

LCH

Collateral and Exposure Summary

LCH Limited
10 Paternoster Square
London
United Kingdom
EC4M 7LS



Date 26/05/2026

Member PPR BNP PARIBAS

Account F

Currency Of Risk

Reporting Currency	EUR Exchange Rate	Exposure Amount	Total Value Of Collateral	Liability Shortage	Expected Collateral	Call Amount	Return Amount	Return Excess	Excess Collateral Value
GBP	0.861700	-40,438,783.36	40,438,783.36	0.00		0.00	0.00	Y	0.00

Date 26/05/2026**Member** PPR BNP PARIBAS**Account** H**Currency Of Risk** GBP

Reporting Currency	EUR Exchange Rate	Exposure Amount	Total Value Of Collateral	Liability Shortage	Expected Collateral	Call Amount	Return Amount	Return Excess	Excess Collateral Value
EUR	1.000000	0.00	250,000,000.00	0.00		0.00	0.00	Y	0.00
GBP	0.861700	-227,451,975.20	12,026,975.20	0.00		0.00	32,885,692.96	Y	0.00
USD	1.164300	0.00	0.00	0.00		0.00	4,905,631.06	Y	0.00

