

Monthly Collateral Fee Report



Monthly Collateral Fee Report

**LCH.Clearnet Limited
33 Aldgate High Street
Aldgate
London
EC3N 1EA**

Monthly Collateral Fee Report

Report as at 31/05/2026

Member PPR BNP PARIBAS

Summary of Monthly Collateral Fee

Account B

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	121.92	0.00

Account F

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	3,191.58	0.00

Account H

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	10,089.73	16,837.16
USD	2,503.97	0.00

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Member PPR BNP PARIBAS
Account B
Currency GBP
Fee Type CSH COL FEE

Date	Position	Rate	Fee Amount
13/05/2026	2,648,779.23	0.28000	20.32
14/05/2026	2,648,779.23	0.28000	20.32
15/05/2026	2,648,779.23	0.28000	20.32
16/05/2026	2,648,779.23	0.28000	20.32
17/05/2026	2,648,779.23	0.28000	20.32
18/05/2026	2,648,779.23	0.28000	20.32
		Total	121.92

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Account F

Currency GBP

Fee Type CSH COL FEE

Market RDF

Date	Position	Rate	Fee Amount
01/05/2026	25,659,227.14	0.10000	70.30
02/05/2026	25,659,227.14	0.10000	70.30
03/05/2026	25,659,227.14	0.10000	70.30
04/05/2026	25,659,227.14	0.10000	70.30
05/05/2026	25,659,227.14	0.10000	70.30
06/05/2026	25,659,227.14	0.10000	70.30
07/05/2026	40,438,783.36	0.10000	110.79
08/05/2026	40,438,783.36	0.10000	110.79
09/05/2026	40,438,783.36	0.10000	110.79
10/05/2026	40,438,783.36	0.10000	110.79
11/05/2026	40,438,783.36	0.10000	110.79
12/05/2026	40,438,783.36	0.10000	110.79
13/05/2026	40,438,783.36	0.10000	110.79
14/05/2026	40,438,783.36	0.10000	110.79
15/05/2026	40,438,783.36	0.10000	110.79

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Account F

Currency GBP

Fee Type CSH COL FEE

Market RDF

Date	Position	Rate	Fee Amount
16/05/2026	40,438,783.36	0.10000	110.79
17/05/2026	40,438,783.36	0.10000	110.79
18/05/2026	40,438,783.36	0.10000	110.79
19/05/2026	40,438,783.36	0.10000	110.79
20/05/2026	40,438,783.36	0.10000	110.79
21/05/2026	40,438,783.36	0.10000	110.79
22/05/2026	40,438,783.36	0.10000	110.79
23/05/2026	40,438,783.36	0.10000	110.79
24/05/2026	40,438,783.36	0.10000	110.79
25/05/2026	40,438,783.36	0.10000	110.79
26/05/2026	40,438,783.36	0.10000	110.79
27/05/2026	40,438,783.36	0.10000	110.79
28/05/2026	40,438,783.36	0.10000	110.79
29/05/2026	40,438,783.36	0.10000	110.79
30/05/2026	40,438,783.36	0.10000	110.79
31/05/2026	40,438,783.36	0.10000	110.79
		Total	3,191.58

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Account H

Currency GBP

Fee Type CSH COL FEE

Date	Position	Rate	Fee Amount
06/05/2026	11,145,997.75	0.28000	85.50
07/05/2026	43,900,345.99	0.28000	336.77
08/05/2026	74,183,339.71	0.28000	569.08
09/05/2026	74,183,339.71	0.28000	569.08
10/05/2026	74,183,339.71	0.28000	569.08
11/05/2026	32,635,714.10	0.28000	250.36
12/05/2026	32,155,888.67	0.28000	246.68
13/05/2026	65,734,423.58	0.28000	504.26
14/05/2026	31,328,895.69	0.28000	240.33
15/05/2026	48,223,747.90	0.28000	369.94
16/05/2026	48,223,747.90	0.28000	369.94
17/05/2026	48,223,747.90	0.28000	369.94
18/05/2026	47,908,879.62	0.28000	367.52
19/05/2026	58,196,634.19	0.28000	446.44
20/05/2026	93,815,928.40	0.28000	719.68

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Account H
Currency GBP
Fee Type CSH COL FEE

Date	Position	Rate	Fee Amount
21/05/2026	70,257,769.37	0.28000	538.96
22/05/2026	42,797,518.46	0.28000	328.31
23/05/2026	42,797,518.46	0.28000	328.31
24/05/2026	42,797,518.46	0.28000	328.31
25/05/2026	42,797,518.46	0.28000	328.31
26/05/2026	64,525,837.22	0.28000	494.99
27/05/2026	71,193,327.07	0.28000	546.14
28/05/2026	43,353,172.04	0.28000	332.57
29/05/2026	36,901,400.20	0.28000	283.08
30/05/2026	36,901,400.20	0.28000	283.08
31/05/2026	36,901,400.20	0.28000	283.08
		Total	10,089.73

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Report as at 31/05/2026
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 Account H
 Currency GBP
 Fee Type NON CSH COL FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	722,604.22	Triparty France Conventional	EUROCLEAR BANK	0.09500	1.88
01/05/2026	1,064,345.82	Triparty UK Conventional	EUROCLEAR BANK	0.09500	2.77
01/05/2026	129,934,768.84	Triparty UK Inflation Linked	EUROCLEAR BANK	0.09500	338.19
02/05/2026	722,604.22	Triparty France Conventional	EUROCLEAR BANK	0.09500	1.88
02/05/2026	1,064,345.82	Triparty UK Conventional	EUROCLEAR BANK	0.09500	2.77
02/05/2026	129,934,768.84	Triparty UK Inflation Linked	EUROCLEAR BANK	0.09500	338.19
03/05/2026	722,604.22	Triparty France Conventional	EUROCLEAR BANK	0.09500	1.88
03/05/2026	1,064,345.82	Triparty UK Conventional	EUROCLEAR BANK	0.09500	2.77
03/05/2026	129,934,768.84	Triparty UK Inflation Linked	EUROCLEAR BANK	0.09500	338.19
04/05/2026	713,720.25	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	1.86
04/05/2026	819,047.23	Triparty Germany Conventional	EUROCLEAR BANK	0.09500	2.13
04/05/2026	167,479,495.66	Triparty France Conventional	EUROCLEAR BANK	0.09500	435.91
05/05/2026	797,075.27	Triparty Canada Conventional	EUROCLEAR BANK	0.09500	2.07
05/05/2026	9,349,142.12	Triparty AGCY KFW	EUROCLEAR BANK	0.11500	29.46
05/05/2026	24,183,597.29	Triparty France Conventional	EUROCLEAR BANK	0.09500	62.94
05/05/2026	25,685,682.54	Triparty France Inflation Linked	EUROCLEAR BANK	0.09500	66.85

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Date	Position	Collateral Group	Custodian	Rate	Fee Amount
05/05/2026	47,343,596.67	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	123.22
05/05/2026	54,728,771.32	Triparty SNAT EU	EUROCLEAR BANK	0.11500	172.43
06/05/2026	894,378.23	Triparty Luxembourg Conventional	EUROCLEAR BANK	0.09500	2.33
06/05/2026	1,736,672.68	Triparty Canada Conventional	EUROCLEAR BANK	0.09500	4.52
06/05/2026	2,598,706.10	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	6.76
06/05/2026	5,471,722.97	Triparty France Inflation Linked	EUROCLEAR BANK	0.09500	14.24
06/05/2026	8,670,161.98	Triparty SNAT EIB	EUROCLEAR BANK	0.11500	27.32
06/05/2026	13,495,495.00	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	35.13
06/05/2026	72,574,080.01	Triparty SNAT EU	EUROCLEAR BANK	0.11500	228.66
06/05/2026	94,838,202.68	Triparty France Conventional	EUROCLEAR BANK	0.09500	246.84
07/05/2026	1,730,520.47	Triparty Canada Conventional	EUROCLEAR BANK	0.09500	4.50
07/05/2026	3,063,358.19	Triparty Netherlands Conventional	EUROCLEAR BANK	0.09500	7.97
07/05/2026	3,534,728.00	Triparty UK Conventional	EUROCLEAR BANK	0.09500	9.20
07/05/2026	5,310,302.05	Triparty SNAT EFSF	EUROCLEAR BANK	0.11500	16.73
07/05/2026	8,322,841.62	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	21.66
07/05/2026	10,928,638.26	Triparty SNAT EU	EUROCLEAR BANK	0.11500	34.43

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Date	Position	Collateral Group	Custodian	Rate	Fee Amount
07/05/2026	17,301,472.36	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	45.03
07/05/2026	18,457,894.25	Triparty France Inflation Linked	EUROCLEAR BANK	0.09500	48.04
07/05/2026	29,453,112.22	Triparty Austria Conventional	EUROCLEAR BANK	0.09500	76.66
07/05/2026	117,947,132.57	Triparty France Conventional	EUROCLEAR BANK	0.09500	306.99
08/05/2026	1,033,888.32	Triparty AGCY Network Rail Service - Conventional	EUROCLEAR BANK	0.11500	3.26
08/05/2026	1,426,388.62	Triparty SNAT EU	EUROCLEAR BANK	0.11500	4.49
08/05/2026	1,751,320.51	Triparty SNAT EIB	EUROCLEAR BANK	0.11500	5.52
08/05/2026	6,641,290.71	Triparty AGCY Network Rail Service - Inflation Linked	EUROCLEAR BANK	0.11500	20.92
08/05/2026	7,644,051.86	Triparty AGCY KFW	EUROCLEAR BANK	0.11500	24.08
08/05/2026	7,783,560.08	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	20.26
08/05/2026	13,527,664.72	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	35.21
08/05/2026	21,171,750.25	Triparty Austria Conventional	EUROCLEAR BANK	0.09500	55.10
08/05/2026	24,264,915.88	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	63.16
08/05/2026	27,556,148.83	Triparty AGCY RENTENBANK	EUROCLEAR BANK	0.11500	86.82
08/05/2026	103,449,020.22	Triparty France Conventional	EUROCLEAR BANK	0.09500	269.25

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Date	Position	Collateral Group	Custodian	Rate	Fee Amount
09/05/2026	1,033,888.32	Triparty AGCY Network Rail Service - Conventional	EUROCLEAR BANK	0.11500	3.26
09/05/2026	1,426,388.62	Triparty SNAT EU	EUROCLEAR BANK	0.11500	4.49
09/05/2026	1,751,320.51	Triparty SNAT EIB	EUROCLEAR BANK	0.11500	5.52
09/05/2026	6,641,290.71	Triparty AGCY Network Rail Service - Inflation Linked	EUROCLEAR BANK	0.11500	20.92
09/05/2026	7,644,051.86	Triparty AGCY KFW	EUROCLEAR BANK	0.11500	24.08
09/05/2026	7,783,560.08	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	20.26
09/05/2026	13,527,664.72	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	35.21
09/05/2026	21,171,750.25	Triparty Austria Conventional	EUROCLEAR BANK	0.09500	55.10
09/05/2026	24,264,915.88	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	63.16
09/05/2026	27,556,148.83	Triparty AGCY RENTENBANK	EUROCLEAR BANK	0.11500	86.82
09/05/2026	103,449,020.22	Triparty France Conventional	EUROCLEAR BANK	0.09500	269.25
10/05/2026	1,033,888.32	Triparty AGCY Network Rail Service - Conventional	EUROCLEAR BANK	0.11500	3.26
10/05/2026	1,426,388.62	Triparty SNAT EU	EUROCLEAR BANK	0.11500	4.49
10/05/2026	1,751,320.51	Triparty SNAT EIB	EUROCLEAR BANK	0.11500	5.52
10/05/2026	6,641,290.71	Triparty AGCY Network Rail Service - Inflation Linked	EUROCLEAR BANK	0.11500	20.92

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10/05/2026	7,644,051.86	Triparty AGCY KFW	EUROCLEAR BANK	0.11500	24.08
10/05/2026	7,783,560.08	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	20.26
10/05/2026	13,527,664.72	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	35.21
10/05/2026	21,171,750.25	Triparty Austria Conventional	EUROCLEAR BANK	0.09500	55.10
10/05/2026	24,264,915.88	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	63.16
10/05/2026	27,556,148.83	Triparty AGCY RENTENBANK	EUROCLEAR BANK	0.11500	86.82
10/05/2026	103,449,020.22	Triparty France Conventional	EUROCLEAR BANK	0.09500	269.25
11/05/2026	2,302,765.30	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	5.99
11/05/2026	2,766,388.37	Triparty AGCY KFW	EUROCLEAR BANK	0.11500	8.72
11/05/2026	6,691,551.47	Triparty Germany Conventional	EUROCLEAR BANK	0.09500	17.42
11/05/2026	13,495,097.20	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	35.12
11/05/2026	21,306,574.93	Triparty SNAT EU	EUROCLEAR BANK	0.11500	67.13
11/05/2026	36,473,403.11	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	94.93
11/05/2026	133,089,219.61	Triparty France Conventional	EUROCLEAR BANK	0.09500	346.40
12/05/2026	792,007.31	Triparty Netherlands Conventional	EUROCLEAR BANK	0.09500	2.06
12/05/2026	2,540,785.92	Triparty AGCY KFW	EUROCLEAR BANK	0.11500	8.01

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Date	Position	Collateral Group	Custodian	Rate	Fee Amount
12/05/2026	5,826,558.15	Triparty France Inflation Linked	EUROCLEAR BANK	0.09500	15.17
12/05/2026	15,040,983.32	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	39.15
12/05/2026	23,915,793.62	Triparty France Conventional	EUROCLEAR BANK	0.09500	62.25
12/05/2026	167,833,871.67	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	436.83
13/05/2026	606,028.10	Triparty UK Inflation Linked	EUROCLEAR BANK	0.09500	1.58
13/05/2026	804,018.91	Triparty Germany Conventional	EUROCLEAR BANK	0.09500	2.09
13/05/2026	1,827,052.47	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	4.76
13/05/2026	2,550,005.90	Triparty AGCY KFW	EUROCLEAR BANK	0.11500	8.03
13/05/2026	4,886,961.17	Triparty Austria Conventional	EUROCLEAR BANK	0.09500	12.72
13/05/2026	6,036,686.02	Triparty SNAT EU	EUROCLEAR BANK	0.11500	19.02
13/05/2026	6,421,949.31	Triparty Canada Conventional	EUROCLEAR BANK	0.09500	16.71
13/05/2026	7,913,835.77	Triparty UK Conventional	EUROCLEAR BANK	0.09500	20.60
13/05/2026	14,275,312.19	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	37.15
13/05/2026	61,434,309.99	Triparty France Conventional	EUROCLEAR BANK	0.09500	159.90
13/05/2026	110,093,840.19	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	286.55
14/05/2026	703,618.00	Triparty Germany Conventional	EUROCLEAR BANK	0.09500	1.83

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Date	Position	Collateral Group	Custodian	Rate	Fee Amount
14/05/2026	926,378.36	Triparty Canada Conventional	EUROCLEAR BANK	0.09500	2.41
14/05/2026	1,214,811.59	Triparty AGCY KFW	EUROCLEAR BANK	0.11500	3.83
14/05/2026	14,496,536.75	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	37.73
14/05/2026	23,176,776.15	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	60.32
14/05/2026	30,569,553.88	Triparty AGCY KFW	EUROCLEAR BANK	0.11500	96.32
14/05/2026	36,757,242.39	Triparty France Conventional	EUROCLEAR BANK	0.09500	95.67
14/05/2026	53,220,425.78	Triparty SNAT EU	EUROCLEAR BANK	0.11500	167.68
14/05/2026	55,409,657.11	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	144.22
15/05/2026	768,829.79	Triparty Netherlands Conventional	EUROCLEAR BANK	0.09500	2.00
15/05/2026	2,599,896.93	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	6.77
15/05/2026	3,316,381.71	Triparty SNAT EFSF	EUROCLEAR BANK	0.11500	10.45
15/05/2026	16,895,829.92	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	43.98
15/05/2026	22,875,103.21	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	59.54
15/05/2026	28,187,855.26	Triparty AGCY KFW	EUROCLEAR BANK	0.11500	88.81
15/05/2026	70,540,482.51	Triparty SNAT EU	EUROCLEAR BANK	0.11500	222.25
15/05/2026	72,565,620.67	Triparty France Conventional	EUROCLEAR BANK	0.09500	188.87

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Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	768,829.79	Triparty Netherlands Conventional	EUROCLEAR BANK	0.09500	2.00
16/05/2026	2,599,896.93	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	6.77
16/05/2026	3,316,381.71	Triparty SNAT EFSF	EUROCLEAR BANK	0.11500	10.45
16/05/2026	16,895,829.92	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	43.98
16/05/2026	22,875,103.21	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	59.54
16/05/2026	28,187,855.26	Triparty AGCY KFW	EUROCLEAR BANK	0.11500	88.81
16/05/2026	70,540,482.51	Triparty SNAT EU	EUROCLEAR BANK	0.11500	222.25
16/05/2026	72,565,620.67	Triparty France Conventional	EUROCLEAR BANK	0.09500	188.87
17/05/2026	768,829.79	Triparty Netherlands Conventional	EUROCLEAR BANK	0.09500	2.00
17/05/2026	2,599,896.93	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	6.77
17/05/2026	3,316,381.71	Triparty SNAT EFSF	EUROCLEAR BANK	0.11500	10.45
17/05/2026	16,895,829.92	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	43.98
17/05/2026	22,875,103.21	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	59.54
17/05/2026	28,187,855.26	Triparty AGCY KFW	EUROCLEAR BANK	0.11500	88.81
17/05/2026	70,540,482.51	Triparty SNAT EU	EUROCLEAR BANK	0.11500	222.25
17/05/2026	72,565,620.67	Triparty France Conventional	EUROCLEAR BANK	0.09500	188.87

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Date	Position	Collateral Group	Custodian	Rate	Fee Amount
18/05/2026	669,183.49	Triparty SNAT EU	EUROCLEAR BANK	0.11500	2.11
18/05/2026	1,629,480.50	Triparty France Inflation Linked	EUROCLEAR BANK	0.09500	4.24
18/05/2026	2,079,822.02	Triparty Austria Conventional	EUROCLEAR BANK	0.09500	5.41
18/05/2026	4,154,643.58	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	10.81
18/05/2026	6,623,819.67	Triparty AGCY Network Rail Service - Inflation Linked	EUROCLEAR BANK	0.11500	20.87
18/05/2026	7,965,380.04	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	20.73
18/05/2026	194,952,670.70	Triparty France Conventional	EUROCLEAR BANK	0.09500	507.41
19/05/2026	1,708,193.51	Triparty Germany Conventional	EUROCLEAR BANK	0.09500	4.45
19/05/2026	2,449,783.57	Triparty USA Conventional	EUROCLEAR BANK	0.09500	6.38
19/05/2026	4,252,627.80	Triparty SNAT EU	EUROCLEAR BANK	0.11500	13.40
19/05/2026	38,647,166.74	Triparty Austria Conventional	EUROCLEAR BANK	0.09500	100.59
19/05/2026	169,842,228.36	Triparty France Conventional	EUROCLEAR BANK	0.09500	442.06
20/05/2026	2,412,464.62	Triparty Germany Conventional	EUROCLEAR BANK	0.09500	6.28
20/05/2026	4,242,544.86	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	11.04
20/05/2026	4,970,026.98	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	12.94

Monthly Collateral Fee Report

Report as at 31/05/2026
 Member PPR BNP PARIBAS
 Account H
 Currency GBP
 Fee Type NON CSH COL FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
20/05/2026	11,982,843.80	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	31.19
20/05/2026	88,443,433.83	Triparty Austria Conventional	EUROCLEAR BANK	0.09500	230.20
20/05/2026	104,423,685.91	Triparty France Conventional	EUROCLEAR BANK	0.09500	271.79
21/05/2026	567,926.01	Triparty UK Inflation Linked	EUROCLEAR BANK	0.09500	1.48
21/05/2026	790,285.05	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	2.06
21/05/2026	1,203,411.87	Triparty SNAT IBRD	EUROCLEAR BANK	0.11500	3.79
21/05/2026	1,400,215.07	Triparty Finland Conventional	EUROCLEAR BANK	0.09500	3.64
21/05/2026	6,775,694.13	Triparty SNAT EU	EUROCLEAR BANK	0.11500	21.35
21/05/2026	7,952,169.05	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	20.70
21/05/2026	8,798,321.26	Triparty Austria Conventional	EUROCLEAR BANK	0.09500	22.90
21/05/2026	16,218,161.70	Triparty Netherlands Conventional	EUROCLEAR BANK	0.09500	42.21
21/05/2026	25,403,441.24	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	66.12
21/05/2026	29,503,759.67	Triparty Germany Conventional	EUROCLEAR BANK	0.09500	76.79
21/05/2026	117,636,614.94	Triparty France Conventional	EUROCLEAR BANK	0.09500	306.18
22/05/2026	545,423.68	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	1.42
22/05/2026	802,212.82	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	2.09

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Report as at 31/05/2026
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 Account H
 Currency GBP
 Fee Type NON CSH COL FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
22/05/2026	12,807,383.70	Triparty SNAT EU	EUROCLEAR BANK	0.11500	40.35
22/05/2026	201,994,979.81	Triparty France Conventional	EUROCLEAR BANK	0.09500	525.74
23/05/2026	545,423.68	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	1.42
23/05/2026	802,212.82	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	2.09
23/05/2026	12,807,383.70	Triparty SNAT EU	EUROCLEAR BANK	0.11500	40.35
23/05/2026	201,994,979.81	Triparty France Conventional	EUROCLEAR BANK	0.09500	525.74
24/05/2026	545,423.68	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	1.42
24/05/2026	802,212.82	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	2.09
24/05/2026	12,807,383.70	Triparty SNAT EU	EUROCLEAR BANK	0.11500	40.35
24/05/2026	201,994,979.81	Triparty France Conventional	EUROCLEAR BANK	0.09500	525.74
25/05/2026	5,029,932.53	Triparty France Conventional	EUROCLEAR BANK	0.09500	13.09
25/05/2026	7,065,711.16	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	18.39
25/05/2026	38,531,521.18	Triparty UK Conventional	EUROCLEAR BANK	0.09500	100.29
25/05/2026	128,443,837.78	Triparty France Conventional	EUROCLEAR BANK	0.09500	334.31
26/05/2026	773,468.99	Triparty Germany Conventional	EUROCLEAR BANK	0.09500	2.01
26/05/2026	816,060.91	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	2.12

Monthly Collateral Fee Report

Report as at 31/05/2026
 Member PPR BNP PARIBAS
 Account H
 Currency GBP
 Fee Type NON CSH COL FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	11,869,514.80	Triparty Austria Conventional	EUROCLEAR BANK	0.09500	30.89
26/05/2026	81,759,403.69	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	212.80
26/05/2026	120,206,551.61	Triparty France Conventional	EUROCLEAR BANK	0.09500	312.87
27/05/2026	1,301,912.62	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	3.39
27/05/2026	6,785,490.35	Singapore Conventional	EUROCLEAR BANK	0.09500	17.66
27/05/2026	208,137,597.02	Triparty France Conventional	EUROCLEAR BANK	0.09500	541.73
28/05/2026	5,084,902.59	Triparty France Inflation Linked	EUROCLEAR BANK	0.09500	13.23
28/05/2026	18,069,143.60	Singapore Conventional	EUROCLEAR BANK	0.09500	47.03
28/05/2026	51,469,333.73	Triparty France Conventional	EUROCLEAR BANK	0.09500	133.96
28/05/2026	141,826,620.07	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	369.14
29/05/2026	5,425,593.82	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	14.12
29/05/2026	18,080,863.99	Singapore Conventional	EUROCLEAR BANK	0.09500	47.06
29/05/2026	20,199,081.59	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	52.57
29/05/2026	25,714,251.45	Triparty SNAT EU	EUROCLEAR BANK	0.11500	81.02
29/05/2026	142,048,573.02	Triparty France Conventional	EUROCLEAR BANK	0.09500	369.72
30/05/2026	5,425,593.82	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	14.12

Monthly Collateral Fee Report

Report as at 31/05/2026
 Member PPR BNP PARIBAS
 Account H
 Currency GBP
 Fee Type NON CSH COL FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
30/05/2026	18,080,863.99	Singapore Conventional	EUROCLEAR BANK	0.09500	47.06
30/05/2026	20,199,081.59	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	52.57
30/05/2026	25,714,251.45	Triparty SNAT EU	EUROCLEAR BANK	0.11500	81.02
30/05/2026	142,048,573.02	Triparty France Conventional	EUROCLEAR BANK	0.09500	369.72
31/05/2026	5,425,593.82	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	14.12
31/05/2026	18,080,863.99	Singapore Conventional	EUROCLEAR BANK	0.09500	47.06
31/05/2026	20,199,081.59	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	52.57
31/05/2026	25,714,251.45	Triparty SNAT EU	EUROCLEAR BANK	0.11500	81.02
31/05/2026	142,048,573.02	Triparty France Conventional	EUROCLEAR BANK	0.09500	369.72
				Total	16,837.16

Monthly Collateral Fee Report

Report as at 31/05/2026

Member PPR BNP PARIBAS
 Account H
 Currency USD
 Fee Type CSH COL FEE

Date	Position	Rate	Fee Amount
06/05/2026	74,007,602.69	0.33000	678.40
07/05/2026	12,015,107.39	0.33000	110.14
08/05/2026	10,024,204.23	0.33000	91.89
09/05/2026	10,024,204.23	0.33000	91.89
10/05/2026	10,024,204.23	0.33000	91.89
12/05/2026	12,488,309.72	0.33000	114.48
14/05/2026	57,017,600.94	0.33000	522.66
18/05/2026	16,666,108.83	0.33000	152.77
20/05/2026	43,544,218.77	0.33000	399.16
22/05/2026	4,905,631.06	0.33000	44.97
23/05/2026	4,905,631.06	0.33000	44.97
24/05/2026	4,905,631.06	0.33000	44.97
25/05/2026	4,905,631.06	0.33000	44.97
26/05/2026	7,726,116.85	0.33000	70.82
		Total	2,503.97