

Daily Collateral Fee Rate Report

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

Daily Collateral Fee Rate Report

Report as at 03/04/2018

Cash Collateral Fees

Default Funds						
Currency	SwapClear	Fixed Income	EquityClear	ForexClear	Commodities	Rates
AUD	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
CAD	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
CHF	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
DKK	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
EUR	0.00000	0.20000	0.00000	0.00000	0.00000	0.00000
GBP	0.10000	0.10000	0.10000	0.00000	0.00000	0.10000
JPY	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
NOK	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
SEK	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
USD	0.00000	0.00000	0.00000	0.00000	0.05000	0.00000

House							
Currency	SwapClear	EnClear	ForexClear	RepoClear	EquityClear	Listed Rates	Other
AUD	0.15000	0.15000	0.15000	0.25000	0.15000	0.15000	0.30000
CAD	0.30000	0.30000	0.30000	0.30000	0.30000	0.30000	0.60000
CHF	0.28000	0.28000	0.28000	0.45000	0.28000	0.28000	0.56000
DKK	0.30000	0.30000	0.30000	0.30000	0.30000	0.30000	0.60000
EUR	0.58000	0.58000	0.58000	0.56000	0.58000	0.58000	1.16000
GBP	0.25000	0.25000	0.25000	0.17000	0.25000	0.25000	0.50000
JPY	0.30000	0.30000	0.30000	0.30000	0.30000	0.30000	0.60000
NOK	0.30000	0.30000	0.30000	0.30000	0.30000	0.30000	0.60000
SEK	0.30000	0.30000	0.30000	0.30000	0.30000	0.30000	0.60000
TWD	0.00000	0.18000	0.00000	0.00000	0.00000	0.00000	0.00000
USD	0.16000	0.16000	0.16000	0.13000	0.16000	0.16000	0.32000

Client							
Currency	SwapClear	EnClear	ForexClear	RepoClear	EquityClear	Listed Rates	Other
AUD	0.25000	0.15000	0.15000	0.25000	0.15000	0.15000	0.30000
CAD	0.30000	0.30000	0.30000	0.30000	0.30000	0.30000	0.60000
CHF	0.28000	0.28000	0.28000	0.45000	0.28000	0.28000	0.56000
DKK	0.30000	0.30000	0.30000	0.30000	0.30000	0.30000	0.60000
EUR	0.30000	0.58000	0.58000	0.56000	0.58000	0.58000	1.16000
GBP	0.00000	0.25000	0.25000	0.17000	0.25000	0.25000	0.50000
JPY	0.30000	0.30000	0.30000	0.30000	0.30000	0.30000	0.60000
NOK	0.30000	0.30000	0.30000	0.30000	0.30000	0.30000	0.60000
SEK	0.30000	0.30000	0.30000	0.30000	0.30000	0.30000	0.60000
TWD	0.00000	0.18000	0.00000	0.00000	0.00000	0.00000	0.00000
USD	0.10000	0.16000	0.16000	0.13000	0.16000	0.16000	0.32000

LCH Limited
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Report Last Refreshed: 04/04/2018 12:02:24

Report as at 03/04/2018

Non Cash Collateral Fees

Market	Account Classification	FCM	Custodian	Collateral Type	Collateral Group	Fee Rate
ALL	ALL	ALL	ALL	BILLATERAL	ALL	0.11000
ALL	ALL	ALL	ALL	TRIPARTY	ALL	0.09500
SWP	CLIENT	ALL	ALL	BILATERAL	ALL	0.00000
SWP	CLIENT	ALL	ALL	TRIPARTY	ALL	0.00000
ALL	ALL	ALL	ALL	BILLATERAL	Japan Conventional	0.15000
ALL	ALL	ALL	ALL	BILLATERAL	Japan Inflation Linked	0.16000
ALL	ALL	ALL	ALL	BILLATERAL	France Conventional	0.12000
ALL	ALL	ALL	ALL	BILLATERAL	France Inflation Linked	0.13000
ALL	ALL	ALL	ALL	TRIPARTY	Triparty Japan Conventional	0.14000
ALL	ALL	ALL	ALL	TRIPARTY	Triparty Japan Inflation Linked	0.15000
ALL	ALL	ALL	ALL	TRIPARTY	Triparty France Conventional	0.11000
ALL	ALL	ALL	ALL	TRIPARTY	Triparty France Inflation Linked	0.12000
ALL	ALL	ALL	EuroClear	BILLATERAL	Japan Conventional	0.20000
ALL	ALL	ALL	BNY	BILLATERAL	USA Conventional	0.15000
ALL	ALL	ALL	BMO	BILLATERAL	USA Conventional	0.16000

The rates shown in this report are provided for illustrative purposes only