

# FrontLine SIX x-clear AG

## Appendix

### Adjustment to price list of SIX x-clear AG – valid as of 1 April 2022

#### 1.0 Settlement

SIX x-clear does not charge its Members for settlements of transactions concluded on SIX Swiss Exchange (SSX) for the time being. Any other settlements – incl. settlements of transactions executed on SSX which are cross-netted by SIX x-clear – are charged as follows:

Designation	Calculation method	Rate in CHF	VAT	Code
SIX x-clear CCP settlement international	per settlement	see below	0.00%	2600

Special markets		ID of SCO/CSD	Rate in CHF
ECx	Bridge settlements for non-bonds via Euroclear Bank into Clearstream Banking, Luxembourg*	BE.100'519	9.00

\* The use of bridge settlements has to be pre-agreed with the Member interested in this service, as for the time being, there are certain limitations to the configuration that needs to be taken into consideration.

#### 1.1 Late/failed settlements

**Note on CSDR-related penalties:** Please note that EU Central Securities Depository Regulation (CSDR)-related cash penalties for Members that caused settlement fails are not part of the SIX x-clear price list. These penalties will be reported, collected and distributed outside of the SIX x-clear fees process. Therefore, these CSDR penalties will not show up on any SIX x-clear fee reports or invoices. Details on CSDR can be found in the Operational Manual of SIX x-clear AG.

#### 1.2 Cash collateral

A securities collateral fee is applied on securities collateral placed with SIX x-clear by the Member (collateral provider). The fee is applied on the aggregated securities value per securities collateral classification category. For each security in a Member's collateral account, the value is calculated based on monthly average holdings evaluated at the month-end securities rate and month-end foreign exchange rates against CHF.

Securities collateral classification	Rate in BP p.a.	VAT	Code
CCP securities collateral maintenance fee "Premium"	5.00	0.00%	1250
CCP securities collateral maintenance fee "Standard"	15.00	0.00%	1250
CCP securities collateral maintenance fee "Other" (e.g. bonds that are not accepted as collateral by SIX x-clear)	15.00	0.00%	1250

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### Classification of securities collateral:

Collateral classification	Collateral type	Security rating	Days to maturity
Premium	Government bonds	BBB- and higher	8 days or more
Standard	Government bonds	Below BBB-	8 days or more
	Corporate bonds	Any rating	8 days or more
Other	Government bonds	Any rating	Less than 8 days
	Corporate bonds	Any rating	Less than 8 days
	Any other bonds	Any rating	Any maturity
	Any other securities	Any rating	Any maturity (incl. securities without maturity)

In this context, SIX x-clear AG draws the Members' attention to **clause 7.1, chapter 17.0 and clause 24.1** (liability) of the Rulebook of SIX x-clear AG stipulating that the Member is responsible for compliance with the applicable laws (in particular domestic and foreign tax, foreign exchange and stock market regulations as well as with company law and articles of association) with respect to the Clearing services obtained from SIX x-clear AG.