

Interest rates on cash collateral placed with SIX x-clear April 2022 to June 2021

|                      | 2022   |        |          |         | 2021     |          |         |           |        |        |        |  |
|----------------------|--------|--------|----------|---------|----------|----------|---------|-----------|--------|--------|--------|--|
|                      | April  | March  | February | January | December | November | October | September | August | July   | June   |  |
| <b>SECOM members</b> | CREDIT | CREDIT | CREDIT   | CREDIT  | CREDIT   | CREDIT   | CREDIT  | CREDIT    | CREDIT | CREDIT | CREDIT |  |
| CHF                  | -1.00% | -1.00% | -1.00%   | -1.00%  | -1.00%   | -1.00%   | -1.00%  | -1.00%    | -1.00% | -1.00% | -1.00% |  |
| EUR                  | -1.10% | -1.10% | -1.10%   | -1.10%  | -1.10%   | -1.10%   | -1.10%  | -1.10%    | -1.10% | -1.10% | -1.10% |  |
| GBP                  | 0.00%  | -0.10% | -0.10%   | -0.25%  | -0.40%   | -0.40%   | -0.40%  | -0.40%    | -0.40% | -0.40% | -0.40% |  |
| USD                  | 0.00%  | -0.40% | -0.40%   | -0.40%  | -0.40%   | -0.40%   | -0.40%  | -0.40%    | -0.40% | -0.40% | -0.40% |  |
| NOK                  | -0.25% | -0.50% | -0.50%   | -0.50%  | -0.75%   | -0.75%   | -0.75%  | -1.00%    | -1.00% | -1.00% | -1.00% |  |
| SEK                  | -1.00% | -1.00% | -1.00%   | -1.00%  | -1.00%   | -1.00%   | -1.00%  | -1.00%    | -0.75% | -0.75% | -0.75% |  |
| DKK                  | -1.25% | -1.25% | -1.25%   | -1.25%  | -1.25%   | -1.25%   | -1.25%  | -1.25%    | -1.25% | -1.25% | -1.25% |  |
| JPY                  | -0.50% | -0.50% | -0.50%   | -0.50%  | -0.50%   | -0.50%   | -0.50%  | -0.50%    | -0.50% | -0.50% | -0.50% |  |
| CAD                  | 0.00%  | -0.25% | -0.25%   | -0.25%  | -0.25%   | -0.25%   | -0.25%  | -0.25%    | -0.25% | -0.25% | -0.25% |  |
| AUD                  | -0.25% | -0.25% | -0.25%   | -0.25%  | -0.25%   | -0.25%   | -0.25%  | -0.25%    | -0.25% | -0.25% | -0.25% |  |
| NZD                  | 0.00%  | 0.00%  | 0.00%    | 0.00%   | 0.00%    | -0.25%   | -0.25%  | -0.25%    | -0.25% | -0.25% | -0.25% |  |
| <b>CLARA members</b> | CREDIT | CREDIT | CREDIT   | CREDIT  | CREDIT   | CREDIT   | CREDIT  | CREDIT    | CREDIT | CREDIT | CREDIT |  |
| CHF                  | -1.00% | -1.00% | -1.00%   | -1.00%  | -1.00%   | -1.00%   | -1.00%  | -1.00%    | -1.00% | -1.00% | -1.00% |  |
| EUR                  | -1.10% | -1.10% | -1.10%   | -1.10%  | -1.10%   | -1.10%   | -1.10%  | -1.10%    | -1.10% | -1.10% | -1.10% |  |
| GBP                  | 0.00%  | -0.10% | -0.10%   | -0.25%  | -0.40%   | -0.40%   | -0.40%  | -0.40%    | -0.40% | -0.40% | -0.40% |  |
| USD                  | 0.00%  | -0.40% | -0.40%   | -0.40%  | -0.40%   | -0.40%   | -0.40%  | -0.40%    | -0.40% | -0.40% | -0.40% |  |
| NOK                  | 0.25%  | 0.00%  | 0.00%    | 0.00%   | -0.25%   | -0.25%   | -0.25%  | -0.50%    | -0.50% | -0.50% | -0.50% |  |
| SEK                  | -1.00% | -1.00% | -1.00%   | -1.00%  | -1.00%   | -1.00%   | -1.00%  | -1.00%    | -0.75% | -0.75% | -0.75% |  |
| DKK                  | -1.25% | -1.25% | -1.25%   | -1.25%  | -1.25%   | -1.25%   | -1.25%  | -1.25%    | -1.25% | -1.25% | -1.25% |  |
| JPY                  | -0.50% | -0.50% | -0.50%   | -0.50%  | -0.50%   | -0.50%   | -0.50%  | -0.50%    | -0.50% | -0.50% | -0.50% |  |
| CAD                  | 0.00%  | -0.25% | -0.25%   | -0.25%  | -0.25%   | -0.25%   | -0.25%  | -0.25%    | -0.25% | -0.25% | -0.25% |  |
| AUD                  | -0.25% | -0.25% | -0.25%   | -0.25%  | -0.25%   | -0.25%   | -0.25%  | -0.25%    | -0.25% | -0.25% | -0.25% |  |
| NZD                  | 0.00%  | 0.00%  | 0.00%    | 0.00%   | 0.00%    | -0.25%   | -0.25%  | -0.25%    | -0.25% | -0.25% | -0.25% |  |