Feb 2025

Exchange & clearing fees

ICE Futures Europe

Interest rate products

Transaction fees (per side per lot)

Contract Levies – Euribor®	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	0.14	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 Delayed Publication	0.14	0.36	0.50
Option Exercise	0.00	0.28	0.28

Contract Levies – Short, Medium, Long and Ultra-Long Gilts	Fee (£)		
	Exchange	Clearing	Total
Futures Contracts	0.10	0.28	0.38
Futures Basis/Block	0.11	0.29	0.40
Futures Block with Delayed Publication	0.15	0.40	0.55
Deliveries	0.00	2.60	2.60
Options Contracts (Long Gilt only)	0.10	0.28	0.38
Options Block (Long Gilt only)	0.11	0.29	0.40
Options Block with Delayed Publication (Long Gilt only)	0.15	0.40	0.55
Option Exercise (Long Gilt only)	0.00	0.38	0.38

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 Delayed Publication	0.03	0.25	0.28
Cash Settlement	0.00	0.15	0.15

Contract Levies – European Government Bonds (French, German, Italian, Spanish, Swiss)	Fee (£)		
	Exchange	Clearing	Total
Futures Contracts	0.05	0.13	0.18
Futures Basis/Block	0.05	0.13	0.18
Block with Delayed Publication	0.03	0.25	0.28
Delivery	0.00	2.50	2.50

Contract Levies – EU Bond Index Futures	Fee (£)		
	Exchange	Clearing	Total
Futures Contracts	0.03	0.07	0.10
Futures Basis/Block	0.03	0.07	0.10
Block with Delayed Publication	0.06	0.14	0.20
Cash Settlement	0.03	0.07	0.10

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 Delayed Publication	0.22	0.90	1.12
Cash Settlement	0.00	0.56	0.56

Contract Levies – Three Month €STR Indexed Futures	Fee (£)		
	Exchange	Clearing	Total
Futures Contracts	0.08	0.20	0.28
Futures Blocks	0.08	0.20	0.28
Futures Block with Delayed Publication	0.14	0.36	0.50
Cash Settlement	0.00	0.28	0.28

Contract Levies – Three Month €STR Indexed Options	Fee (£)		
	Exchange	Clearing	Total
Options Contract	0.08	0.20	0.28
Options Basis/Block	0.08	0.20	0.28
Options Block with Delayed Publication	0.14	0.36	0.50
Option Exercise	0.00	0.28	0.28

Contract Levies – SOFR Month Indexed Futures (One Month & Three Months)		Fee (£)	
	Exchange	Clearing	Total
Futures Contracts	0.20	0.80	1.00
Futures Blocks	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 – SONIA Indexed Futures (One Month, Three Month & MPC 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 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 – 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 Delayed Publication	0.17	0.68	0.85
Cash Settlement	0.00	0.60	0.60