

LCH

SOD Non Cash Collateral Holdings Report

LCH Limited
10 Paternoster Square
London
United Kingdom
EC4M 7LS



Date 26/05/2026
Member PPR
Sub Acc H

Securities

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

CCY	Nominal	Cover Value	Expiry Date	Custodian
EUR	250,000,000.00	250,000,000.00	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.