single Stock options — block only	€ 0.02	€ 0.16	<b>€ 0.18</b>	€ 0.03	€ 0.17	<b>€ 0.20</b>	€ 0.20	N/A	€3.00	€ 20	€ 180	<b>€ 200</b>	€ 200	N/A	€ 24	€ 216	<b>€ 240</b>	€ 200	N/A
Australian and Turkish Dividend Adjusted Single Stock futures - block only	€0.04	€0.36	<b>€0.40</b>	€0.05	€0.43	<b>€0.48</b>	N/A	€0.20	€3.00	N/A	N/A	<b>N/A</b>	N/A	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A

EQUITY PRODUCTS (continued)

Transaction Fees (Per side per lot, up to a fee cap where stated)

2 June 2016

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	FEE CAP <sup>2</sup>																		
	PUBLISHED									NON PUBLISHED / DELAYED PUBLISHED <sup>5</sup>									
	Exchange	Clearing	Total	Exchange Non Published/ Delayed Published <sup>5</sup>	Clearing Non Published/ Delayed Published <sup>5</sup>	Total Non Published/ Delayed Published <sup>5</sup>	Exercise / Assignment	Cash Settlement	Delivery <sup>1</sup>	Exchange	Clearing	Total	Exercise / Assignment	Cash Settlement	Exchange	Clearing	Total	Exercise / Assignment	Cash Settlement
Turkish Stock futures — block only	£0.04	£0.36	<b>£0.40</b>	£0.05	£0.43	<b>£0.48</b>	N/A	£0.20	£3.00	£75	£675	<b>£750</b>	N/A	£750	£90	£810	<b>£900</b>	N/A	£750
South African Dividend Adjusted Single Stock futures — block only	£0.04	£0.36	<b>£0.40</b>	£0.05	£0.43	<b>£0.48</b>	N/A	£0.20	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A
South African Stock futures — block only	£0.04	£0.36	<b>£0.40</b>	£0.05	£0.43	<b>£0.48</b>	N/A	£0.20	N/A	£75	£675	<b>£750</b>	N/A	£750	£90	£810	<b>£900</b>	N/A	£750
Canadian, Kazakhstan GDR, Russian GDRs, South Korean GDRs, Taiwan GDR, UK and US Dividend Adjusted Single Stock Futures - block only	£0.01	£0.09	<b>£0.10</b>	£0.02	£0.10	<b>£0.12</b>	N/A	£0.20	£3.00	N/A	N/A	<b>N/A</b>	N/A	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A
Canadian, Indian GDR, Russian GDR, South Korean ADR, Swiss ADR, UK and US Stock Futures - block only	£0.01	£0.09	<b>£0.10</b>	£0.02	£0.10	<b>£0.12</b>	N/A	£0.20	£3.00	£30	£270	<b>£300</b>	N/A	£300	£36	£324	<b>£360</b>	N/A	£300
Russian GDRs, US Single Stock options — block only	£0.03	£0.25	<b>£0.28</b>	£0.04	£0.29	<b>£0.33</b>	£0.20	N/A	£3.00	£30	£120	<b>£150</b>	£150	N/A	£18	£162	<b>£180</b>	£150	N/A
UK Single Stock Options — block only	£0.04	£0.36	<b>£0.40</b>	£0.05	£0.40	<b>£0.45</b>	£0.20	N/A	£3.00	£22	£198	<b>£220</b>	£150	N/A	£27	£243	<b>£270</b>	£150	N/A
UK Stock Options <sup>3</sup>	£0.12	£0.28	<b>£0.40</b>	N/A	N/A	<b>N/A</b>	£0.20	N/A	£3.00	N/A	N/A	<b>N/A</b>	£150	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A
AEX Index futures — block only	€ 0.07	€ 0.68	<b>€ 0.75</b>	€ 0.09	€ 0.81	<b>€ 0.90</b>	N/A	€ 0.30	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A
AEX Index options — block only	€ 0.07	€ 0.68	<b>€ 0.75</b>	€ 0.09	€ 0.81	<b>€ 0.90</b>	€ 0.30	N/A	N/A	€ 200	€ 1,800	<b>€ 2,000</b>	€ 2,000	N/A	€ 240	€ 2,160	<b>€ 2,400</b>	€ 2,000	N/A
BEL20, CAC 40, PSI 20 Index futures — block only	€ 0.03	€ 0.32	<b>€ 0.35</b>	€ 0.04	€ 0.36	<b>€ 0.40</b>	N/A	€ 0.30	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A
BEL20, CAC 40, PSI 20 Index options — block only	€ 0.03	€ 0.32	<b>€ 0.35</b>	€ 0.04	€ 0.36	<b>€ 0.40</b>	€ 0.30	N/A	N/A	€ 200	€ 1,800	<b>€ 2,000</b>	€ 2,000	N/A	€ 240	€ 2,160	<b>€ 2,400</b>	€ 2,000	N/A
FTSE 100 Equally Weighted Net Total Return (NTR) Index futures — block only	£0.04	£0.36	<b>£0.40</b>	£0.05	£0.45	<b>£0.50</b>	N/A	£0.20	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A
FTSE 100 Total Return Index futures - block only	£0.04	£0.34	<b>£0.38</b>	£0.05	£0.38	<b>£0.43</b>	N/A	£0.20	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A
FTSEurofirst 80, FTSEurofirst 100 Index futures and options — block only	£0.05	£0.45	<b>£0.50</b>	£0.06	£0.54	<b>£0.60</b>	£0.20	£0.20	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A
MSCI Regional & Country Specific, MSCI Europe Sectors, MSCI World Sectors, MSCI Factor and MSCI Currency Hedged Index futures — block only	£0.05	£0.45	<b>£0.50</b>	£0.06	£0.54	<b>£0.60</b>	N/A	£0.20	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A
Russell Europe SMID 300 Net Return Index futures - block only	€ 0.04	€ 0.36	<b>€ 0.40</b>	€ 0.05	€ 0.45	<b>€ 0.50</b>	N/A	€ 0.30	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A
Russell UK MID 150 Net Return Index futures - block only	£0.04	£0.34	<b>£0.38</b>	£0.05	£0.38	<b>£0.43</b>	N/A	£0.20	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A	N/A	N/A	<b>N/A</b>	N/A	N/A

NOTES

<sup>1</sup> Delivery fees are charged per bargain

<sup>2</sup> For trades with multiple legs, each leg is charged separately, up to a fee cap (i.e. For these purposes, each leg is treated as a separate transaction)

<sup>3</sup> Recognised Strategy Trades in UK Stock Option and FTSE 100 Index Option contracts will be charged 1.5 times the maximum per lot leg rate. In circumstances where the Strategy fee discount results in a higher fee than the total per leg fee, the lower of the two fees will be charged.

<sup>4</sup> Both FTSE 100 Declared Dividend Index Futures and FTSE 100 Dividend Index Futures RDSA Withholding

<sup>5</sup> Delayed publication only applies to those contracts listed both on the Central Limit Orderbook and ICE Block

Trading and Clearing fees do not apply to the stock leg of a stock contingent trade, only Delivery fees per bargain apply