LCH SA - Risk I	Notice - Margin Eligible Securities Collateral and Haircut Schedule		Haircuts on	30/03/2022
Eligible Government Securities		Buckets	Haircuts (Conventional Bonds)	Haircuts (Inflation Linked Bonds)
	Debt Securities issued by the Australian State:	11 business days and < = 0,5 year	0.50%	N/A
	Australian Treasury Bill (ACTB)	> 0.5 and < = 1 year	0.50%	N/A
	Australian Government Bond (ACGB)	> 1 and < = 3 years	1.25%	N/A
		> 3 and < = 5 years	2.00%	N/A
Australia		> 5 and < = 7 years	2.50%	N/A
		> 7 and < = 10 years	3.75%	N/A
		> 10 and < = 15 years	6.25%	N/A
		> 15 and < = 30 years	14.00%	N/A
		> 30 and < = 50 years	N/A	N/A
	Debt Securities issued by the Austrian State:	4 business days and < = 0,5 year	0.50%	N/A
	Austrian Treasury Bill (RATB)	> 0.5 and < = 1 year	0.75%	N/A
	Austrian Government Bond (RAGB)	> 1 and < = 3 years	1.50%	N/A
		> 3 and < = 5 years	2.50%	N/A
Austria		> 5 and < = 7 years	3.00%	N/A
		> 7 and < = 10 years	3.75%	N/A
		> 10 and < = 15 years	5.25%	N/A
		> 15 and < = 30 years	12.25%	N/A
		> 30 and < = 50 years	16.50%	N/A
	Debt Securities issued by the Belgian state:	4 business days and < = 0,5 year	0.50%	N/A
	Belgian Treasury Bill (BGTB)	> 0.5 and < = 1 year	1.00%	N/A
	Belgian Government Bond (BGB)	> 1 and < = 3 years	2.00%	N/A
		> 3 and < = 5 years	2.75%	N/A
Belgium		> 5 and < = 7 years	4.25%	N/A
		> 7 and < = 10 years	5.25%	N/A
		> 10 and < = 15 years > 15 and < = 30 years	7.00% 14.00%	N/A N/A
		> 15 and < = 30 years > 30 and < = 50 years	14.00%	N/A N/A
	Debt Securities issued by the Canadian State:			
	Canadian Treasury Bill (CTB)	10 business days and < = 0,5 year	0.50%	N/A
	Canadian Government Bond (CAN)	> 0.5 and <= 1 year	0.50%	N/A
		> 1 and < = 3 years	1.00%	N/A
Canada		> 3 and < = 5 years	1.75%	N/A
Callada		> 5 and < = 7 years	2.25%	N/A
		> 7 and < = 10 years	2.75%	N/A
		> 10 and < = 15 years	4.00%	N/A
		> 15 and < = 30 years	8.25%	N/A
	Dobt Securities issued by the Danish States	> 30 and < = 50 years	10.75%	N/A
	Debt Securities issued by the Danish State:  Danish Treasury Bill (DGTB)	6 business days and < = 0,5 year	0.50% 0.50%	N/A N/A
	Danish Government Bond (DGB)	> 0.5 and <= 1 year > 1 and <= 3 years	1.00%	N/A N/A
		> 3 and < = 5 years	1.75%	N/A N/A
Denmark		> 5 and < = 7 years	2.25%	N/A N/A
		> 7 and < = 10 years	3.25%	N/A
		> 10 and < = 15 years	5.25%	N/A
		> 15 and < = 30 years	12.25%	N/A
		> 30 and < = 50 years	N/A	N/A
	Debt Securities issued by the Finnish State:	4 business days and < = 0,5 year	0.50%	N/A
	Finnish Treasury Bill (RFTB)	> 0.5 and < = 1 year	0.50%	N/A
	Finnish Government Bonds (RFGB)	> 1 and < = 3 years	1.00%	N/A
		> 3 and < = 5 years	1.75%	N/A
Finland		> 5 and < = 7 years	2.25%	N/A
		> 7 and < = 10 years	3.00%	N/A
		> 10 and < = 15 years	5.00%	N/A
		> 15 and < = 30 years	11.25%	N/A
		> 30 and < = 50 years	15.00%	N/A
	Debt Securities issued by the French state:	4 business days and < = 0,5 year	0.50%	0.50%
	Bons du Trésor à Taux Fixe et Intérêt Précompté (BTF)	> 0.5 and < = 1 year	0.50%	0.75%
	Bons du Trésor à Taux Fixe et Intérêt Annuel (BTNS) Bons du Trésor à Taux Fixe et Intérêt Annuel I/L (BTNS)	> 1 and < = 3 years > 3 and < = 5 years	1.25% 2.00%	2.00% 2.75%
France	Bons du Tresor a Taux Fixe et Interet Annuel I/L (BTNS)  Obligations Assimilables du Trésor (FRTR)	> 3 and < = 5 years > 5 and < = 7 years	2.00%	2.75% 4.00%
	Obligations Assimilables du Trésor I/L (FRTR)	> 7 and < = 10 years	3.25%	5.00%
		> 10 and < = 15 years	5.50%	6.25%
		> 15 and < = 30 years	11.50%	14.00%
		> 30 and < = 50 years	15.50%	18.75%
	Debt Securities issued by the German Federal State:	3 business days and < = 0,5 year	0.50%	0.50%
	German Treasury Bill (BUBILL)	> 0.5 and <= 1 year	0.50%	0.50%
	Bundesschatzanweisungen (BKO)	> 1 and < = 3 years	1.00%	1.00%
Germany	Bundesobligationen (OBL) Bundesobligationen I/L (OBLI)	> 3 and < = 5 years > 5 and < = 7 years	1.75% 2.25%	2.00% 2.25%
,	Deutsche Bundesrepublik (DBR)	> 7 and < = 7 years	3.25%	4.25%
	Deutschland I/L (DBRI)	> 10 and < = 15 years	5.00%	6.50%
		> 15 and < = 30 years	11.25%	11.25%
		> 30 and < = 50 years	15.00%	15.00%
	Debt Securities issued by the Italian State:	3 business days and < = 0,5 year	6.00%	6.00%
	Buoni Ordinari del Tesoro (BOTS)	> 0.5 and < = 1 year	6.00%	6.00%
	Buoni del Tesoro Poliennali (BTPS)	> 1 and < = 3 years	7.00%	7.00%
Italy	Buoni del Tesoro Poliennali I/L (BTPS) Certificati di Credito del Tesoro (CCTS)	> 3 and < = 5 years > 5 and < = 7 years	9.00% 10.50%	10.00% 12.00%
	Ceramona di Ciento dei resoro (CC13)	> 5 and < = 7 years > 7 and < = 10 years	10.50%	12.00%
		> 10 and < = 10 years	13.00%	15.75%
		> 15 and < = 30 years	21.75%	21.75%
		> 30 and < = 50 years	26.50%	26.50%
	Debt Securities issued by the Japanese State:	6 business days and < = 0,5 year	0.50%	N/A
	Japanese Treasury Bill (JGTB)	> 0.5 and <= 1 year	0.50%	N/A
	Japanese Treasury Discount Bill (JTDB)	> 1 and < = 3 years	0.50%	N/A
	Japanese Government Bond (JGB)	> 3 and < = 5 years	1.00%	N/A
Japan		> 5 and < = 7 years	1.50%	N/A
		> 7 and < = 10 years	2.00%	N/A
		> 10 and < = 15 years	3.00%	N/A

3-90 mer - 5 grants   50.25%   NA					
Dots Securities based by the Outco Security   Dots Securities (Control Printing)   Security   Sec			> 15 and < = 30 years	7.75%	N/A
Description		Dale Constitute instead by the Dutch Chate.	> 30 and < = 50 years	10.25%	N/A
Multi-clause		· · · · · · · · · · · · · · · · · · ·	10 business days and < = 0,5 year	0.50%	N/A
1 - Land C = 3 years			> 0.5 and < = 1 year	0.50%	N/A
Seath of -7 years   2.50k   MA   140k   14		,	> 1 and < = 3 years	1.00%	N/A
Part	Netherlands		·		
Debt Securities issued by the Soverages State   Securities issued by the Soverage State   Securities issued by the Soverage State   Securities issued by the Soverage State   Securities issued by					
12 and 4 = 30 years   1,00%   N/A					
Sile and C - Sily years   1,75%   M/A			·		
Publishment					
Non-region Tensor (MICRITI)   3 × 3 × 3 × 3 × 4 × 1 × 3 × 3 × 3 × 3 × 3 × 3 × 3 × 3 × 3		Debt Securities issued by the Norwegian State:			
Norway		Norwegian Treasury Bill (NGTB)			
Section   Sect		Norwegian Government Bond (NGB)			
Name			> 3 and < = 5 years		
\$ 100 of c = 15 years	Norway			2.75%	N/A
Debt securities issued by the Portugues State   3 submiss day and c - 0.5 years   N/A   N/A   Portugues Teasury (8 tr (PORTS)   - 1   -			> 7 and < = 10 years	3.50%	N/A
Debt securities issued by the Promaguese State   3 business days and < - 0 year   3.5%   N/A     Portugues Tessary Dill (PORTI)   5 0.2 and < - 1 year   11.50%   N/A     Portugues Government bond (PGB)   5 1 and < - 2 year   11.50%   N/A     Portugues Government bond (PGB)   5 2.25%   N/A     Portugues Government Bond (PGB)			> 10 and < = 15 years	6.00%	N/A
Debt securities issued by the Partagenes Sater   Partagenes Featury ## [10]   Partagenes (Peatury ## [10]   Partagenes (Peat			> 15 and < = 30 years	N/A	N/A
Portuguase Toronguese Government Bond (PGB) Portuguases Government Bond (PGBS) Portuguases Gov			> 30 and < = 50 years	N/A	N/A
Portugale Portugale Portugale Portugale Portugale Portugal Portuga		Debt securities issued by the Portuguese State	3 business days and < = 0,5 year	8.25%	N/A
Purtugal					
Pertugal		Portuguese Government bond (PGB)			
Second	Dortugal				
10 and c = 15 yearn   2.25%   N/A   N/A   N/A   2.56 and c = 30 yearn   47.00%   N/A   N/A   2.56 and c = 30 yearn   47.00%   N/A   2.56 and c = 20 yearn   47.00%   N/A   2.56 and c = 30 yearn   47.00%   N/A   2	Portugal				
Second Second Second State   Second Second State   Second Second State   Second Seco					
Debt Securities Issued by the Spanish State:   Sabstrate days and < = 0.5 year   2.25%   N/A					
Debt Securities issued by the Spanish State:   Spanish Letta's of Error (SCT)					
Spanish Government Bond (SPGB)   3 and c = 3 years   0.50%   N/A		Debt Securities issued by the Spanish State:			
Spain		Spanish Letras del Tesoro (SGLT)	> 0.5 and <= 1 year	3.00%	N/A
Seath		Spanish Government Bond (SPGB)			
Secretary Bill (SWISS)   Solution   State   Secretary Bill (SWISS)					
Sound < = 15 years   5.5.5%   N/A	Spain				
Securities issued by the Swedish State:   Securities issued by the Swedish State:			•		
Debt Securities issued by the Swedish State:   A business days and < = 50 years   0.50%   N/A					
Debt Securities issued by the Swedish State:   Swedish Government Bond (SGB)   2   0   0   5   0   0   0   0   0   0   0					
Swedish Treasury Bill (SWTB)   3 - 0.5 and < = 1 year   0.50%   N/A		Debt Securities issued by the Swedish State:			
Swedish Government Bond (SGB)   > 1 and <= 3 years   1.00%   N/A     > 3 and <= 5 years   1.75%   N/A     > 5 and <= 7 years   2.25%   N/A     > 7 and <= 10 years   3.25%   N/A     > 10 and <= 15 years   5.25%   N/A     > 1.5 and <= 30 years   11.50%   N/A     > N/A     Debt Securities issued by the Swiss State:   3 business days and <= 0.5 year   0.50%   N/A     Swiss Treasury Bill (SWISTB)   > 0.5 and <= 1 years   1.25%   N/A     Swiss Government Bond (SWISS)   > 1 and <= 3 years   1.25%   N/A     > 3 and <= 5 years   1.25%   N/A     > 5 and <= 7 years   2.00%   N/A     > 5 and <= 7 years   2.00%   N/A     > 5 and <= 7 years   3.00%   N/A     > 7 and <= 10 years   3.00%   N/A     > 10 and <= 15 years   3.00%   N/A     > 10 and <= 15 years   3.00%   N/A     > 10 and <= 15 years   3.00%   N/A     United Kingdom Treasury Bill (IKTB)   > 0.5 and <= 7 years   3.00%   N/A     United Kingdom Gilt (UKT)   > 1 and <= 3 years   3.00%   N/A     United Kingdom Gilt (UKT)   > 1 and <= 3 years   3.00%   N/A     United Kingdom Gilt (UKT)   > 1 and <= 3 years   3.00%   N/A     United Kingdom Gilt (UKT)   > 1 and <= 3 years   3.00%   N/A     > 10 and <= 15 years   7.50%   N/A     >					
Sweden		Swedish Government Bond (SGB)			
Sweden					
A	Sweden				
Securities issued by the Swiss State:   3   3   3   3   4   5   5   3   5   5   5   5   5   5   5					
Second   S			> 7 and < = 10 years		
Debt Securities issued by the Swiss State:   Swiss Treasury Bill (SWISTB)			·	3.25%	N/A
Swiss Treasury Bill (SWISTB) Swiss Government Bond (SWISS)  Switzerland  Syitzerland  Syitzerlan			> 10 and < = 15 years	3.25% 5.25%	N/A N/A
Switzerland  Switz			> 10 and < = 15 years > 15 and < = 30 years	3.25% 5.25% 11.50%	N/A N/A N/A
Switzerland		Debt Securities issued by the Swiss State:	> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years	3.25% 5.25% 11.50% N/A	N/A N/A N/A N/A
Switzerland			> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 3 business days and < = 0,5 year	3.25% 5.25% 11.50% N/A 0.50%	N/A N/A N/A N/A
NA   10 and < = 15 years   5.00%   N/A		Swiss Treasury Bill (SWISTB)	> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 3 business days and < = 0,5 year > 0.5 and < = 1 year	3.25% 5.25% 11.50% N/A 0.50% 0.50%	N/A N/A N/A N/A N/A
NA   10 and < = 10 years   3.00%   N/A   10 and < = 15 years   5.00%   N/A   15 and < = 30 years   13.50%   N/A   15 and < = 50 years   13.50%   N/A   13.00%   N/A   13.		Swiss Treasury Bill (SWISTB)	> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 3 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years	3.25% 5.25% 11.50% N/A 0.50% 0.50%	N/A N/A N/A N/A N/A N/A
Debt Securities issued by the United Kingdom State:   UK	Switzerland	Swiss Treasury Bill (SWISTB)	> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 3 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years	3.25% 5.25% 11.50% N/A 0.50% 0.50% 1.25% 1.75%	N/A N/A N/A N/A N/A N/A N/A
Debt Securities issued by the United Kingdom State:   UK	Switzerland	Swiss Treasury Bill (SWISTB)	> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 3 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years	3.25% 5.25% 11.50% N/A 0.50% 0.50% 1.25% 1.75% 2.00%	N/A N/A N/A N/A N/A N/A N/A
Debt Securities issued by the United Kingdom State:   United Kingdom Treasury Bill (UKTB)	Switzerland	Swiss Treasury Bill (SWISTB)	> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 3 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 7 and < = 10 years	3.25% 5.25% 11.50% N/A 0.50% 0.50% 1.25% 1.75% 2.00% 3.00%	N/A N/A N/A N/A N/A N/A N/A N/A
United Kingdom Treasury Bill (UKTB)  United Kingdom Gilt (UKT)  1 and x = 3 years 1.50% N/A 1.5 and x = 5 years 2.50% N/A 1.5 and x = 7 years 3.00% N/A 1.5 and x = 7 years 3.00% N/A 1.5 and x = 10 years 5.00% N/A 1.5 and x = 10 years 5.00% N/A 1.5 and x = 15 years 1.50% N/A 1.5 and x = 15 years 1.50% N/A 1.5 and x = 15 years 1.5 ow 1.5 ow 1.5 and x = 5 oy years 1.5 ow 1.5 ow 1.5 and x = 10 years 1.5 ow 1.5 ow 1.5 and x = 10 years 1.5 ow 1.5 ow 1.5 and x = 10 years 1.5 ow 1.	Switzerland	Swiss Treasury Bill (SWISTB)	> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 3 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 7 and < = 10 years > 10 and < = 15 years	3.25% 5.25% 11.50% N/A 0.50% 0.50% 1.25% 1.75% 2.00% 3.00% 5.00%	N/A N/A N/A N/A N/A N/A N/A N/A N/A
United Kingdom Gilt (UKT)    1 and < = 3 years   1.50%   N/A     3 and < = 5 years   2.50%   N/A     5 and < = 7 years   3.00%   N/A     5 and < = 10 years   5.00%   N/A     10 and < = 15 years   7.50%   N/A     11 and < = 30 years   13.50%   N/A     15 and < = 30 years   13.50%   N/A     15 and < = 30 years   13.50%   N/A     15 and < = 50 years   18.00%   N/A     15 and < = 50 years   18.00%   N/A     15 and < = 15 years   1.50%   N/A     15 and < = 3 years   1.50%   N/A     1 and < = 3 years   1.50%   N/A     1 and < = 3 years   1.50%   N/A     1 and < = 3 years   3.50%   N/A     1 and < = 15 years   3.50%   N/A     1 and < = 19 years   5.00%   N/A     1 and < = 10	Switzerland	Swiss Treasury Bill (SWISTB) Swiss Government Bond (SWISS)	> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 3 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 7 and < = 10 years > 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years	3.25% 5.25% 11.50% N/A 0.50% 0.50% 1.25% 1.75% 2.00% 3.00% 5.00% 13.50%	N/A N/A N/A N/A N/A N/A N/A N/A N/A N/A
UK    S and < = 5 years   2.50%   N/A     S and < = 7 years   3.00%   N/A     S and < = 10 years   5.00%   N/A     S and < = 10 years   5.00%   N/A     S and < = 15 years   5.00%   N/A     S and < = 15 years   7.50%   N/A     S and < = 30 years   13.50%   N/A     S and < = 50 years   13.50%   N/A     S and < = 50 years   13.50%   N/A     S and < = 50 years   13.50%   N/A     S and < = 15 years   1.50%   N/A     S and < = 1 year   1.50%   N/A     S and < = 5 years   1.50%   N/A     S and < = 5 years   1.50%   N/A     S and < = 5 years   1.50%   N/A     S and < = 10 years   1.50%   N/A     S and <	Switzerland	Swiss Treasury Bill (SWISTB) Swiss Government Bond (SWISS)  Debt Securities issued by the United Kingdom State:	> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 3 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 7 and < = 10 years > 10 and < = 15 years > 15 and < = 5 years > 5 and < = 5 years > 10 and < = 15 years > 15 and < = 50 years > 30 and < = 50 years	3.25% 5.25% 11.50% N/A 0.50% 0.50% 1.25% 1.75% 2.00% 3.00% 5.00% 13.50% 18.00% 0.50%	N/A
USA    S and < = 7 years   3.00%   N/A     > 7 and < = 10 years   5.00%   N/A     > 10 and < = 15 years   7.50%   N/A     > 15 and < = 30 years   13.50%   N/A     > 30 and < = 50 years   18.00%   N/A     US Treasury Bills (B)	Switzerland	Swiss Treasury Bill (SWISTB) Swiss Government Bond (SWISS)  Debt Securities issued by the United Kingdom State: United Kingdom Treasury Bill (UKTB)	> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 3 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 7 and < = 10 years > 15 and < = 30 years > 30 and < = 50 years 9 business days and < = 0,5 year > 0.5 and < = 1 year	3.25% 5.25% 11.50% N/A 0.50% 0.50% 1.25% 1.75% 2.00% 3.00% 5.00% 13.50% 18.00% 0.50% 0.70%	N/A
Solution	Switzerland	Swiss Treasury Bill (SWISTB) Swiss Government Bond (SWISS)  Debt Securities issued by the United Kingdom State: United Kingdom Treasury Bill (UKTB)	> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 3 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 5 and < = 7 years > 1 and < = 10 years > 10 and < = 15 years > 15 and < = 50 years > 15 and < = 30 years > 30 and < = 50 years > 30 and < = 10 years > 10 and < = 10 years > 15 and < = 30 years > 15 and < = 30 years > 30 and < = 50 years 10 and < = 50 years 9 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years	3.25% 5.25% 11.50% N/A 0.50% 0.50% 1.25% 1.75% 2.00% 3.00% 5.00% 13.50% 18.00% 0.50% 0.70% 1.50%	N/A
Second   S		Swiss Treasury Bill (SWISTB) Swiss Government Bond (SWISS)  Debt Securities issued by the United Kingdom State: United Kingdom Treasury Bill (UKTB)	> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 3 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 5 and < = 7 years > 7 and < = 10 years > 10 and < = 15 years > 15 and < = 30 years > 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years > 30 and < = 50 years 9 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years	3.25% 5.25% 11.50% N/A 0.50% 0.50% 1.25% 1.75% 2.00% 3.00% 5.00% 13.50% 18.00% 0.50% 0.70% 1.50% 2.50%	N/A
Solution		Swiss Treasury Bill (SWISTB) Swiss Government Bond (SWISS)  Debt Securities issued by the United Kingdom State: United Kingdom Treasury Bill (UKTB)	> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 3 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 7 and < = 10 years > 10 and < = 15 years > 15 and < = 30 years > 10 and < = 15 years > 15 and < = 30 years > 15 and < = 10 years > 30 and < = 50 years 9 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 3 and < = 5 years > 5 and < = 7 years	3.25% 5.25% 11.50% N/A 0.50% 0.50% 1.25% 1.75% 2.00% 3.00% 5.00% 13.50% 18.00% 0.50% 0.70% 1.50% 3.00%	N/A
Solution		Swiss Treasury Bill (SWISTB) Swiss Government Bond (SWISS)  Debt Securities issued by the United Kingdom State: United Kingdom Treasury Bill (UKTB)	> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 3 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 7 and < = 10 years > 10 and < = 15 years > 30 and < = 50 years 9 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 5 and < = 7 years	3.25% 5.25% 11.50% N/A 0.50% 0.50% 1.25% 1.75% 2.00% 3.00% 5.00% 13.50% 18.00% 0.50% 0.70% 1.50% 2.50% 3.00% 5.00%	N/A
US Treasury Bills (B)  VS Treasury Bills (B)		Swiss Treasury Bill (SWISTB) Swiss Government Bond (SWISS)  Debt Securities issued by the United Kingdom State: United Kingdom Treasury Bill (UKTB)	> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 3 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 7 and < = 10 years > 10 and < = 15 years > 15 and < = 50 years > 15 and < = 10 years > 15 and < = 30 years > 30 and < = 50 years > 30 and < = 50 years > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 15 and < = 1 year > 1 and < = 3 years > 3 and < = 10 years > 10 and < = 10 years	3.25% 5.25% 11.50% N/A 0.50% 0.50% 1.25% 1.75% 2.00% 3.00% 5.00% 13.50% 18.00% 0.50% 0.70% 1.50% 2.50% 3.00% 5.00%	N/A
STAIN   STAI		Swiss Treasury Bill (SWISTB) Swiss Government Bond (SWISS)  Debt Securities issued by the United Kingdom State: United Kingdom Treasury Bill (UKTB)	> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 3 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 7 and < = 10 years > 10 and < = 15 years > 10 and < = 10 years > 15 and < = 30 years > 30 and < = 50 years > 30 and < = 50 years > 30 and < = 50 years > 50.5 and < = 10 years > 10.5 and < = 10 years > 10 and < = 15 years > 10 and < = 15 years	3.25% 5.25% 11.50% N/A 0.50% 0.50% 1.25% 1.75% 2.00% 3.00% 5.00% 13.50% 18.00% 0.50% 0.70% 1.50% 2.50% 3.00% 5.00% 1.50%	N/A
S and < = 5 years 2.50% N/A  USA  > 5 and < = 7 years 3.50% N/A  > 7 and < = 10 years 5.00% N/A  > 10 and < = 15 years 7.50% N/A  > 15 and < = 30 years 16.25% N/A		Swiss Treasury Bill (SWISTB) Swiss Government Bond (SWISS)  Debt Securities issued by the United Kingdom State: United Kingdom Treasury Bill (UKTB) United Kingdom Gilt (UKT)  Debt Securities issued by the United States of America:	> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years > 3 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 10 and < = 10 years > 10 and < = 10 years > 15 and < = 30 years > 15 and < = 30 years > 15 and < = 30 years > 30 and < = 50 years > 30 and < = 50 years > 15 and < = 30 years > 10 and < = 1 year > 1 and < = 3 years > 3 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 3 and < = 5 years > 1 and < = 30 years > 10 and < = 10 years	3.25% 5.25% 11.50% N/A 0.50% 0.50% 1.25% 1.75% 2.00% 3.00% 5.00% 13.50% 18.00% 0.50% 0.70% 1.50% 2.50% 3.00% 5.00% 1.50% 3.00% 5.00% 1.50% 3.00% 5.00% 1.50%	N/A
USA >5 and < = 7 years 3.50% N/A >7 and < = 10 years 5.00% N/A >10 and < = 15 years 7.50% N/A >15 and < = 30 years 16.25% N/A		Swiss Treasury Bill (SWISTB) Swiss Government Bond (SWISS)  Debt Securities issued by the United Kingdom State: United Kingdom Treasury Bill (UKTB) United Kingdom Gilt (UKT)  Debt Securities issued by the United States of America:	> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 3 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 7 and < = 10 years > 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years > 30 and < = 50 years > 0.5 and < = 1 year > 1.5 and < = 30 years > 1.5 and < = 30 years > 1.5 and < = 50 years > 1.5 and < = 1 year > 1.5 and < = 3 years > 3 and < = 5 years > 1.5 and < = 3 years > 1.5 and < = 3 years > 1.5 and < = 10 years > 1.5 and < = 30 years > 30 and < = 50 years > 30 and < = 50 years 3 business days and < = 0,5 year	3.25% 5.25% 11.50% N/A 0.50% 0.50% 1.25% 1.75% 2.00% 3.00% 5.00% 13.50% 18.00% 0.50% 0.50% 1.50% 2.50% 3.00% 5.00% 1.50% 3.00% 5.00% 1.50%	N/A
> 7 and < = 10 years 5.00% N/A > 10 and < = 15 years 7.50% N/A > 15 and < = 30 years 16.25% N/A		Swiss Treasury Bill (SWISTB) Swiss Government Bond (SWISS)  Debt Securities issued by the United Kingdom State: United Kingdom Treasury Bill (UKTB) United Kingdom Gilt (UKT)  Debt Securities issued by the United States of America:	> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 3 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 7 and < = 10 years > 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years > 30 and < = 50 years > 0.5 and < = 1 year > 1.5 and < = 30 years > 1.5 and < = 30 years > 1.5 and < = 50 years > 1.5 and < = 1 year > 1.5 and < = 3 years > 3 and < = 5 years > 1.5 and < = 3 years > 1.5 and < = 3 years > 1.5 and < = 10 years > 1.5 and < = 30 years > 30 and < = 50 years > 30 and < = 50 years 3 business days and < = 0,5 year	3.25% 5.25% 11.50% N/A 0.50% 0.50% 1.25% 1.75% 2.00% 3.00% 5.00% 13.50% 18.00% 0.70% 1.50% 2.50% 3.00% 5.00% 1.50% 2.50% 3.00% 5.00% 7.50% 13.50% 13.50% 13.50% 13.50% 13.50% 13.50% 13.50% 13.50% 13.50% 13.50% 13.50% 13.50%	N/A
> 10 and < = 15 years 7.50% N/A > 15 and < = 30 years 16.25% N/A	UK	Swiss Treasury Bill (SWISTB) Swiss Government Bond (SWISS)  Debt Securities issued by the United Kingdom State: United Kingdom Treasury Bill (UKTB) United Kingdom Gilt (UKT)  Debt Securities issued by the United States of America:	> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 3 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 7 and < = 10 years > 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years  9 business days and < = 0,5 year  > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 50 years  9 business days and < = 0,5 year > 1 and < = 3 years > 3 and < = 7 years > 1 and < = 3 years > 3 and < = 50 years > 10 and < = 10 years > 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years > 15 and < = 30 years > 30 and < = 50 years > 30 and < = 50 years > 3 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years	3.25% 5.25% 11.50% N/A 0.50% 0.50% 1.25% 1.75% 2.00% 3.00% 5.00% 13.50% 18.00% 0.50% 0.70% 1.50% 2.50% 3.00% 5.00% 5.00% 1.50% 5.00% 1.50% 1.50% 1.50% 1.50% 1.50% 1.50% 1.50% 1.50% 1.50% 1.50% 1.50% 1.50%	N/A
> 15 and < = 30 years 16.25% N/A	UK	Swiss Treasury Bill (SWISTB) Swiss Government Bond (SWISS)  Debt Securities issued by the United Kingdom State: United Kingdom Treasury Bill (UKTB) United Kingdom Gilt (UKT)  Debt Securities issued by the United States of America:	> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 3 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 7 and < = 10 years > 10 and < = 50 years > 30 and < = 50 years 9 business days and < = 0,5 year > 1 and < = 30 years > 3 and < = 50 years > 3 and < = 5 years > 5 and < = 7 years > 15 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 10 and < = 15 years > 10 and < = 15 years > 10 and < = 15 years > 10 and < = 10 years > 30 and < = 50 years > 30 and < = 50 years > 30 and < = 50 years > 5 and < = 7 years	3.25% 5.25% 11.50% N/A 0.50% 0.50% 1.25% 1.75% 2.00% 3.00% 5.00% 13.50% 13.50% 2.50% 3.00% 5.00% 1.50% 2.50% 3.00% 5.00% 7.50% 13.50% 13.50% 13.50% 13.50% 13.50% 13.50% 13.50% 13.50% 13.50% 13.50% 13.50% 13.50% 13.50%	N/A
	UK	Swiss Treasury Bill (SWISTB) Swiss Government Bond (SWISS)  Debt Securities issued by the United Kingdom State: United Kingdom Treasury Bill (UKTB) United Kingdom Gilt (UKT)  Debt Securities issued by the United States of America:	> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years  3 business days and < = 0,5 year  > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 7 and < = 10 years > 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 9 business days and < = 0,5 year > 1 and < = 3 years > 3 and < = 5 years > 15 and < = 1 year > 15 and < = 15 years 9 business days and < = 0,5 year > 15 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 10 years > 10 and < = 15 years > 15 and < = 10 years > 3 and < = 50 years 3 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 3 and < = 5 years > 3 and < = 7 years > 7 and < = 10 years	3.25% 5.25% 11.50% N/A 0.50% 0.50% 1.25% 1.75% 2.00% 3.00% 5.00% 13.50% 18.00% 0.50% 0.70% 1.50% 2.50% 3.00% 5.00% 7.50% 13.50% 18.00% 0.50% 0.70% 1.50% 3.50%	N/A
20 and 4 = 50	UK	Swiss Treasury Bill (SWISTB) Swiss Government Bond (SWISS)  Debt Securities issued by the United Kingdom State: United Kingdom Treasury Bill (UKTB) United Kingdom Gilt (UKT)  Debt Securities issued by the United States of America:	> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 3 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 7 and < = 10 years > 10 and < = 15 years > 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 9 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 10 years > 10 and < = 15 years	3.25% 5.25% 11.50% N/A 0.50% 0.50% 1.25% 1.75% 2.00% 3.00% 5.00% 13.50% 18.00% 0.50% 0.70% 1.50% 2.50% 3.00% 5.00% 1.50% 2.50% 3.00% 5.00% 7.50% 13.50%	N/A
> 30 and < = 50 years 22.00% N/A	UK	Swiss Treasury Bill (SWISTB) Swiss Government Bond (SWISS)  Debt Securities issued by the United Kingdom State: United Kingdom Treasury Bill (UKTB) United Kingdom Gilt (UKT)  Debt Securities issued by the United States of America:	> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 3 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 5 and < = 7 years > 7 and < = 10 years > 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years  9 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years  > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 10 years > 10 and < = 15 years > 5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 10 years > 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years > 3 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 7 and < = 10 years > 10 and < = 15 years	3.25% 5.25% 11.50% N/A 0.50% 0.50% 0.50% 1.25% 1.75% 2.00% 3.00% 5.00% 13.50% 0.50% 0.70% 1.50% 2.50% 3.00% 5.00% 5.00% 5.00% 5.00% 5.00% 5.00% 5.00% 5.00% 6.75%	N/A

Eligible Securities (Supra & Agenc	ies)	Buckets	Haircuts	Haircuts (Inflation Linked Bonds)
	Debt securities issued by the European Financial Stability Facility:	4 business days and < = 0,5 year	1.50%	N/A
	European Financial Stability Facility bond (EFSF)	> 0.5 and < = 1 year	1.50%	N/A
European Financial Stability Facility		> 1 and < = 3 years	2.50%	N/A
		> 3 and < = 5 years	3.00%	N/A
		> 5 and < = 7 years	3.75%	N/A
		> 7 and < = 10 years	8.00%	N/A
		> 10 and < = 15 years	8.25%	N/A
		> 15 and < = 30 years	16.50%	N/A
		> 30 and < = 50 years	N/A	N/A

Debt securities issued by the European International Bank (in Securities	European Investment Bank  Debt	ppean Investment Bank bonds (EIB)  spean Investment Bank Floater (EIB)  t securities issued by the European Union (EU):	> 0.5 and <= 1 year  > 1 and <= 3 years  > 3 and <= 5 years  > 5 and <= 7 years  > 7 and <= 10 years  > 10 and <= 15 years  > 15 and <= 30 years  > 30 and <= 50 years  12 business days and <= 0,5 year  > 0.5 and <= 1 year  > 1 and <= 3 years  > 3 and <= 5 years  > 3 and <= 1 year	1.00% 2.50% 3.50% 4.50% 8.00% 11.50% 16.25% N/A 1.00% 1.00% 1.75% 2.75% 4.50%	N/A
Autopean Investment Bank Floter (IBI)	European Investment Bank  Debt	pean Investment Bank Floater (EIB) t securities issued by the European Union (EU):	> 1 and < = 3 years  > 3 and < = 5 years  > 5 and < = 7 years  > 7 and < = 10 years  > 10 and < = 15 years  > 15 and < = 30 years  > 15 and < = 50 years  > 30 and < = 50 years  12 business days and < = 0,5 year  > 0.5 and < = 1 year  > 1 and < = 3 years  > 3 and < = 5 years  > 5 and < = 7 years  > 7 and < = 10 years	2.50% 3.50% 4.50% 8.00% 11.50% 16.25% N/A 1.00% 1.00% 1.75% 2.75% 4.50%	N/A
Turippean Travel Travel Gald	European Investment Bank Debt	t securities issued by the European Union (EU):	> 3 and < = 5 years > 5 and < = 7 years > 7 and < = 10 years > 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years  12 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 5 and < = 1 year	3.50% 4.50% 8.00% 11.50% 16.25% N/A 1.00% 1.00% 1.75% 2.75% 4.50%	N/A N/A N/A N/A N/A N/A N/A N/A
2 and 4 = 5 years	Debt		> 3 and < = 5 years > 5 and < = 7 years > 7 and < = 10 years > 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years  12 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 5 and < = 1 year	3.50% 4.50% 8.00% 11.50% 16.25% N/A 1.00% 1.00% 1.75% 2.75% 4.50%	N/A N/A N/A N/A N/A N/A N/A N/A
S and c - 7 years	Debt		> 5 and < = 7 years > 7 and < = 10 years > 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 12 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 3 and < = 5 years	4.50% 8.00% 11.50% 16.25% N/A 1.00% 1.00% 1.75% 2.75% 4.50%	N/A N/A N/A N/A N/A N/A N/A N/A
S and c - 7 years	Debt		> 5 and < = 7 years > 7 and < = 10 years > 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 12 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 3 and < = 5 years	4.50% 8.00% 11.50% 16.25% N/A 1.00% 1.00% 1.75% 2.75% 4.50%	N/A N/A N/A N/A N/A N/A N/A N/A
2			> 7 and < = 10 years > 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 12 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 7 and < = 10 years	8.00% 11.50% 16.25% N/A 1.00% 1.75% 2.75% 4.50%	N/A N/A N/A N/A N/A N/A N/A
10 and < = 15 years			> 10 and < = 15 years > 15 and < = 30 years > 30 and < = 50 years 12 business days and < = 0,5 year > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 7 and < = 10 years	11.50% 16.25% N/A 1.00% 1.00% 1.75% 2.75% 4.50%	N/A N/A N/A N/A N/A N/A N/A
15 and < 30 years			> 15 and < = 30 years > 30 and < = 50 years 12 business days and < = 0,5 year > 0.5 and <= 1 year > 1 and <= 3 years > 3 and <= 5 years > 5 and <= 7 years > 7 and <= 10 years	16.25% N/A 1.00% 1.00% 1.75% 2.75% 4.50%	N/A N/A N/A N/A N/A
Set   Securities   Sused by the European Union (EU):			> 30 and < = 50 years  12 business days and < = 0,5 year  > 0.5 and <= 1 year  > 1 and <= 3 years  > 3 and <= 5 years  > 5 and <= 7 years  > 7 and <= 10 years	N/A 1.00% 1.00% 1.75% 2.75% 4.50%	N/A N/A N/A N/A N/A
Debt securities issued by the European Union (EU):   1.2			12 business days and < = 0,5 year > 0.5 and <= 1 year > 1 and <= 3 years > 3 and <= 5 years > 5 and <= 7 years > 7 and <= 10 years	1.00% 1.00% 1.75% 2.75% 4.50%	N/A N/A N/A N/A
European Union Donds (EU)   2.5 and < = 2 years   1.00%   N/A			> 0.5 and <= 1 year > 1 and <= 3 years > 3 and <= 5 years > 5 and <= 7 years > 7 and <= 10 years	1.00% 1.75% 2.75% 4.50%	N/A N/A N/A
European Union Donds (EU)   2.5 and < = 2 years   1.00%   N/A			> 0.5 and <= 1 year > 1 and <= 3 years > 3 and <= 5 years > 5 and <= 7 years > 7 and <= 10 years	1.00% 1.75% 2.75% 4.50%	N/A N/A N/A
Securities   Sec			> 1 and < = 3 years > 3 and < = 5 years > 5 and < = 7 years > 7 and < = 10 years	1.75% 2.75% 4.50%	N/A N/A
Same of = 5 years   2.75%   N/A			> 3 and < = 5 years > 5 and < = 7 years > 7 and < = 10 years	2.75% 4.50%	N/A
Sand = 2 years   4.50%   N/A   2			> 5 and < = 7 years > 7 and < = 10 years	4.50%	
A			> 7 and < = 10 years		N/A
Debt securities issued by the International Bank for Reconstruction and Development :	European Union		·		
2 - 15 and c = 90 years			> 10 and < = 15 years		
Debt securities issued by the international Bank for Reconstruction and Development :			,	8.00%	N/A
Debt securities issued by the International Bank for Reconstruction and Development : International Bank for Reconstruction and Development Bond (IRBD)   100			> 15 and < = 30 years	15.25%	N/A
Debt securities issued by the International Bank for Reconstruction and Development : International Bank for Reconstruction and Development Bond (IRBD)   100			> 30 and < = 50 years	N/A	N/A
International Bank for Reconstruction and Development Bond (IBRD)    1	Debt	t securities issued by the International Bank for Reconstruction and Development :			
Part					
International Bank for Reconstruction and Development   S and <= 5 years   2.75%   N/A		, , , , , , , , , , , , , , , , , , , ,			
and Development    Solition   So			> 1 and < = 3 years	1.75%	N/A
S and c = 7 years	International Bank for Reconstruction		> 3 and < = 5 years	2.75%	N/A
P   F   F   F   F   F   F   F   F   F			> 5 and < = 7 years	4.50%	N/A
Debt securities issued by the European Stability Mechanism:   Luropean Stability Mechanism Bond (ESM)   Soland < = 30 years   15,25%   N/A	and Development				
Set   Securities   Securities			•		·
Debt securities issued by the European Stability Mechanism:   4 business days and < = 0,5 years   1,00%   N/A					· ·
Debt securities issued by the European Stability Mechanism:   2 business days and < = 0,5 year   1.00%   N/A			,		·
European Stability Mechanism Bond (ESM)					
European Stability Mechanism   European Stability Mechanism T-bill (ESMT)   > 1 and < 3 years   1.50%   N/A					
European Stability Mechanism			> 0.5 and < = 1 year	1.00%	N/A
Sand   Stability Mechanism   Sand	Europ	ppean Stability Mechanism T-bill (ESMT)	> 1 and < = 3 years	1 50%	N/A
S and < = 7 years   3.50%   N/A			> 1 und < = 5 years	1.50%	19/15
S and <= 7 years   3.50%   N/A	Furonean Stability Mechanism		> 3 and < = 5 years	2.75%	N/A
Note	European Stability Meenanism		> 5 and < = 7 years	3.50%	N/A
Debt securities issued by the Landwirtschaftliche Rentenbank:   Debt securities issued by the Landwirtschaftliche Rentenbank:   Landwirtschaftliche Rentenbank Bond (RENTEN).   Landwirtschaftliche Rentenbank Floater (RENTEN).   Landwirtschaftliche Rentenbank F			> 7 and < = 10 years	4.50%	N/A
Debt securities issued by the Landwirtschaftliche Rentenbank:   Landwirtschaftliche Rentenbank Bond (RENTEN).   2 business days and < = 0,5 year   1.0%   N/A     Landwirtschaftliche Rentenbank Bond (RENTEN).   > 0.5 and < = 1 year   1.25%   N/A     Landwirtschaftliche Rentenbank Floater (RENTEN)   > 1 and < = 3 years   1.50%   N/A     > 3 and < = 5 years   2.75%   N/A     > 5 and < = 7 years   3.50%   N/A     > 10 and < = 15 years   1.400%   N/A     > 15 and < = 30 years   1.400%   N/A     > 15 and < = 50 years   1.400%   N/A     > 15 and < = 50 years   1.400%   N/A     > 10 and < = 15 years   1.50%   N/A     > 30 and < = 50 years   1.50%   N/A     >			> 10 and < = 15 years	8.00%	N/A
Debt securities issued by the Landwirtschaftliche Rentenbank:   Landwirtschaftliche Rentenbank Bond (RENTEN).			> 15 and < = 30 years	16.50%	N/A
Landwirtschaftliche Rentenbank Bond (RENTEN).   > 0.5 and < = 1 year   1.25%   N/A			> 30 and < = 50 years	N/A	N/A
Landwirtschaftliche Rentenbank Bond (RENTEN).   > 0.5 and < = 1 year   1.25%   N/A	Debt	t securities issued by the Landwirtschaftliche Rentenbank:	-		
Landwirtschaftliche Rentenbank  Landwirtschaftliche Rentenbank  Landwirtschaftliche Rentenbank  Landwirtschaftliche Rentenbank  Landwirtschaftliche Rentenbank  Landwirtschaftliche Rentenbank  2 3 and <= 5 years 2.75% N/A 2 5 and <= 7 years 3.50% N/A 2 7 and <= 10 years 4.50% N/A 2 15 and <= 30 years 14.00% N/A 2 15 and <= 50 years N/A N/A   N/A   N/A   N/A   Kreditanstalt für Wiederaufbau Bond (KFW)  Kreditanstalt für Wiederaufbau Floater (KFW)   N/A    N/A    N/A    N/A    N/A    N/A    N/A    N/A    N/A				1.25%	
Landwirtschaftliche Rentenbank					
Stand   Stan		,	> 1 and < = 3 years	1.50%	N/A
Stand   Stan			> 3 and < = 5 years	2.75%	N/A
NA   NA   NA   NA   NA   NA   NA   NA	Landwirtschaftliche Rentenbank				
NA   NA   NA   NA   NA   NA   NA   NA					
NA   NA   NA   NA   NA   NA   NA   NA			·		
Solid   Soli					
Debt securities issued by the Kreditanstalt für Wiederaufbau:   Kreditanstalt für Wiederaufbau Bond (KFW)   3 business days and <= 0,5 year   1.00%   N/A					
Kreditanstalt für Wiederaufbau       Kreditanstalt für Wiederaufbau Floater (KFW)       3 business days and < = 0,5 year	Deht	t securities issued by the Kreditanstalt für Wiederaufbau:	2 50 4114 1 50 744.5	, , .	.,,,,
Kreditanstalt für Wiederaufbau Floater (KFW)         > 0.5 and <= 1 year			2 husiness days and s = 0.5 years	1 00%	N/A
> 0.5 and <= 1 year 1.25% N/A >1 and <= 3 years 1.50% N/A  Xreditanstalt für Wiederaufbau > 3 and <= 5 years 2.75% N/A >5 and <= 7 years 3.50% N/A >5 and <= 10 years 4.50% N/A >10 and <= 15 years 8.00% N/A			5 Dusiliess days alld < = 0,5 year	1.00%	N/A
Kreditanstalt für Wiederaufbau     > 1 and <= 3 years	Kicai				
Kreditanstalt für Wiederaufbau       > 3 and <= 5 years					
> 3 and < - 5 years 2.73% N/A > 5 and < - 7 years 3.50% N/A > 7 and < = 10 years 4.50% N/A > 10 and < = 15 years 8.00% N/A	Manadian and the Silva National and officers				· ·
> 7 and < = 10 years 4.50% N/A > 10 and < = 15 years 8.00% N/A	Kreurtanstait für Wiederaufbau		•		
> 10 and <= 15 years 8.00% N/A					
			·		· ·
>15 and <= 30 years 14.00% N/A			> 15 and < = 30 years	14.00%	N/A
> 30 and < = 50 years N/A N/A			> 30 and < = 50 years	N/A	N/A

Other stipulations	
Equities	<ul> <li>Stocks incorporated European index EURO STOXX 50 (Excluding Banking &amp; Insurance stocks) within the limitsset out by LCH SA;</li> <li>An haircut of 35 % is applied on shares accepted as collateral;</li> <li>Equity Securities not accepted for CDSClear Margins.</li> </ul>
Haircut allocation rule	<ul> <li>For non-cash collateral lodged bilaterally, the duration is used to determine the haircut;</li> <li>For non-cash collateral lodged using triparty solution, the time to maturity is used to determine the haircut.</li> </ul>
Additional Haircuts	Certain collateral can from time to time be subject to additional haircuts above those stated.
Excluded bonds instruments	LCH SA deems non eligible the following securities :  • Zero coupon bonds (excluding T-Bills), stripped bonds and perpetual bonds  • Bonds close to maturity  • Optionable bonds (Sinkable, Callable, Putable)
Concentration Limits	LCH SA reserves the right to manage specific concentrations in margin collateral in all circumstances. Where positions are considered to be excessively concentrated, members will be contacted directly with a view to re-alignment of their portfolio.

	• For payment in non EURO, LCH SA applies a haircut on the equivalent in EURO calculated from the currency exchange rate the below incremental FX Haircut apply.		
	Currency	FX HC	Minimum nominal Value in ccy
	AUD	6.90%	100,000
	CAD	4.50%	100,000
	CHF	6.20%	100,000
Currency Haircut	DKK	0.20%	1,000,000
	EUR	0.00%	100,000
	GBP	5.40%	100,000
	JPY		
		7.50%	10,000,000
	NOK	4.90%	1,000,000
	SEK	3.50%	1,000,000
	USD	4.80%	100,000
「ri Party	For non-cash collateral lodged using triparty solution, same haircuts apply     For non-cash collateral lodged using triparty solution, the minimum Nominal value is defined in the Triparty contract		
	Debt	Min Maturity (in business days)	Max Maturity*
	Australia	11	30Y
	Austria	4	50Y
	Belgium	4	50Y
	Canada	10	50Y
	Denmark	6	30Y
	Finland	4	50Y
		•	
	France	4	50Y
	Germany	3	50Y
	Italy	3	50Y
	Japan	6	50Y
laturities	Netherland	10	50Y
	Norway	9	11Y
	Portugal	3	50Y
	Spain	3	50Y
	Sweden	4	30Y
	Switzerland	3	50Y
	UK	9	50Y
	USA	3	50Y
	EFSF	4	30Y
	EIB	9	30Y
	EU	12	30Y
	IBRD	12	30Y
	ESM	4	30Y
		2	
	Rentenbank KFW	3	30Y 30Y
	*The maximum maturity is here referring to the associated benchmark of the mentioned tenors.		
Hair cut Application	The application of the haircuts is performed according to the below formula: Price $x$ (1-HC) $x$ (	(1 - Fx HC)	