

ICE FUTURES EUROPE

EXCHANGE & CLEARING FEES

INTEREST RATE PRODUCTS

TRANSACTION FEES (PER SIDE PER LOT)

CONTRACT LEVIES — EURODOLLAR	FEE (\$)		
	EXCHANGE	CLEARING	TOTAL
Futures Contracts	0.075	0.175	0.25
Futures Basis/Block	0.025	0.225	0.25
Cash Settlement	0.00	0.06	0.06

CONTRACT LEVIES — EURIBOR®, SHORT STERLING, EUROSUISS	FEE (£)		
	EXCHANGE	CLEARING	TOTAL
Futures Contracts	0.08	0.20	0.28
Futures Basis/Block	0.08	0.20	0.28
Futures Block with Delayed Publication	0.04	0.34	0.38
Cash Settlement	0.00	0.25	0.25
Options Contracts	0.07	0.18	0.25
Options Block	0.07	0.18	0.25
Options Block with Delayed Publication	0.04	0.34	0.38
Option Exercise	0.00	0.25	0.25

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

CONTRACT LEVIES — EURO, STERLING, SWISS FRANC, U.S. DOLLAR SWAPNOTE®	FEE (£)		
	EXCHANGE	CLEARING	TOTAL
Futures Contracts	0.05	0.13	0.18
Futures Basis/Block	0.05	0.13	0.18
Futures Block with Delayed Publication	0.03	0.25	0.28
Cash Settlement	0.00	0.15	0.15

CONTRACT LEVIES — EUROPEAN GOVERNMENT BONDS (GERMAN, ITALIAN, SPANISH, SWISS)	FEE (£)		
	EXCHANGE	CLEARING	TOTAL
Futures Contracts	0.05	0.13	0.18
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

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

CONTRACT LEVIES — GBP SONIA ERS INTEREST RATE FUTURES 30YR TENOR	FEE (£)		
	EXCHANGE	CLEARING	TOTAL
Futures Contracts	0.20	0.80	1.00
Futures Basis/Block	0.20	0.80	1.00
Futures Block with Delayed Publication	0.28	1.12	1.40
Cash Settlement	0.20	0.80	1.00

CONTRACT LEVIES — EUR ERS EURIBOR® INTEREST RATE FUTURES 1-10YR TENOR	FEE (£)		
	EXCHANGE	CLEARING	TOTAL
Futures Contracts	0.10	0.40	0.50
Futures Basis/Block	0.10	0.40	0.50
Futures Block with Delayed Publication	0.14	0.56	0.70
Cash Settlement	0.10	0.40	0.50

CONTRACT LEVIES — EUR ERS EURIBOR® INTEREST RATE FUTURES 30YR TENOR	FEE (£)		
	EXCHANGE	CLEARING	TOTAL
Futures Contracts	0.20	0.80	1.00
Futures Basis/Block	0.20	0.80	1.00
Futures Block with Delayed Publication	0.28	1.12	1.40
Cash Settlement	0.20	0.80	1.00

CONTRACT LEVIES — EURO OVERNIGHT RATE INDEX FUTURES	FEE (£)		
	EXCHANGE	CLEARING	TOTAL
Futures Contracts	0.11	0.45	0.56
Futures Basis/Block	0.11	0.45	0.56
Futures Block with Delayed Publication	0.22	0.90	1.12
Cash Settlement	0.00	0.56	0.56

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

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 Delayed 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	0.10	0.40	0.50
Futures Basis/Block	0.10	0.40	0.50
Futures Block with Delayed Publication	0.14	0.56	0.70
Cash Settlement	0.00	0.50	0.50

CONTRACT LEVIES — DTCC GCF REPO INDEX	FEE (\$)		
	EXCHANGE	CLEARING	TOTAL
Futures Contracts	0.183	0.427	0.61
Futures Basis/Block	0.086	0.774	0.86
Cash Settlement	0.00	0.06	0.06