

# LCH

## Non Cash Collateral Holdings Report

LCH Limited  
10 Paternoster Square  
London  
United Kingdom  
EC4M 7LS



Date26/05/2026

MemberPPR

Sub AccH

Securities

| ISIN | CCY | Nominal | Haircut | Cover Calling Price | Pay Down Factor | Cover Value | Expiry Date | Custodian & Acc No. |
|------|-----|---------|---------|---------------------|-----------------|-------------|-------------|---------------------|
|------|-----|---------|---------|---------------------|-----------------|-------------|-------------|---------------------|

Triparty

| CCY | Nominal     | Cover Value | Expiry Date | Custodian                |
|-----|-------------|-------------|-------------|--------------------------|
| EUR | 250,000,000 | 250,000,000 | 31/12/2300  | EUROCLEAR BANK A/C 29061 |

Nominal Value – for Mortgage Backed Securities the Nominal displayed is the original Nominal prior to adjustment for pay down factors.  
Cover Value – the calculation has taken into account haircuts and any nominal adjustment due to pay down factors.