

Collateral Fee Relating to United States Treasury Security

February 24, 2014

Japan Securities Clearing Corporation

1. Matters Relating to the Conversion of United States Treasury Security (“US Treasuries”) into Japanese Yen (Article 5-2. 2(2) (a) of Rules on Fees for CDS Clearing Business)

The face value of US Treasuries shall be converted into Japanese Yen by the TTB rate vis-à-vis customers on the Tokyo Foreign Exchange Market on the day on which JSCC receives a request for deposit of such US Treasuries from a Clearing Participant.

2. Matters Relating to the Market Value of US Treasuries (Article 5-2.2(2) (b) of Rules on Fees for CDS Clearing Business)

The market value of US Treasuries shall be calculated using the final indicative market price on the New York market on the previous day, released by Interactive Data Corporation on the last day of each month.

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