

LCH

Initial And Variation Margin Report

LCH Limited
10 Paternoster Square
London
United Kingdom
EC4M 7LS

Date 26/05/2026

Member PPR BNP PARIBAS

Account H

Currency GBP

Commodity Group RCL

Contract		Initial Margin	NLV/Variation Margin	Cont/Spot Margin	Additional Margin
RGB	Repos:	-204,906,386.52	0.00	0.00	0.00
RGB	Repos:	0.00	-22,545,588.68	0.00	0.00

Total initial margin : -204,906,386.52

Total variation margin : -22,545,588.68

Total spot credit : 0.00

Total spot debit : 0.00

Total additional margin : 0.00