<table>
<thead>
<tr>
<th>Eligible Government Securities</th>
<th>Buckets</th>
<th>Haircuts (Percentage Basis)</th>
<th>Haircuts (Deferral (Added) Basis)</th>
</tr>
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<tbody>
<tr>
<td>Debt Securities issued by the Australian State:</td>
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<td>0.50%</td>
<td>N/A</td>
</tr>
<tr>
<td>Australian Treasury Bill (ACTB)</td>
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<td>N/A</td>
</tr>
<tr>
<td>Australian Government Bond (ACGB)</td>
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<td>1.25%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
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<td>2.00%</td>
<td>N/A</td>
</tr>
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<td>N/A</td>
</tr>
<tr>
<td></td>
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<td>3.75%</td>
<td>N/A</td>
</tr>
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<td>&gt; 10 and &lt;= 15 years</td>
<td>6.25%</td>
<td>N/A</td>
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<td>14.00%</td>
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<tr>
<td>Debt Securities issued by the Austrian State:</td>
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</tr>
<tr>
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<td>N/A</td>
</tr>
<tr>
<td>Austrian Government Bond (AAGB)</td>
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</tr>
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<td>N/A</td>
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<td>3.00%</td>
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<td>N/A</td>
</tr>
<tr>
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<td>5.25%</td>
<td>N/A</td>
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<td>12.25%</td>
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<td>Debt Securities issued by the Belgian State:</td>
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<td>N/A</td>
</tr>
<tr>
<td>Belgian Treasury Bill (BTCB)</td>
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</tr>
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<td>N/A</td>
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<td>N/A</td>
</tr>
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<td>2.25%</td>
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</tr>
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<td>N/A</td>
</tr>
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<td>&gt; 10 and &lt;= 15 years</td>
<td>4.00%</td>
<td>N/A</td>
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<td>8.25%</td>
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<td>N/A</td>
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<tr>
<td>Danish Treasury Bill (DGTB)</td>
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<td>N/A</td>
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<td>1.75%</td>
<td>N/A</td>
</tr>
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<td>2.25%</td>
<td>N/A</td>
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<td>3.00%</td>
<td>N/A</td>
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<td>4.00%</td>
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<tr>
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<tr>
<td>Finnish Treasury Bill (FTTB)</td>
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<td>2.25%</td>
<td>N/A</td>
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<td>N/A</td>
</tr>
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<td>5.00%</td>
<td>N/A</td>
</tr>
<tr>
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<td>&gt; 15 and &lt;= 30 years</td>
<td>4.00%</td>
<td>N/A</td>
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<td>3.00%</td>
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<tr>
<td>Debt Securities issued by the French State:</td>
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<tr>
<td>Bons du Trésor à Taux Fixe et Intérêt Précédé (TFI)</td>
<td>&gt; 0.5 and &lt;= 1 year</td>
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<td>0.50%</td>
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<td>Obligations Assimilables du Trésor (OAT)</td>
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<tr>
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<td>&gt; 3 and &lt;= 5 years</td>
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<td>2.75%</td>
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<td>4.00%</td>
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<td>11.50%</td>
<td>14.00%</td>
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<td>15.50%</td>
<td>18.75%</td>
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<tr>
<td>Debt Securities issued by the German Federal State:</td>
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</tr>
<tr>
<td>German Treasury Bill (BUBILL)</td>
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<td>0.50%</td>
</tr>
<tr>
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<td>2.00%</td>
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</tr>
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<td>&gt; 15 and &lt;= 30 years</td>
<td>11.25%</td>
<td>11.25%</td>
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<tr>
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<td>15.00%</td>
<td>15.00%</td>
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<tr>
<td>Debt Securities issued by the Italian State:</td>
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<tr>
<td>Buoni Ordinari del Tesoro (BOTS)</td>
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<td>6.00%</td>
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<tr>
<td>Buoni del Tesoro Polilennali (BTPS)</td>
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<tr>
<td></td>
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<td>10.00%</td>
</tr>
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<td>21.75%</td>
<td>21.75%</td>
</tr>
<tr>
<td></td>
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<td>26.50%</td>
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<td>N/A</td>
</tr>
<tr>
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<td>&gt; 10 and &lt;= 15 years</td>
<td>3.00%</td>
<td>N/A</td>
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<td>Eligible Securities (Supra &amp; Agencies)</td>
<td>Buckets</td>
<td>Haircuts</td>
<td>Haircuts (Inflation Linked Bonds)</td>
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<tr>
<td>Debt Securities issued by the European Financial Stability Facility:</td>
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</tr>
<tr>
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<td>1.50%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 1 and &lt; 3 years</td>
<td>2.00%</td>
<td>N/A</td>
</tr>
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<td>2.50%</td>
<td>N/A</td>
</tr>
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<td>3.00%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 7 and &lt; 10 years</td>
<td>3.50%</td>
<td>N/A</td>
</tr>
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<td>4.50%</td>
<td>N/A</td>
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<table>
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</tr>
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<td>1.75%</td>
<td>N/A</td>
</tr>
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<td>&gt; 5 and &lt; 7 years</td>
<td>2.25%</td>
<td>N/A</td>
</tr>
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<td>3.00%</td>
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<td>11.00%</td>
<td>N/A</td>
</tr>
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<td>&gt; 30 and &lt; 50 years</td>
<td>14.75%</td>
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<th>Debt Securities issued by the Norwegian State:</th>
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<tr>
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</tr>
<tr>
<td>Norwegian Government Bond (NGB)</td>
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<td>1.50%</td>
<td>N/A</td>
</tr>
<tr>
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<td></td>
<td>&gt; 3 and &lt; 5 years</td>
<td>2.25%</td>
<td>N/A</td>
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<td>2.75%</td>
<td>N/A</td>
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<td>3.50%</td>
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<td>6.00%</td>
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<td>&gt; 15 and &lt; 30 years</td>
<td>N/A</td>
<td>N/A</td>
</tr>
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<td>&gt; 30 and &lt; 50 years</td>
<td>N/A</td>
<td>N/A</td>
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<table>
<thead>
<tr>
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<th>Debt Securities issued by the Portuguese State:</th>
<th>3 business days and &lt; 0.5 year</th>
<th>8.25%</th>
<th>N/A</th>
</tr>
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<tbody>
<tr>
<td>Portuguese Treasury Bill (PORTB)</td>
<td></td>
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<td>11.50%</td>
<td>N/A</td>
</tr>
<tr>
<td>Portuguese Government Bond (PGB)</td>
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<td>21.25%</td>
<td>N/A</td>
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<td>27.25%</td>
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<td></td>
<td></td>
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</table>

<table>
<thead>
<tr>
<th>Spain</th>
<th>Debt Securities issued by the Spanish State:</th>
<th>3 business days and &lt; 0.5 year</th>
<th>2.25%</th>
<th>N/A</th>
</tr>
</thead>
<tbody>
<tr>
<td>Spanish Letras del Tesoro (SGLT)</td>
<td></td>
<td>&gt; 0.5 and &lt; 1 year</td>
<td>3.00%</td>
<td>N/A</td>
</tr>
<tr>
<td>Spanish Government Bond (SGB)</td>
<td></td>
<td>&gt; 1 and &lt; 3 years</td>
<td>6.50%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&gt; 3 and &lt; 5 years</td>
<td>9.25%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&gt; 5 and &lt; 7 years</td>
<td>10.50%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&gt; 7 and &lt; 10 years</td>
<td>12.25%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
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<td>&gt; 10 and &lt; 15 years</td>
<td>15.25%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&gt; 15 and &lt; 30 years</td>
<td>25.50%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&gt; 30 and &lt; 50 years</td>
<td>31.50%</td>
<td>N/A</td>
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<table>
<thead>
<tr>
<th>Sweden</th>
<th>Debt Securities issued by the Swedish State:</th>
<th>4 business days and &lt; 0.5 year</th>
<th>0.50%</th>
<th>N/A</th>
</tr>
</thead>
<tbody>
<tr>
<td>Swedish Treasury Bill (SWTB)</td>
<td></td>
<td>&gt; 0.5 and &lt; 1 year</td>
<td>0.50%</td>
<td>N/A</td>
</tr>
<tr>
<td>Swedish Government Bond (SGB)</td>
<td></td>
<td>&gt; 1 and &lt; 3 years</td>
<td>1.00%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&gt; 3 and &lt; 5 years</td>
<td>1.75%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&gt; 5 and &lt; 7 years</td>
<td>2.25%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&gt; 7 and &lt; 10 years</td>
<td>3.25%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&gt; 10 and &lt; 15 years</td>
<td>5.25%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&gt; 15 and &lt; 30 years</td>
<td>11.50%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&gt; 30 and &lt; 50 years</td>
<td>N/A</td>
<td>N/A</td>
</tr>
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</table>

<table>
<thead>
<tr>
<th>Switzerland</th>
<th>Debt Securities issued by the Swiss State:</th>
<th>3 business days and &lt; 0.5 year</th>
<th>0.50%</th>
<th>N/A</th>
</tr>
</thead>
<tbody>
<tr>
<td>Swiss Treasury Bill (SWSTB)</td>
<td></td>
<td>&gt; 0.5 and &lt; 1 year</td>
<td>0.50%</td>
<td>N/A</td>
</tr>
<tr>
<td>Swiss Government Bond (SWISS)</td>
<td></td>
<td>&gt; 1 and &lt; 3 years</td>
<td>1.25%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&gt; 3 and &lt; 5 years</td>
<td>1.75%</td>
<td>N/A</td>
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<tr>
<td></td>
<td></td>
<td>&gt; 5 and &lt; 7 years</td>
<td>2.00%</td>
<td>N/A</td>
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<td></td>
<td></td>
<td>&gt; 7 and &lt; 10 years</td>
<td>3.00%</td>
<td>N/A</td>
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<tr>
<td></td>
<td></td>
<td>&gt; 10 and &lt; 15 years</td>
<td>5.00%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
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<td>&gt; 15 and &lt; 30 years</td>
<td>13.50%</td>
<td>N/A</td>
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<tr>
<td></td>
<td></td>
<td>&gt; 30 and &lt; 50 years</td>
<td>18.00%</td>
<td>N/A</td>
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<table>
<thead>
<tr>
<th>UK</th>
<th>Debt Securities issued by the United Kingdom State:</th>
<th>9 business days and &lt; 0.5 year</th>
<th>0.50%</th>
<th>N/A</th>
</tr>
</thead>
<tbody>
<tr>
<td>United Kingdom Treasury Bill (UKTB)</td>
<td></td>
<td>&gt; 0.5 and &lt; 1 year</td>
<td>0.70%</td>
<td>N/A</td>
</tr>
<tr>
<td>United Kingdom Gilt (UKT)</td>
<td></td>
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<td>1.50%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&gt; 3 and &lt; 5 years</td>
<td>2.00%</td>
<td>N/A</td>
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<tr>
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<td>&gt; 5 and &lt; 7 years</td>
<td>3.00%</td>
<td>N/A</td>
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<tr>
<td></td>
<td></td>
<td>&gt; 7 and &lt; 10 years</td>
<td>5.00%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&gt; 10 and &lt; 15 years</td>
<td>7.50%</td>
<td>N/A</td>
</tr>
<tr>
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<td>15.00%</td>
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<td>18.00%</td>
<td>N/A</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>USA</th>
<th>Debt Securities issued by the United States of America:</th>
<th>3 business days and &lt; 0.5 year</th>
<th>0.50%</th>
<th>N/A</th>
</tr>
</thead>
<tbody>
<tr>
<td>US Treasury Bills (B)</td>
<td></td>
<td>&gt; 0.5 and &lt; 1 year</td>
<td>0.70%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&gt; 1 and &lt; 3 years</td>
<td>1.50%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&gt; 3 and &lt; 5 years</td>
<td>2.50%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&gt; 5 and &lt; 7 years</td>
<td>3.50%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&gt; 7 and &lt; 10 years</td>
<td>5.00%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&gt; 10 and &lt; 15 years</td>
<td>7.50%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&gt; 15 and &lt; 30 years</td>
<td>16.25%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&gt; 30 and &lt; 50 years</td>
<td>22.00%</td>
<td>N/A</td>
</tr>
<tr>
<td>Debt securities issued by the European Investment Bank: European Investment Bank bonds (EIB)</td>
<td>9 business days and &lt; = 0.5 year</td>
<td>1.00%</td>
<td>N/A</td>
<td></td>
</tr>
<tr>
<td>---</td>
<td>---</td>
<td>---</td>
<td>---</td>
<td></td>
</tr>
<tr>
<td></td>
<td>&gt; 0.5 and &lt; 1 year</td>
<td>1.00%</td>
<td>N/A</td>
<td></td>
</tr>
<tr>
<td></td>
<td>&gt; 1 and &lt; 3 years</td>
<td>2.50%</td>
<td>N/A</td>
<td></td>
</tr>
<tr>
<td></td>
<td>&gt; 3 and &lt; 5 years</td>
<td>3.50%</td>
<td>N/A</td>
<td></td>
</tr>
<tr>
<td></td>
<td>&gt; 5 and &lt; 7 years</td>
<td>4.50%</td>
<td>N/A</td>
<td></td>
</tr>
<tr>
<td></td>
<td>&gt; 7 and &lt; 10 years</td>
<td>8.00%</td>
<td>N/A</td>
<td></td>
</tr>
<tr>
<td></td>
<td>&gt; 10 and &lt;= 15 years</td>
<td>11.50%</td>
<td>N/A</td>
<td></td>
</tr>
<tr>
<td></td>
<td>&gt; 15 and &lt;= 30 years</td>
<td>16.25%</td>
<td>N/A</td>
<td></td>
</tr>
<tr>
<td></td>
<td>&gt; 30 and &lt;= 50 years</td>
<td>N/A</td>
<td>N/A</td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Debt securities issued by the European Union (EU): European Union bonds (EU)</th>
<th>12 business days and &lt; = 0.5 year</th>
<th>1.00%</th>
<th>N/A</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>&gt; 0.5 and &lt; 1 year</td>
<td>1.00%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 1 and &lt;= 3 years</td>
<td>1.75%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 3 and &lt;= 5 years</td>
<td>2.75%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 5 and &lt;= 7 years</td>
<td>4.50%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 7 and &lt;= 10 years</td>
<td>8.00%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 10 and &lt;= 15 years</td>
<td>8.00%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 15 and &lt;= 30 years</td>
<td>15.25%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 30 and &lt;= 50 years</td>
<td>N/A</td>
<td>N/A</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Debt securities issued by the International Bank for Reconstruction and Development : International Bank for Reconstruction and Development Bond (IBRD)</th>
<th>12 business days and &lt; = 0.5 year</th>
<th>1.00%</th>
<th>N/A</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>&gt; 0.5 and &lt;= 1 year</td>
<td>1.00%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 1 and &lt;= 3 years</td>
<td>1.75%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 3 and &lt;= 5 years</td>
<td>2.75%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 5 and &lt;= 7 years</td>
<td>4.50%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 7 and &lt;= 10 years</td>
<td>8.00%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 10 and &lt;= 15 years</td>
<td>8.00%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 15 and &lt;= 30 years</td>
<td>15.25%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 30 and &lt;= 50 years</td>
<td>N/A</td>
<td>N/A</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Debt securities issued by the European Stability Mechanism: European Stability Mechanism Bond (ESM) European Stability Mechanism T-bill (ESMT)</th>
<th>4 business days and &lt; = 0.5 year</th>
<th>1.00%</th>
<th>N/A</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>&gt; 0.5 and &lt;= 1 year</td>
<td>1.00%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 1 and &lt;= 3 years</td>
<td>1.50%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 3 and &lt;= 5 years</td>
<td>2.75%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 5 and &lt;= 7 years</td>
<td>3.50%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 7 and &lt;= 10 years</td>
<td>4.50%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 10 and &lt;= 15 years</td>
<td>8.00%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 15 and &lt;= 30 years</td>
<td>16.50%</td>
<td>N/A</td>
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<tr>
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<td>&gt; 30 and &lt;= 50 years</td>
<td>N/A</td>
<td>N/A</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Debt securities issued by the Landwirtschaftliche Rentenbank: Landwirtschaftliche Rentenbank Bond (RENTEN), Landwirtschaftliche Rentenbank Floater (RENTEN)</th>
<th>2 business days and &lt; = 0.5 year</th>
<th>1.00%</th>
<th>N/A</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>&gt; 0.5 and &lt;= 1 year</td>
<td>1.25%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 1 and &lt;= 3 years</td>
<td>1.50%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 3 and &lt;= 5 years</td>
<td>2.75%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 5 and &lt;= 7 years</td>
<td>3.50%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 7 and &lt;= 10 years</td>
<td>4.50%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 10 and &lt;= 15 years</td>
<td>8.00%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 15 and &lt;= 30 years</td>
<td>14.00%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 30 and &lt;= 50 years</td>
<td>N/A</td>
<td>N/A</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Debt securities issued by the Kreditanstalt für Wiederaufbau: Kreditanstalt für Wiederaufbau Bond (KFW) Kreditanstalt für Wiederaufbau Floater (KFW)</th>
<th>3 business days and &lt; = 0.5 year</th>
<th>1.00%</th>
<th>N/A</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>&gt; 0.5 and &lt;= 1 year</td>
<td>1.25%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 1 and &lt;= 3 years</td>
<td>1.50%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 3 and &lt;= 5 years</td>
<td>2.75%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 5 and &lt;= 7 years</td>
<td>3.50%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 7 and &lt;= 10 years</td>
<td>4.50%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 10 and &lt;= 15 years</td>
<td>8.00%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 15 and &lt;= 30 years</td>
<td>14.00%</td>
<td>N/A</td>
</tr>
<tr>
<td></td>
<td>&gt; 30 and &lt;= 50 years</td>
<td>N/A</td>
<td>N/A</td>
</tr>
</tbody>
</table>

**Other stipulations**

- Stocks incorporated European index EURO STOXX 50 (Excluding Banking & Insurance stocks) within the limit set out by LCH SA;
- An haircut of 35 % is applied on shares accepted as collateral;
- Equity Securities not accepted for CDSClear Margins.

**Equities**

**Haircut allocation rule**

- For non-cash collateral lodged bilaterally, the duration is used to determine the haircut;
- For non-cash collateral lodged using triparty solution, the time to maturity is used to determine the haircut.

**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, Puttable)

**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.
### Currency FX HC

<table>
<thead>
<tr>
<th>Currency</th>
<th>FX HC</th>
<th>Minimum nominal Value in ccy</th>
</tr>
</thead>
<tbody>
<tr>
<td>AUD</td>
<td>6.90%</td>
<td>100,000</td>
</tr>
<tr>
<td>CAD</td>
<td>4.50%</td>
<td>100,000</td>
</tr>
<tr>
<td>CHF</td>
<td>6.20%</td>
<td>100,000</td>
</tr>
<tr>
<td>DKK</td>
<td>0.20%</td>
<td>1,000,000</td>
</tr>
<tr>
<td>EUR</td>
<td>0.00%</td>
<td>100,000</td>
</tr>
<tr>
<td>GBP</td>
<td>5.40%</td>
<td>100,000</td>
</tr>
<tr>
<td>JPY</td>
<td>7.50%</td>
<td>10,000,000</td>
</tr>
<tr>
<td>NOK</td>
<td>4.90%</td>
<td>1,000,000</td>
</tr>
<tr>
<td>SEK</td>
<td>3.50%</td>
<td>1,000,000</td>
</tr>
<tr>
<td>USD</td>
<td>4.80%</td>
<td>100,000</td>
</tr>
</tbody>
</table>

### Tri 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

### Maturities

<table>
<thead>
<tr>
<th>Debit</th>
<th>Min Maturity (in business days)</th>
<th>Max Maturity*</th>
</tr>
</thead>
<tbody>
<tr>
<td>Australia</td>
<td>11</td>
<td>30Y</td>
</tr>
<tr>
<td>Austria</td>
<td>4</td>
<td>50Y</td>
</tr>
<tr>
<td>Belgium</td>
<td>4</td>
<td>50Y</td>
</tr>
<tr>
<td>Canada</td>
<td>10</td>
<td>50Y</td>
</tr>
<tr>
<td>Denmark</td>
<td>6</td>
<td>30Y</td>
</tr>
<tr>
<td>Finland</td>
<td>4</td>
<td>50Y</td>
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<td>France</td>
<td>4</td>
<td>50Y</td>
</tr>
<tr>
<td>Germany</td>
<td>3</td>
<td>50Y</td>
</tr>
<tr>
<td>Italy</td>
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<td>50Y</td>
</tr>
<tr>
<td>Japan</td>
<td>6</td>
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</tr>
<tr>
<td>Netherlands</td>
<td>10</td>
<td>50Y</td>
</tr>
<tr>
<td>Norway</td>
<td>9</td>
<td>11Y</td>
</tr>
<tr>
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*The maximum maturity is here referring to the associated benchmark of the mentioned tenors.

### Haircut Application

The application of the haircuts is performed according to the below formula: \[ \text{Price} \times (1 - \text{HC}) \times (1 - \text{Fx HC}) \]