

ICE Clear Credit Investment Update

ICC Portion of Investment Yield on Cash Balances (all currencies, house and client initial margin and guaranty fund) (bps)												
Investment Yield, Net of Expenses ¹	0-45	56-10	11-15	16-20	21-25	26-30	31-35	36-40	41-45	46-49	50 plus 1-100	101+
ICC Portion	0	1	2	3	4	5	6	7	8	9	10	10% of Investment Yield, Net of Expense

¹ Cash management expenses included external management fees, where utilized, and 1 bp for treasury related.