



SOD Non Cash Collateral Holdings Report

LCH.Clearent Limited
33 Aldgate High Street
Aldgate
London
EC3N 1EA

Date 04/04/2018

Member ABC

Sub Acc H

Securities

ISIN	CCY	Nominal	Haircut	Cover Calling Price	Pay Down Factor	Cover Value	Expiry Date	Custodian & Acc No.
DE0001135408	EUR	63,000,000.00	6.13	110.295774	1.000000	65,226,825.11	01/07/2020	EUROCLEAR BANK A/ C 91205
DE0001141661	EUR	50,765,504.00	5.50	100.210521	1.000000	48,074,395.15	10/04/2018	EUROCLEAR BANK A/ C 91205
DE0001141695	EUR	17,325,712.00	6.13	101.648411	1.000000	16,531,737.58	09/04/2019	EUROCLEAR BANK A/ C 91205
DE0001141703	EUR	41,000,000.00	6.13	101.435048	1.000000	39,039,002.60	08/10/2019	EUROCLEAR BANK A/ C 91205
GB0004893086	GBP	4,243,000.00	10.75	134.536247	1.000000	5,094,722.87	24/05/2032	EUROCLEAR UK & IRELAND LTD A/C 5165
GB00B06YGN05	GBP	3,637,000.00	13.50	175.492747	1.000000	5,521,010.60	24/11/2055	EUROCLEAR UK & IRELAND LTD A/C 5165
GB00B0CNHZ09	GBP	256,000.00	17.13	357.964841	1.000000	759,412.39	09/11/2055	EUROCLEAR UK & IRELAND LTD A/C 5165
GB00B3D4VD98	GBP	102,000.00	13.13	189.767273	1.000000	168,147.85	09/11/2032	EUROCLEAR UK & IRELAND LTD A/C 5165
GB00B7RN0G65	GBP	332,000.00	13.13	178.555557	1.000000	514,969.23	09/03/2044	EUROCLEAR UK & IRELAND LTD A/C 5165
GB00BD9MZZ71	GBP	2,749,000.00	17.13	241.995009	1.000000	5,512,879.35	10/11/2065	EUROCLEAR UK & IRELAND LTD A/C 5165
GB00BDV0F150	GBP	30,000,000.00	6.25	101.594566	1.000000	28,573,471.69	09/07/2019	EUROCLEAR UK & IRELAND LTD A/C 5165
GB00BDX8CX86	GBP	1,684,000.00	17.13	265.797613	1.000000	3,709,287.56	09/03/2068	EUROCLEAR UK & IRELAND LTD A/C 5165
GB00BYYMZX75	GBP	258,000.00	13.50	132.506738	1.000000	295,715.29	09/07/2065	EUROCLEAR UK & IRELAND LTD A/C 5165

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.

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NL0009446418	EUR	13,000.00	11.63	157.080918	1.000000	18,045.61	01/01/2042	EUROCLEAR BANK A/ C 91205
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Triparty

CCY	Nominal	Cover Value	Expiry Date	Custodian
USD	950,000,000.00	950,000,000.00	20/03/2099	EUROCLEAR BANK A/C 99999

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