



Triparty Allocation Summary

LCH Limited
33 Aldgate High Street
Aldgate
London
EC3N 1EA

LCH.Clearnet Limited
Triparty Allocation Summary

Report Last Refreshed: 05/04/2018 00:00:00

Report as at 05/04/2018

Member ABC
Account H
Transaction Currency EUR

Security Number	Collateral Group	Security Ccy	Coll Value	Utilised	Coll Value (Txn Ccy)	Utilised (Txn Ccy)
JP832746238	Triparty Japan Conventional	JPY	500,000.00	500,000.00	3,645.11	3,645.11
JP832749548	Triparty Japan Conventional	JPY	500,000.00	500,000.00	3,645.11	3,645.11
Total			1,000,000.00	1,000,000.00	7,290.22	7,290.22
GB32874623	Triparty UK Conventional	GBP	12,000,000.00	12,000,000.00	13,603,899.78	13,603,899.78
Total			12,000,000.00	12,000,000.00	13,603,899.78	13,603,899.78
US92847233	Triparty USA Inflation Linked	USD	30,000,000.00	30,000,000.00	24,077,046.55	24,077,046.55
Total			30,000,000.00	30,000,000.00	24,077,046.55	24,077,046.55
US92347902	Triparty USA Conventional	USD	7,000,000.00	7,000,000.00	5,617,977.53	5,617,977.53
Total			7,000,000.00	7,000,000.00	5,617,977.53	5,617,977.53
N/A	Triparty Allocation Fail	EUR	26,693,785.91	6,693,785.91	26,693,785.91	6,693,785.91
Total			26,693,785.91	6,693,785.91	26,693,785.91	6,693,785.91
Overall Total					70,000,000.00	50,000,000.00