

Rolling Financing Rates

The Swap figures below are an indication only. The actual figures used in the calculation may be slightly different due to rounding to two decimal places.

The following is the swap value per 1 lot in LION Trader

26/04/2024

| Cross | Days | Account Type GBP | | Account Type USD | | Account Type EUR | |
|------------|------|---------------------|----------|---------------------|----------|---------------------|----------|
| | | Roll Sell | Roll Buy | Roll Sell | Roll Buy | Roll Sell | Roll Buy |
| [A] | | | | | | | |
| AUD/CAD | 1 | 0.00585 | -0.02341 | 0.00732 | -0.02929 | 0.00682 | -0.0273 |
| AUD/CHF | 2 | -0.10514 | 0.05257 | -0.13155 | 0.06577 | -0.12261 | 0.0613 |
| AUD/JPY | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AUD/NZD | 1 | 0.00951 | -0.02377 | 0.0119 | -0.02974 | 0.01109 | -0.02772 |
| AUD/USD | 1 | 0.00799 | -0.03197 | 0.01 | -0.04 | 0.00932 | -0.03728 |
| [C] | | | | | | | |
| CAD/CHF | 2 | -0.14894 | 0.08761 | -0.18636 | 0.10962 | -0.17369 | 0.10217 |
| CAD/JPY | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| CHF/JPY | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [E] | | | | | | | |
| EUR/AUD | 2 | 0.00521 | -0.05211 | 0.00652 | -0.06519 | 0.00608 | -0.06077 |
| EUR/CAD | 2 | 0.0117 | -0.08193 | 0.01464 | -0.10251 | 0.01365 | -0.09554 |
| EUR/CHF | 2 | -0.12266 | 0.06133 | -0.15347 | 0.07674 | -0.14304 | 0.07152 |
| EUR/GBP | 2 | 0.02 | -0.09 | 0.02503 | -0.11262 | 0.02332 | -0.10494 |
| EUR/JPY | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| EUR/NOK | 2 | 0.0073 | -0.01459 | 0.00913 | -0.01826 | 0.00851 | -0.01701 |
| EUR/NZD | 2 | 0.04754 | -0.09507 | 0.05949 | -0.11898 | 0.05544 | -0.11087 |
| EUR/PLN | 2 | 0.05962 | -0.13911 | 0.07461 | -0.17409 | 0.06951 | -0.1622 |
| EUR/SEK | 2 | -0.00735 | 0.00294 | -0.00919 | 0.00368 | -0.00857 | 0.00343 |
| EUR/SGD | 2 | 0.01176 | -0.07057 | 0.01472 | -0.0883 | 0.01371 | -0.08228 |
| EUR/TRY | 2 | 1.22594 | -3.67783 | 1.53735 | -4.61205 | 1.42944 | -4.28831 |
| EUR/USD | 2 | 0.06393 | -0.07992 | 0.08 | -0.1 | 0.07456 | -0.0932 |
| EUR/ZAR | 2 | 0.12608 | -0.21014 | 0.15776 | -0.26293 | 0.14701 | -0.24502 |
| [G] | | | | | | | |
| GBP/AUD | 1 | -0.03127 | 0.01303 | -0.03911 | 0.0163 | -0.03646 | 0.01519 |
| GBP/CAD | 1 | -0.01756 | 0.00293 | -0.02197 | 0.00366 | -0.02047 | 0.00341 |
| GBP/CHF | 2 | -0.19275 | 0.15771 | -0.24117 | 0.19732 | -0.22478 | 0.18391 |
| GBP/JPY | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| GBP/NZD | 1 | 0.00475 | -0.02377 | 0.00595 | -0.02974 | 0.00554 | -0.02772 |
| GBP/USD | 1 | 0.004 | -0.01998 | 0.005 | -0.025 | 0.00466 | -0.0233 |
| [H] | | | | | | | |
| HKD/JPY | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| HUF/JPY | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [M] | | | | | | | |
| MXN/JPY | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [N] | | | | | | | |
| NOK/JPY | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| NZD/CAD | 1 | -0.00585 | 0.00585 | -0.00732 | 0.00732 | -0.00682 | 0.00682 |
| NZD/CHF | 2 | -0.08761 | 0.07009 | -0.10962 | 0.0877 | -0.10217 | 0.08174 |
| NZD/JPY | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| NZD/USD | 1 | -0.00799 | 0.0008 | -0.01 | 0.001 | -0.00932 | 0.00093 |
| [P] | | | | | | | |
| PLN/JPY | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [S] | | | | | | | |
| SEK/JPY | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| SGD/JPY | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [T] | | | | | | | |
| TRY/JPY | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [U] | | | | | | | |
| USD/CAD | 1 | -0.02926 | 0.00293 | -0.03661 | 0.00366 | -0.03412 | 0.00341 |
| USD/CHF | 2 | -0.17523 | 0.10514 | -0.21924 | 0.13155 | -0.20434 | 0.12261 |
| USD/HKD | 2 | -0.03063 | 0.01838 | -0.03833 | 0.023 | -0.03572 | 0.02143 |
| USD/HUF | 2 | -0.91698 | -0.48033 | -1.14744 | -0.60104 | -1.06939 | -0.56015 |
| USD/JPY | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| USD/MXN | 2 | 0.13936 | -0.27872 | 0.17438 | -0.34877 | 0.16252 | -0.32504 |
| USD/PLN | 2 | 0.01987 | -0.11925 | 0.02487 | -0.14922 | 0.02317 | -0.13903 |
| USD/SGD | 2 | -0.05881 | 0.01176 | -0.07359 | 0.01472 | -0.06857 | 0.01371 |
| USD/TRY | 1 | 0.04914 | -0.78629 | 0.06149 | -0.9839 | 0.05718 | -0.91484 |
| USD/ZAR | 2 | 0.0084 | -0.12607 | 0.01052 | -0.15776 | 0.0098 | -0.14701 |
| [Z] | | | | | | | |
| ZAR/JPY | 0 | 0 | 0 | 0 | 0 | 0 | 0 |