

# Exchange & clearing fees

## ICE Futures Europe

### Interest rate products

#### Transaction fees (per side per lot)

Contract Levies – Three Month Euribor* & Options	Fee (£)		
	Exchange	Clearing	Total
Futures Contracts	0.08	0.20	0.28
Futures Basis/Block	0.08	0.20	0.28
Futures Block with Deferred Publication	0.14	0.36	0.50
Cash Settlement	0.00	0.28	0.28
Options Contracts	0.08	0.20	0.28
Options Block	0.08	0.20	0.28
Options Block with Deferred Publication	0.14	0.36	0.50
Option Exercise	0.00	0.28	0.28
Contract Levies – Three Month €STR Indexed Futures & Options	Fee (£)		
	Exchange	Clearing	Total
Futures Contracts	0.08	0.20	0.28
Futures Blocks	0.08	0.20	0.28
Futures Block with Deferred Publication	0.14	0.36	0.50
Cash Settlement	0.00	0.28	0.28
Options Contract	0.08	0.20	0.28
Options Basis/Block	0.08	0.20	0.28
Options Block with Deferred Publication	0.14	0.36	0.50
Option Exercise	0.00	0.28	0.28
Contract Levies – €STR Indexed Futures (One Month & ECB Dated)	Fee (£)		
	Exchange	Clearing	Total
Futures Contracts	0.11	0.45	0.56
Futures Basis/Block	0.11	0.45	0.56
Futures Block with Deferred Publication	0.22	0.90	1.12
Cash Settlement	0.00	0.56	0.56
Contract Levies – Long EU Bond Index	Fee (£)		
	Exchange	Clearing	Total
Futures Contracts	0.03	0.07	0.10
Futures Basis/Block	0.03	0.07	0.10
Futures Block with Deferred Publication	0.06	0.14	0.20
Cash Settlement	0.00	0.10	0.10

Contract Levies – SONIA Indexed Futures (One Month, Three Month & MPC Dated)	Fee (£)		
	Exchange	Clearing	Total
Futures Contracts	0.12	0.48	0.60
Futures Basis/Block	0.12	0.48	0.60
Futures Block with Deferred Publication	0.24	0.96	1.20
Cash Settlement	0.00	0.60	0.60
Options Contracts (Three Month only)	0.12	0.48	0.60
Options Block (Three Month only)	0.12	0.48	0.60
Options Block with Deferred Publication (Three Month only)	0.24	0.96	1.20
Option Exercise (Three Month only)	0.00	0.60	0.60
Contract Levies – Short, Medium, Long, Ultra-Long Gilts and Long Gilt Options	Fee (£)		
	Exchange	Clearing	Total
Futures Contracts	0.11	0.29	0.40
Futures Basis/Block	0.11	0.31	0.42
Futures Block with Deferred Publication	0.15	0.42	0.57
Deliveries	0.00	2.62	2.62
Options Contracts (Long Gilt only)	0.11	0.29	0.40
Options Block (Long Gilt only)	0.11	0.31	0.42
Options Block With Deferred Publication (Long Gilt only)	0.15	0.42	0.57
Option Exercise (Long Gilt only)	0.00	0.40	0.40
Contract Levies – EURO, SOFR Swapnote* Futures	Fee (£)		
	Exchange	Clearing	Total
Futures Contracts	0.05	0.13	0.18
Futures Basis/Block	0.05	0.13	0.18
Futures Block with Deferred Publication	0.03	0.25	0.28
Cash Settlement	0.00	0.15	0.15
Contract Levies – European Government Bonds (German, Italian, Spanish, Swiss, French)	Fee (£)		
	Exchange	Clearing	Total
Futures Contracts	0.05	0.13	0.18
Futures Basis/Block	0.05	0.13	0.18
Block with Deferred Publication	0.03	0.25	0.28
Cash Settlement	0.00	2.50	2.50
Contract Levies – SOFR Month Indexed Futures (One Month & Three Months)	Fee (£)		
	Exchange	Clearing	Total
Futures Contracts	0.20	0.80	1.00
Futures Basis/Block	0.20	0.80	1.00
Futures Block with Deferred Publication	0.40	1.60	2.00
Cash Settlement	0.00	1.00	1.00
Contract Levies – SARON* Indexed Futures	Fee (€)		
	Exchange	Clearing	Total
Futures Contracts	0.12	0.48	0.60
Futures Basis/Block	0.12	0.48	0.60
Futures Block with Deferred Publication	0.17	0.68	0.85
Cash Settlement	0.00	0.60	0.60

Contract levies— ICNL 3M EURIBOR® & ICNL 3M ESTR	Fee (€)		
	Exchange	Clearing	Total
Futures Contracts	0.10	0.23	0.33
Futures Basis/Block	0.10	0.23	0.33
Futures Block with Deferred Publication	0.16	0.42	0.58
Cash Settlement	0.00	0.33	0.33

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