

Pay Down Factors

LCH

Pay Down Factors Report

**LCH Limited
10 Paternoster Square
London
United Kingdom
EC4M 7LS**

This statement is issued in accordance with the Rulebook or the FCM Rulebook, as applicable.

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Pay Down Factors

Prompted Values**Date:26 May 2026**

Security Number	Collateral Description	Pay Down Factor
US36179W2W70	G2 MA7989	0.7167992800
US36179W7M44	G2 MA8100	0.7195648400
US36179WG449	G2 MA7419	0.5316844300
US36179WJS89	G2 MA7473	0.5639000300
US36179WNE48	G2 MA7589	0.6504719900
US36179WQA98	G2 MA7649	0.6672800200
US36179WR263	G2 MA7705	0.6740631400
US36179WTY48	G2 MA7767	0.6849361400
US36179WTZ13	G2 MA7768	0.6549686900
US36179WXJ25	G2 MA7881	0.7022027200
US36179XDF06	G2 MA8202	0.6921661000
US36179XFG60	G2 MA8267	0.7487282700
US36179XHY58	G2 MA8347	0.7422206300
US36179XHZ24	G2 MA8348	0.6978091600
US36179XX681	G2 MA8801	0.6276496200
US36179Y2L79	G2 MA9779	0.7031369300
US36179YMM39	G2 MA9364	0.3255515300
US36179YPF50	G2 MA9422	0.8483420300
US36180ACA97	G2 MA9965	0.7258817900
US3618A26Z80	G2 CQ0888	0.3700198000
US3618AHNM55	G2 CR3096	0.3788290900
US3618BBJ347	G2 CT5682	0.4482732200

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Security Number	Collateral Description	Pay Down Factor
US3618H54Z62	G2 DB3540	0.8856011300
US3618HMRL58	G2 DC6791	0.5849275000
US3618J1WH22	G2 DD7848	0.3225732000
US3618J2C414	G2 DD8191	0.5876925300
US3618J2DC29	G2 DD8199	0.6252561700
US3618N5MP14	G2 MB0365	0.9171610100
US3618N5MQ96	G2 MB0366	0.7957335400

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