

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.

17/07/2024

Cross	Days	Account Type GBP		Account Type USD		Account Type EUR	
		Roll Sell	Roll Buy	Roll Sell	Roll Buy	Roll Sell	Roll Buy
(A)							
AUD/CAD	3	0.01691	-0.06765	0.02194	-0.08776	0.02013	-0.08053
AUD/CHF	3	-0.15525	0.07762	-0.20138	0.10069	-0.18477	0.09238
AUD/JPY	3	-0.21749	0	-0.28218	0	-0.25891	0
AUD/NZD	3	0.02798	-0.06994	0.0363	-0.09074	0.0333	-0.08326
AUD/USD	3	0.02312	-0.09249	0.03	-0.12	0.02753	-0.11011
(C)							
CAD/CHF	3	-0.21993	0.12937	-0.28529	0.16782	-0.26176	0.15397
CAD/JPY	3	-0.23355	0.10218	-0.30301	0.13257	-0.27803	0.12164
CHF/JPY	3	-0.10218	0.08028	-0.13257	0.10416	-0.12164	0.09557
(E)							
EUR/AUD	3	0.00779	-0.07785	0.0101	-0.101	0.00927	-0.09268
EUR/CAD	3	0.01691	-0.11838	0.02194	-0.15359	0.02013	-0.14093
EUR/CHF	3	-0.18112	0.09056	-0.23494	0.11747	-0.21556	0.10778
EUR/GBP	3	0.03	-0.135	0.03892	-0.17515	0.03571	-0.16071
EUR/JPY	3	-0.35032	0.24814	-0.45451	0.32195	-0.41704	0.2954
EUR/NOK	3	0.01072	-0.02145	0.01391	-0.02782	0.01277	-0.02553
EUR/NZD	3	0.06994	-0.13988	0.09074	-0.18149	0.08326	-0.16652
EUR/PLN	3	0.08828	-0.20599	0.11453	-0.26723	0.1051	-0.24522
EUR/SEK	3	-0.01091	0.00437	-0.01416	0.00566	-0.01299	0.0052
EUR/SGD	3	0.0172	-0.10321	0.02232	-0.1339	0.02048	-0.12287
EUR/TRY	3	1.74822	-5.24466	2.27044	-6.81133	2.08117	-6.2435
EUR/USD	3	0.09249	-0.11561	0.12	-0.15	0.11011	-0.13763
EUR/ZAR	3	0.1922	-0.32034	0.24923	-0.41538	0.22881	-0.38135
(G)							
GBP/AUD	3	-0.09342	0.03893	-0.1212	0.0505	-0.11121	0.04634
GBP/CAD	3	-0.05074	0.00846	-0.06582	0.01097	-0.0604	0.01007
GBP/CHF	3	-0.33637	0.18112	-0.43632	0.23494	-0.40033	0.21556
GBP/JPY	3	-0.48169	0.33572	-0.62496	0.43558	-0.57343	0.39966
GBP/NZD	3	0.01399	-0.06994	0.01815	-0.09074	0.01665	-0.08326
GBP/USD	3	0.01156	-0.05781	0.015	-0.075	0.01376	-0.06882
(H)							
HKD/JPY	3	-0.51088	0.36492	-0.66283	0.47345	-0.60818	0.43442
HUF/JPY	3	-0.23355	0.11677	-0.30301	0.1515	-0.27803	0.13901
(M)							
MXN/JPY	3	-0.74443	0.03649	-0.96584	0.04735	-0.88621	0.04344
(N)							
NOK/JPY	3	-0.29193	0.23355	-0.37876	0.30301	-0.34753	0.27803
NZD/CAD	3	-0.01691	0.01691	-0.02194	0.02194	-0.02013	0.02013
NZD/CHF	3	-0.12937	0.1035	-0.16782	0.13425	-0.15397	0.12318
NZD/JPY	3	-0.27734	0	-0.35982	0	-0.33016	0
NZD/USD	3	-0.02312	0.00231	-0.03	0.003	-0.02753	0.00275
(P)							
PLN/JPY	3	-0.11239	0.05401	-0.14582	0.07007	-0.1338	0.06429
(S)							
SEK/JPY	3	-0.29193	0.17516	-0.37876	0.22726	-0.34753	0.20852
SGD/JPY	3	-0.24814	0.14597	-0.32195	0.18938	-0.2954	0.17377
(T)							
TRY/JPY	3	-0.09926	0.02919	-0.12878	0.03788	-0.11816	0.03475
(U)							
USD/CAD	3	-0.08456	0.00846	-0.1097	0.01097	-0.10066	0.01007
USD/CHF	3	-0.28462	0.12937	-0.36919	0.16782	-0.33874	0.15397
USD/HKD	3	-0.04442	0.02665	-0.05763	0.03458	-0.05288	0.03173
USD/HUF	3	-1.35011	-0.7072	-1.75165	-0.91753	-1.60723	-0.84188
USD/JPY	3	-0.4379	0.24814	-0.56814	0.32195	-0.5213	0.2954
USD/MXN	3	0.19636	-0.39272	0.25476	-0.50952	0.23375	-0.46751
USD/PLN	3	0.02942	-0.17655	0.03818	-0.22905	0.03503	-0.21019
USD/SGD	3	-0.08601	0.0172	-0.11159	0.02232	-0.10239	0.02048
USD/TRY	3	0.69999	-2.79995	0.90818	-3.63271	0.83247	-3.32986
USD/ZAR	3	0.01281	-0.19209	0.01662	-0.24923	0.01525	-0.22881
(Z)							
ZAR/JPY	3	-0.05401	0.0073	-0.07007	0.00947	-0.06429	0.00869