

# EXCHANGE & CLEARING FEES



## INTEREST RATE PRODUCTS

### TRANSACTION FEES (PER SIDE PER LOT)

CONTRACT LEVIES — EURODOLLAR	FEE (\$)		
	EXCHANGE	CLEARING	TOTAL
Cash Settlement	—	0.06	0.06
EFP/EFS/Block	0.025	0.225	0.250
Futures Contracts	0.075	0.175	0.250

CONTRACT LEVIES — DTCC GCF REPO INDEX	FEE (\$)		
	EXCHANGE	CLEARING	TOTAL
Cash Settlement	—	0.06	0.06
EFP/EFS/Block	0.086	0.774	0.860
Futures Contracts	0.183	0.427	0.610

CONTRACT LEVIES — EONIA, EONIA SWAP INDEX, EURIBOR®, SHORT STERLING, EUROSWISS <sup>1</sup> Excludes Eonia and Eonia Swap Index	FEE (£)		
	EXCHANGE	CLEARING	TOTAL
Basis/Block	0.08	0.20	0.28
Block with Delayed Publication <sup>1</sup>	0.04	0.34	0.38
Cash Settlement	0.00	0.25	0.25
Futures Contracts	0.08	0.20	0.28
Options Contracts <sup>1</sup>	0.07	0.18	0.25
Option Exercise	0.00	0.25	0.25

CONTRACT LEVIES — SHORT, MEDIUM, LONG AND ULTRA-LONG GILTS	FEE (£)		
	EXCHANGE	CLEARING	TOTAL
Basis/Block	0.08	0.20	0.28
Block with Delayed Publication	0.04	0.34	0.38
Deliveries	0.00	2.50	2.50
Futures Contracts	0.08	0.20	0.28
Options Contracts (Long Gilt only)	0.08	0.20	0.28
Option Exercise (Long Gilt only)	0.00	0.20	0.20

CONTRACT LEVIES — EURO, STERLING, SWISS FRANC, U.S. DOLLAR SWAPNOTE® <sup>2</sup> Only Euro Swapnote®	FEE (£)		
	EXCHANGE	CLEARING	TOTAL
Basis/Block	0.05	0.13	0.18
Block with Delayed Publication	0.03	0.25	0.28
Cash Settlement	0.00	0.15	0.15
Futures Contracts	0.05	0.13	0.18
Options Contracts <sup>2</sup>	0.05	0.13	0.18
Option Exercise <sup>2</sup>	0.00	0.15	0.15

CONTRACT LEVIES — EUROPEAN GOVERNMENT BONDS (GERMAN, ITALIAN, SPANISH, SWISS)	FEE (£)		
	EXCHANGE	CLEARING	TOTAL
Basis/Block	0.05	0.13	0.18
Block with Delayed Publication	0.03	0.25	0.28
Deliveries	0.00	2.50	2.50
Futures Contracts	0.05	0.13	0.18

CONTRACT LEVIES — NON-CUSTOM EURIBOR & GBP LIBOR ERIS INTEREST RATE FUTURES 1-10YR TENOR	FEE (£)		
	EXCHANGE	CLEARING	TOTAL
Basis/Block	0.10	0.40	0.50
Block with Delayed Publication	0.14	0.56	0.70
Cash Settlement	0.10	0.40	0.50
Futures Contracts	0.10	0.40	0.50

CONTRACT LEVIES — CUSTOM EURIBOR AND GBP LIBOR ERIS INTEREST RATE FUTURES & NON-CUSTOM 30YR TENOR	FEE (£)		
	EXCHANGE	CLEARING	TOTAL
Basis/Block	0.20	0.80	1.00
Block with Delayed Publication	0.28	1.12	1.40
Cash Settlement	0.20	0.80	1.00
Futures Contracts	0.20	0.80	1.00

CONTRACT LEVIES — SONIA INDEXED FUTURES (ONE MONTH & THREE MONTH)	FEE (£)		
	EXCHANGE	CLEARING	TOTAL
Basis/Block	0.11	0.45	0.56
Block with Delayed Publication	0.22	0.90	1.12
Cash Settlement	0.00	0.56	0.56
Futures Contracts	0.11	0.45	0.56

CONTRACT LEVIES — SOFR 1 MONTH INDEXED FUTURES	FEE (\$)		
	EXCHANGE	CLEARING	TOTAL
Basis/Block	0.20	0.80	1.00
Block with Delayed Publication	0.40	1.60	2.00
Cash Settlement	0.00	1.00	1.00
Futures Contracts	0.20	0.80	1.00

CONTRACT LEVIES — SOFR 3 MONTH INDEXED FUTURES	FEE (\$)		
	EXCHANGE	CLEARING	TOTAL
Basis/Block	0.20	0.80	1.00
Block with Delayed Publication	0.40	1.60	2.00
Cash Settlement	0.00	1.00	1.00
Futures Contracts	0.20	0.80	1.00