

## Rolling Financing Rates

The swap figures below are indicative only. The actual figures used in the calculation may vary slightly due to rounding to two decimal places. Below is the swap value per 1 lot in LION Trader.

26/07/2024

Cross	Days	Account Type GBP		Account Type USD		Account Type EUR	
		Roll Sell	Roll Buy	Roll Sell	Roll Buy	Roll Sell	Roll Buy
<b>[A]</b>							
AUD/CAD	1	0.00563	-0.02251	0.00723	-0.02893	0.00667	-0.02668
AUD/CHF	1	-0.05295	0.02648	-0.06805	0.03403	-0.06275	0.03138
AUD/JPY	1	-0.07127	0	-0.09159	0	-0.08445	0
AUD/NZD	1	0.00916	-0.02291	0.01177	-0.02944	0.01086	-0.02714
AUD/USD	1	0.00778	-0.03113	0.01	-0.04	0.00922	-0.03688
<b>[C]</b>							
CAD/CHF	1	-0.07501	0.04413	-0.0964	0.05671	-0.0889	0.05229
CAD/JPY	1	-0.08088	0.03538	-0.10393	0.04547	-0.09583	0.04193
CHF/JPY	1	-0.03538	0.0278	-0.04547	0.03572	-0.04193	0.03294
<b>[E]</b>							
EUR/AUD	1	0.00254	-0.02544	0.00327	-0.03269	0.00301	-0.03014
EUR/CAD	1	0.00563	-0.0394	0.00723	-0.05063	0.00667	-0.04669
EUR/CHF	1	-0.06178	0.03089	-0.07939	0.0397	-0.07321	0.03661
EUR/GBP	1	0.01	-0.045	0.01285	-0.05783	0.01185	-0.05332
EUR/JPY	1	-0.12131	0.08593	-0.15589	0.11042	-0.14375	0.10182
EUR/NOK	1	0.00352	-0.00705	0.00453	-0.00906	0.00418	-0.00835
EUR/NZD	1	0.02291	-0.04581	0.02944	-0.05887	0.02714	-0.05428
EUR/PLN	1	0.02955	-0.06895	0.03796	-0.08857	0.03501	-0.0817
EUR/SEK	1	-0.00359	0.00144	-0.00462	0.00185	-0.00426	0.0017
EUR/SGD	1	0.00579	-0.03476	0.00744	-0.04466	0.00686	-0.04119
EUR/TRY	1	0.58699	-1.76096	0.75694	-2.27082	0.69554	-2.08662
EUR/USD	1	0.03113	-0.03891	0.04	-0.05	0.03688	-0.0461
EUR/ZAR	1	0.0636	-0.106	0.08173	-0.13622	0.07536	-0.1256
<b>[G]</b>							
GBP/AUD	1	-0.03053	0.01272	-0.03923	0.01635	-0.03617	0.01507
GBP/CAD	1	-0.01689	0.00281	-0.0217	0.00362	-0.02001	0.00334
GBP/CHF	1	-0.11473	0.06178	-0.14744	0.07939	-0.13596	0.07321
GBP/JPY	1	-0.1668	0.11626	-0.21435	0.1494	-0.19765	0.13776
GBP/NZD	1	0.00458	-0.02291	0.00589	-0.02944	0.00543	-0.02714
GBP/USD	1	0.00389	-0.01945	0.005	-0.025	0.00461	-0.02305
<b>[H]</b>							
HKD/JPY	1	-0.17691	0.12637	-0.22734	0.16239	-0.20963	0.14973
HUF/JPY	1	-0.08088	0.04044	-0.10393	0.05196	-0.09583	0.04792
<b>[M]</b>							
MXN/JPY	1	-0.25273	0.01264	-0.32477	0.01624	-0.29947	0.01497
<b>[N]</b>							
NOK/JPY	1	-0.10109	0.08088	-0.12991	0.10393	-0.11979	0.09583
NZD/CAD	1	-0.00563	0.00563	-0.00723	0.00723	-0.00667	0.00667
NZD/CHF	1	-0.04413	0.0353	-0.05671	0.04537	-0.05229	0.04184
NZD/JPY	1	-0.09351	0	-0.12017	0	-0.1108	0
NZD/USD	1	-0.00778	0.00078	-0.01	0.001	-0.00922	0.00092
<b>[P]</b>							
PLN/JPY	1	-0.03892	0.0187	-0.05001	0.02403	-0.04612	0.02216
<b>[S]</b>							
SEK/JPY	1	-0.1112	0.07077	-0.1429	0.09094	-0.13177	0.08385
SGD/JPY	1	-0.08593	0.05055	-0.11042	0.06495	-0.10182	0.05989
<b>[T]</b>							
TRY/JPY	1	-0.03437	0.01011	-0.04417	0.01299	-0.04073	0.01198
<b>[U]</b>							
USD/CAD	1	-0.02814	0.00281	-0.03617	0.00362	-0.03335	0.00334
USD/CHF	1	-0.09708	0.04413	-0.12476	0.05671	-0.11505	0.05229
USD/HKD	1	-0.01495	0.00897	-0.01921	0.01153	-0.01772	0.01063
USD/HUF	1	-0.4516	-0.23655	-0.58032	-0.30398	-0.5351	-0.28029
USD/JPY	1	-0.15164	0.08593	-0.19486	0.11042	-0.17968	0.10182
USD/MXN	1	0.06326	-0.12652	0.08129	-0.16258	0.07495	-0.14991
USD/PLN	1	0.00985	-0.05908	0.01265	-0.07592	0.01167	-0.07003
USD/SGD	1	-0.02896	0.00579	-0.03722	0.00744	-0.03432	0.00686
USD/TRY	1	0.11781	-1.06029	0.15139	-1.36249	0.13911	-1.25197
USD/ZAR	1	0.00424	-0.0636	0.00545	-0.08173	0.00502	-0.07536
<b>[Z]</b>							
ZAR/JPY	1	-0.0187	0.00253	-0.02403	0.00325	-0.02216	0.00299