| LCH SA - Ris | Notice - Margin Eligible Securities Collateral and Haircut Schedule | | Haircuts on | 24/05/2022 |
|--------------------------------|---|---|---|---|
| Eligible Government Securities | | Buckets | Haircuts (Conventional Bonds) | Haircuts (Inflation Linked Bonds) |
| Australia | Debt Securities issued by the Australian State: Australian Treasury Bill (ACTB) Australian Government Bond (ACGB) | 11 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 | 0.50% 0.50% 1.25% 2.00% 2.50% 3.75% 6.25% | N/A N/A N/A N/A N/A N/A |
| | Debt Securities issued by the Austrian State: Austrian Treasury Bill (RATB) | > 15 and < = 30 years > 30 and < = 50 years 4 business days and < = 0,5 year | 14.00% N/A 0.50% | N/A N/A N/A |
| Austria | Austrian Government Bond (RAGB) | > 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 | 0.75% 1.50% 2.50% 3.00% 3.75% 5.25% 12.25% 16.50% | N/A N/A N/A N/A N/A N/A |
| Belgium | Debt Securities issued by the Belgian state: Belgian Treasury Bill (BGTB) Belgian Government Bond (BGB) | 4 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 < = 10 years > 15 and < = 30 years > 15 and < = 50 years | 0.50% 1.00% 2.00% 2.75% 4.25% 5.25% 7.00% 14.00% 18.50% | N/A N/A N/A N/A N/A N/A N/A |
| Canada | Debt Securities issued by the Canadian State: Canadian Treasury Bill (CTB) Canadian Government Bond (CAN) | 10 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 > 15 and < = 50 years | 0.50% 0.50% 1.00% 1.75% 2.25% 2.75% 4.00% 8.25% 10.75% | N/A N/A N/A N/A N/A N/A N/A N/A |
| Denmark | Debt Securities issued by the Danish State: Danish Treasury Bill (DGTB) Danish Government Bond (DGB) | 6 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 <= 10 years > 15 and <= 30 years > 30 and <= 50 years | 0.50% 0.50% 1.00% 1.75% 2.25% 3.25% 5.25% 12.25% N/A | N/A N/A N/A N/A N/A N/A N/A N/A |
| Finland | Debt Securities issued by the Finnish State: Finnish Treasury Bill (RFTB) Finnish Government Bonds (RFGB) | 4 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 > 15 and < = 50 years | 0.50% 0.50% 1.00% 1.75% 2.25% 3.00% 5.00% 11.25% 15.00% | N/A N/A N/A N/A N/A N/A N/A |
| France | Debt Securities issued by the French state: Bons du Trésor à Taux Fixe et Intérêt Précompté (BTF) Bons du Trésor à Taux Fixe et Intérêt Annuel (BTNS) Bons du Trésor à Taux Fixe et Intérêt Annuel /L (BTNS) Obligations Assimilables du Trésor (FRTR) Obligations Assimilables du Trésor I/L (FRTR) | 4 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 <= 50 years | 0.50% 0.50% 1.25% 2.00% 2.25% 3.25% 5.50% 11.50% | 0.50% 1.00% 2.00% 2.75% 4.00% 5.00% 6.25% 14.00% 18.75% |
| Germany | Debt Securities issued by the German Federal State: German Treasury Bill (BUBILL) Bundesschatzanweisungen (BKO) Bundesobligationen (OBL) Bundesobligationen I/L (OBLI) Deutsche Bundesrepublik (DBR) Deutschland I/L (DBRI) | 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 <= 10 years > 15 and <= 30 years > 30 and <= 50 years | 0.50% 0.50% 1.00% 1.75% 2.25% 3.25% 5.00% 11.25% 15.00% | 0.50% 1.00% 1.75% 2.75% 3.00% 4.25% 6.50% 11.25% 15.00% |
| Italy | Debt Securities issued by the Italian State: Buoni Ordinari del Tesoro (BOTS) Buoni del Tesoro Poliennali (BTPS) Buoni del Tesoro Poliennali I/L (BTPS) Certificati di Credito del Tesoro (CCTS) | 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 <= 10 years > 15 and <= 30 years > 30 and <= 30 years | 6.00% 6.00% 7.00% 9.00% 10.50% 11.50% 21.75% 26.50% | 6.00% 6.00% 7.00% 10.00% 12.00% 14.25% 15.75% 21.75% 26.50% |
| Japan | Debt Securities issued by the Japanese State: Japanese Treasury Bill (JGTB) Japanese Treasury Discount Bill (JTDB) Japanese Government Bond (JGB) | 6 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 | 0.50% 0.50% 0.50% 1.00% 1.50% 2.00% 3.00% | N/A N/A N/A N/A N/A N/A |

| 1.5 but of = 10 but of = 1 | | | | | |
|--|-------------|---|--|--------|-----|
| Contraction Contract Contra | | | The state of the s | | |
| Section Comment Comm | | | > 30 and < = 50 years | 10.25% | N/A |
| Machinary Weatherland Weather | | | 10 business days and < = 0,5 year | 0.50% | N/A |
| 1 | | | > 0.5 and < = 1 year | 0.50% | N/A |
| Section Sect | | butti dovernincht bond (nermen) | | | |
| Point 1 | Notherlands | | > 3 and < = 5 years | 1.75% | N/A |
| \$10 of \$1.50 years \$1,000 | Netherlanus | | | | |
| 2.5 for and x = 70 years 1,100 to 100 to | | | • | | |
| Debt Securition Issued By the Novempton State | | | - | | |
| Dots Securities incode by the Revergian State: Name | | | - | | |
| Management Teams (IRCTID) No. | | Deht Securities issued by the Norwegian State: | | | |
| Name | | | | | |
| Name | | | • | | |
| Signate Signature Signat | | | · | | |
| P 2 and c = 20 years | Norway | | | | |
| Source = 15 years | | | • | | |
| Section | | | · | | |
| Debt securities issued by the Portuguese State 3 business cays and <-0.5 year 1.50% N/A | | | · | | |
| Debt securities issued by the Portuguese State 3 business days and < = 0.5 year 1.50% N/A | | | · | | |
| Portugated Portug | | Debt securities issued by the Portuguese State | | | |
| Pertural Pertur | | | | 11.50% | |
| Portugue | | Portuguese Government bond (PGB) | | | |
| Part | Pertural | | | | |
| Part | Portugal | | • | | |
| 2 3 3 m d = 20 years 54.00% N/A | | | | | |
| Debt Securities issued by the Spanish State: Spanish Istates and Tecnor (SGIT) 2 - 2 - 2 - 2 - 2 - 2 - 2 - 2 - 2 - 2 | | | | | |
| Debt Securities issued by the Spanish State: 3 2 2 25 5 5 5 5 5 5 | | | | | |
| Spanish Government Bond (SPGB) > 1 and < 3 years 9.25% N/A > 3 and < 5 years 9.25% N/A > 5 and < 7 years 9.25% N/A > 5 and < 7 years 10.50% N/A > 7 and < 10 years 12.25% N/A > 10 and < 15 years 15.25% N/A > 10 and < 15 years 15.25% N/A > 10 and < 15 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% N/A > 10 and < 6 3 years 15.25% | | Debt Securities issued by the Spanish State: | | | |
| Spain | | Spanish Letras del Tesoro (SGLT) | > 0.5 and <= 1 year | 3.00% | N/A |
| Spain | | Spanish Government Bond (SPGB) | • | | |
| Part | et. | | | | |
| Debt Securities issued by the Swedish State: Debt Securities issued by the Swedish State: Swedish Treasury Bill (SWTB) Swedish Government Bond (SGB) N/A | Spain | | | | |
| Debt Securities Issued by the Swedish State: Swedish Treasury Bill (SWT8) Swedish Forestries Issued by the Swedish State: 4 business days and < = 0.5 year 0.50% N/A | | | | | |
| Debt Securities issued by the Swedish State: Swedish Treasury Bill (SWTB) Swedish Treasury Bill (SWTB) Swedish Government Bond (SGB) N/A | | | | | |
| Debt Securities (ssued by the Swedish State: Swedish Government Bond (SGB) Swedish Governme | | | | | |
| Swedish Government Bond (SGB) 3-1 and c=3 years 1.00% N/A | | Debt Securities issued by the Swedish State: | | | |
| Sweden | | Swedish Treasury Bill (SWTB) | > 0.5 and <= 1 year | 0.50% | N/A |
| Seeden | | Swedish Government Bond (SGB) | > 1 and < = 3 years | 1.00% | N/A |
| Switzerland | | | > 3 and < = 5 years | 1.75% | N/A |
| Securities issued by the Swiss State: Securities issued by the Swiss State: Supers Su | Sweden | | > 5 and < = 7 years | 2.25% | N/A |
| Debt Securities issued by the Swiss State: Switzerland Swist Treasury Bill (SWISTB) Swist State: Substitute Swist Treasury Bill (SWISTB) Swist State: Swist State: Substitute Swist State: Swist State | | | > 7 and < = 10 years | 3.25% | N/A |
| Debt Securities issued by the Swiss State: Swiss Treasury Bill (SWISTB) Subsenses days and < = 0,5 year 0.50% N/A | | | > 10 and < = 15 years | 5.25% | N/A |
| Debt Securities issued by the Swiss State: Swiss Treasury Bill (SWISTB) | | | > 15 and < = 30 years | 11.50% | N/A |
| Swits Treasury Bill (SWISTB) > 0.5 and < = 1 year 0.50% N/A Swiss Government Bond (SWISS) > 1 and c = 3 years 1.25% N/A > 1 and c = 3 years 1.75% N/A > 3 and c = 5 years 1.75% N/A > 5 and c = 7 years 2.00% N/A > 5 and c = 10 years 3.00% N/A > 10 and c = 15 years 5.00% N/A > 15 and c = 30 years 13.50% N/A > 15 and c = 30 years 13.50% N/A > 10 and c = 15 years 0.50% N/A > 10 and c = 15 years 1.50% N/A United Kingdom Treasury Bill (UKTB) > 0.5 and c = 1 year 0.70% N/A United Kingdom Gilt (UKT) > 1 and c = 3 years 1.50% N/A > 3 and c = 5 years 2.50% N/A > 3 and c = 5 years 2.50% N/A > 3 and c = 5 years 3.00% N/A > 3 and c = 10 years 5.00% N/A > 3 and c = 10 years 5.00% N/A > 3 and c = 50 years 13.50% N/A > 3 and c = 50 years 13.50% N/A > 3 and c = 50 years 13.50% N/A > 3 and c = 50 years 13.50% N/A > 3 and c = 50 years 13.50% N/A > 3 and c = 50 years 13.50% N/A > 3 and c = 50 years 13.50% N/A > 3 and c = 50 years 13.50% N/A > 3 and c = 50 years 13.50% N/A > 3 and c = 50 years 13.50% N/A > 3 and c = 50 years 13.50% N/A > 3 and c = 50 years 13.50% N/A > 3 and c = 50 years 13.50% N/A > 3 and c = 50 years 13.50% N/A > 3 and c = 50 years 13.50% N/A > 3 and c = 50 years 13.50% N/A > 3 and c = 50 years 13.50% N/A > 3 and c = 50 years 3.50% N/A > 3 and c = 50 years 3.50% N/A > 3 and c = 50 years 3.50% N/A > 3 and c = 50 years 3.50% N/A > 3 and c = 50 years 3.50% N/A > 3 and c = 50 years 3.50% N/A > 3 and c = 50 years 3.50% N/A > 3 and c = 50 years 3.50% N/A > 3 and c = 50 years 3.50% N/A > 3 and c = 50 years 3.50% N/A > 3 and c = 50 years 3.50% N/A > 3 and c = 50 years 3.50% N/A > 3 and c = 50 years 3.50% N/A > 3 and c = 50 years 3.50 | | | | | |
| Switzerland South C = 5 years 3.00% N/A > 10 and < = 15 years > 3.00% N/A > 13 and < = 50 years 13.50% N/A South C = 1 year 0.70% N/A United Kingdom Treasury Bill (UKTB) United Kingdom Gilt (UKT) South C = 1 year 1.50% N/A > 1 and < = 3 years 1.50% N/A > 3 and < = 5 years 3.00% N/A > 3 and < = 5 years 3.00% N/A > 3 and < = 5 years 3.00% N/A > 3 and < = 5 years 3.00% N/A South C = 1 year 3.00% N/A South C = 3 years 3.00% N/A South C = 5 years 3.00% N/A South C = | | | | | |
| Switzerland Saind < 5 years 1.75% N/A | | | · · | | |
| Switzerland >5 and < = 7 years | | Swiss Government bond (Swiss) | | | |
| NA | Switzerland | | · · | | |
| Debt Securities issued by the United Kingdom State: Debt Securities issued by the United Kingdom State: 9 business days and < = 0,5 year 0.50% N/A | Switzerland | | • | | |
| Securities issued by the United Kingdom State: UK | | | , | | |
| Debt Securities issued by the United Kingdom State: UIK | | | | | |
| Debt Securities issued by the United Kingdom State: United Kingdom Treasury Bill (UKTB) > 0.5 and <= 1 year 0.70% N/A | | | The state of the s | | |
| United Kingdom Treasury Bill (UKTB) United Kingdom Gilt (UKT) UK UK UK UK UK UNITED Kingdom Gilt (UKT) 1 and <= 3 years 1.50% N/A 3 and <= 5 years 2.50% N/A 3 and <= 7 years 3.00% N/A 5 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 15 and <= 50 years 13.50% N/A 15 and <= 50 years 18.00% N/A 15 and <= 50 years 1.50% N/A 15 and <= 3 years 1.50% N/A 15 and <= 3 years 1.50% N/A 15 and <= 3 years 1.50% N/A 15 and <= 5 years 2.50% N/A 15 and <= 10 years 3.50% N/A 15 and <= 10 years 3.50% N/A 15 and <= 10 years 5.00% N/A 15 and <= 10 years 5.00% N/A 15 and <= 10 years 5.00% N/A 15 and <= 10 years 7.50% N/A 15 and <= 10 years | | Debt Securities issued by the United Kingdom State: | | | |
| United Kingdom Gilt (UKT) Plant (UKT) UK UK UK Variable (VKT) Var | | | | | |
| 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 <= 10 years 5.00% N/A S and <= 15 years 7.50% N/A S and <= 10 years 13.50% N/A S and <= 30 years 13.50% N/A S and <= 50 years 18.00% N/A US Treasury Bills (B) S and <= 0,5 year 0.50% N/A S and <= 1 year 0.70% N/A S and <= 1 year 1.50% N/A S and <= 5 years 2.50% N/A S and <= 7 years 3.50% N/A S and <= 10 years 5.00% N/A S and <= 10 years 5.00% N/A S and <= 15 years 7.50% N/A S and <= 15 years 7.50% N/A S and <= 10 years 1.50% N/A S and <= 10 years 1.50% N/A S and <= 10 years 1.50% N/A S and | | | | | |
| NA NA NA NA NA NA NA NA | | | The state of the s | | |
| Solution | UK | | | | |
| Solution | | | | | |
| Solution | | | | | |
| Debt Securities issued by the United States of America: US Treasury Bills (B) USA USA USA Debt Securities issued by the United States of America: 3 business days and <= 0,5 year 0.50% N/A > 1 and <= 3 years 1.50% N/A > 3 and <= 5 years 2.50% N/A > 5 and <= 7 years 3.50% N/A > 7 and <= 10 years 5.00% N/A > 10 and <= 15 years 7.50% N/A > 10 and <= 15 years 7.50% N/A | | | | | |
| US Treasury Bills (B) > 0.5 and <= 1 year 0.70% N/A >1 and <= 3 years 1.50% N/A >3 and <= 5 years 2.50% N/A >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 | | Debt Securities issued by the United States of America: | | | |
| > 1 and < = 3 years 1.50% N/A > 3 and < = 5 years 2.50% N/A USA 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 > 10 and < = 30 years 16.25% N/A | | | | | |
| Sand <= 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 | | | • | | |
| > 10 and < = 15 years 7.50% N/A > 15 and < = 30 years 16.25% N/A | USA | | | | |
| > 15 and <= 30 years 16.25% N/A | | | > 7 and < = 10 years | 5.00% | N/A |
| | | | > 10 and < = 15 years | 7.50% | N/A |
| > 30 and < = 50 years 22.00% N/A | | | > 15 and < = 30 years | 16.25% | N/A |
| | | | > 30 and < = 50 years | 22.00% | 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 |
| | | > 1 and < = 3 years | 2.50% | N/A |
| | | > 3 and < = 5 years | 3.00% | N/A |
| European Financial Stability Facility | | > 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 Investment Bank: | 9 business days and < = 0,5 year | 1.00% | N/A |
|--|--|--|--|---|
| | European Investment Bank bonds (EIB) | > 0.5 and < = 1 year | 1.00% | N/A |
| | European Investment Bank Floater (EIB) | | | |
| | | > 1 and < = 3 years | 2.50% | N/A |
| | | | | |
| European Investment Bank | | > 3 and < = 5 years | 3.50% | N/A |
| | | > 5 and < = 7 years | 4.50% | N/A |
| | | > 7 and < = 10 years | 8.00% | N/A |
| | | > 10 and < = 15 years | 11.50% | N/A |
| | | > 15 and < = 30 years | 16.25% | N/A |
| | | > 30 and < = 50 years | N/A | N/A |
| | Debt securities issued by the European Union (EU): | 12 business days and < = 0,5 year | 1.00% | N/A |
| | European Union bonds (EU) | | | • |
| | European Onion Bonus (EO) | > 0.5 and <= 1 year | 1.00% | N/A |
| | | > 1 and < = 3 years | 1.75% | N/A |
| | | > 3 and < = 5 years | 2.75% | N/A |
| European Union | | > 5 and < = 7 years | 4.50% | N/A |
| | | > 7 and < = 10 years | 8.00% | N/A |
| | | > 10 and < = 15 years | 8.00% | N/A |
| | | > 15 and < = 30 years | 15.25% | N/A |
| | | > 30 and < = 50 years | N/A | N/A |
| | Debt securities issued by the International Bank for Reconstruction and Development : | · | | |
| | International Bank for Reconstruction and Development Bond (IBRD) | 12 business days and < = 0,5 year | 1.00% | N/A |
| | international bank for Reconstruction and Development Bond (IBRD) | > 0.5 and < = 1 year | 1.00% | N/A |
| | | > 1 and < = 3 years | 1.75% | N/A |
| International Bank for Bank attention | | > 3 and < = 5 years | 2.75% | N/A |
| International Bank for Reconstruction | | > 5 and < = 7 years | 4.50% | N/A |
| and Development | | · | | • |
| | | > 7 and < = 10 years | 8.00% | N/A |
| | | > 10 and < = 15 years | 8.00% | N/A |
| | | > 15 and < = 30 years | 15.25% | N/A |
| | | > 30 and < = 50 years | N/A | N/A |
| | | | | |
| | Debt securities issued by the European Stability Mechanism: | 4 business days and < = 0,5 year | 1.00% | N/A |
| | European Stability Mechanism Bond (ESM) | 4 business days and < = 0,5 year > 0.5 and < = 1 year | 1.00% 1.00% | N/A N/A |
| | | > 0.5 and < = 1 year | 1.00% | N/A |
| | European Stability Mechanism Bond (ESM) | | | |
| European Stability Machanism | European Stability Mechanism Bond (ESM) | > 0.5 and < = 1 year | 1.00% | N/A |
| European Stability Mechanism | European Stability Mechanism Bond (ESM) | > 0.5 and < = 1 year > 1 and < = 3 years | 1.00% 1.50% | N/A N/A |
| European Stability Mechanism | European Stability Mechanism Bond (ESM) | > 0.5 and < = 1 year > 1 and < = 3 years > 3 and < = 5 years | 1.00% 1.50% 2.75% | N/A N/A N/A |
| European Stability Mechanism | European Stability Mechanism Bond (ESM) | > 0.5 and <= 1 year > 1 and <= 3 years > 3 and <= 5 years > 5 and <= 7 years | 1.00% 1.50% 2.75% 3.50% | N/A N/A N/A N/A |
| European Stability Mechanism | European Stability Mechanism Bond (ESM) | > 0.5 and <= 1 year > 1 and <= 3 years > 3 and <= 5 years > 5 and <= 7 years > 7 and <= 10 years | 1.50% 1.50% 2.75% 3.50% 4.50% | N/A N/A N/A N/A |
| European Stability Mechanism | European Stability Mechanism Bond (ESM) | > 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 | 1.00% 1.50% 2.75% 3.50% 4.50% 8.00% | N/A N/A N/A N/A N/A |
| European Stability Mechanism | European Stability Mechanism Bond (ESM) | > 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 | 1.00% 1.50% 2.75% 3.50% 4.50% 8.00% 16.50% | N/A N/A N/A N/A N/A N/A N/A |
| European Stability Mechanism | European Stability Mechanism Bond (ESM) European Stability Mechanism T-bill (ESMT) | > 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 2 business days and <= 0,5 year | 1.00% 1.50% 2.75% 3.50% 4.50% 8.00% 16.50% N/A | N/A N/A N/A N/A N/A N/A N/A |
| European Stability Mechanism | European Stability Mechanism Bond (ESM) European Stability Mechanism T-bill (ESMT) Debt securities issued by the Landwirtschaftliche Rentenbank: | > 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 2 business days and <= 0,5 year > 0.5 and <= 1 year | 1.00% 1.50% 2.75% 3.50% 4.50% 8.00% 16.50% N/A 1.00% 1.25% | N/A |
| European Stability Mechanism | European Stability Mechanism Bond (ESM) European Stability Mechanism T-bill (ESMT) Debt securities issued by the Landwirtschaftliche Rentenbank: Landwirtschaftliche Rentenbank Bond (RENTEN). | > 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 2 business days and <= 0,5 year | 1.00% 1.50% 2.75% 3.50% 4.50% 8.00% 16.50% N/A 1.00% | N/A N/A N/A N/A N/A N/A N/A |
| | European Stability Mechanism Bond (ESM) European Stability Mechanism T-bill (ESMT) Debt securities issued by the Landwirtschaftliche Rentenbank: Landwirtschaftliche Rentenbank Bond (RENTEN). | > 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 2 business days and <= 0,5 year > 0.5 and <= 1 year | 1.00% 1.50% 2.75% 3.50% 4.50% 8.00% 16.50% N/A 1.00% 1.25% | N/A |
| European Stability Mechanism Landwirtschaftliche Rentenbank | European Stability Mechanism Bond (ESM) European Stability Mechanism T-bill (ESMT) Debt securities issued by the Landwirtschaftliche Rentenbank: Landwirtschaftliche Rentenbank Bond (RENTEN). | > 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 2 business days and <= 0,5 year > 0.5 and <= 1 year > 1 and <= 3 years > 3 and <= 5 years | 1.00% 1.50% 2.75% 3.50% 4.50% 8.00% 16.50% N/A 1.00% 1.25% | N/A |
| | European Stability Mechanism Bond (ESM) European Stability Mechanism T-bill (ESMT) Debt securities issued by the Landwirtschaftliche Rentenbank: Landwirtschaftliche Rentenbank Bond (RENTEN). | > 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 2 business days and <= 0,5 year > 0.5 and <= 1 year | 1.00% 1.50% 2.75% 3.50% 4.50% 8.00% 16.50% N/A 1.00% 1.25% 1.50% | N/A |
| | European Stability Mechanism Bond (ESM) European Stability Mechanism T-bill (ESMT) Debt securities issued by the Landwirtschaftliche Rentenbank: Landwirtschaftliche Rentenbank Bond (RENTEN). | > 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 2 business days and <= 0,5 year > 0.5 and <= 1 year > 1 and <= 3 years > 3 and <= 5 years > 3 and <= 7 years | 1.00% 1.50% 2.75% 3.50% 4.50% 8.00% 16.50% N/A 1.00% 1.25% 1.50% 2.75% 3.50% | N/A |
| | European Stability Mechanism Bond (ESM) European Stability Mechanism T-bill (ESMT) Debt securities issued by the Landwirtschaftliche Rentenbank: Landwirtschaftliche Rentenbank Bond (RENTEN). | > 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 2 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 | 1.00% 1.50% 2.75% 3.50% 4.50% 8.00% 16.50% N/A 1.00% 1.25% 1.50% 2.75% 3.50% 4.50% | N/A |
| | European Stability Mechanism Bond (ESM) European Stability Mechanism T-bill (ESMT) Debt securities issued by the Landwirtschaftliche Rentenbank: Landwirtschaftliche Rentenbank Bond (RENTEN). | > 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 2 business days and <= 0.5 year > 0.5 and <= 1 year > 1 and <= 3 years > 3 and <= 7 years > 7 and <= 10 years > 10 and <= 15 years | 1.00% 1.50% 2.75% 3.50% 4.50% 8.00% 16.50% N/A 1.00% 1.25% 1.50% 2.75% 3.50% 4.50% 8.00% | N/A |
| | European Stability Mechanism Bond (ESM) European Stability Mechanism T-bill (ESMT) Debt securities issued by the Landwirtschaftliche Rentenbank: Landwirtschaftliche Rentenbank Bond (RENTEN). Landwirtschaftliche Rentenbank Floater (RENTEN) | > 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 2 business days and <= 0,5 year > 0.5 and <= 1 year > 1 and <= 3 years > 3 and <= 7 years > 3 and <= 7 years > 1 and <= 3 years > 3 and <= 1 year > 1 and <= 3 years > 3 and <= 1 years > 5 and <= 1 years > 1 and <= 3 years > 3 and <= 3 years | 1.00% 1.50% 2.75% 3.50% 4.50% 8.00% 16.50% N/A 1.00% 1.25% 1.50% 2.75% 3.50% 4.50% 8.00% 14.00% | N/A |
| | European Stability Mechanism Bond (ESM) European Stability Mechanism T-bill (ESMT) Debt securities issued by the Landwirtschaftliche Rentenbank: Landwirtschaftliche Rentenbank Bond (RENTEN). | > 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 2 business days and <= 0,5 year > 0.5 and <= 1 year > 1 and <= 3 years > 3 and <= 5 years > 3 and <= 5 years > 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 | 1.00% 1.50% 2.75% 3.50% 4.50% 8.00% 16.50% N/A 1.00% 1.25% 1.50% 2.75% 3.50% 4.50% 8.00% 14.00% N/A | N/A |
| | European Stability Mechanism Bond (ESM) European Stability Mechanism T-bill (ESMT) Debt securities issued by the Landwirtschaftliche Rentenbank: Landwirtschaftliche Rentenbank Bond (RENTEN). Landwirtschaftliche Rentenbank Floater (RENTEN) | > 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 2 business days and <= 0,5 year > 0.5 and <= 1 year > 1 and <= 3 years > 3 and <= 7 years > 3 and <= 7 years > 1 and <= 3 years > 3 and <= 1 year > 1 and <= 3 years > 3 and <= 1 years > 5 and <= 1 years > 1 and <= 3 years > 3 and <= 3 years | 1.00% 1.50% 2.75% 3.50% 4.50% 8.00% 16.50% N/A 1.00% 1.25% 1.50% 2.75% 3.50% 4.50% 8.00% 14.00% | N/A |
| | European Stability Mechanism Bond (ESM) European Stability Mechanism T-bill (ESMT) Debt securities issued by the Landwirtschaftliche Rentenbank: Landwirtschaftliche Rentenbank Bond (RENTEN). Landwirtschaftliche Rentenbank Floater (RENTEN) Debt securities issued by the Kreditanstalt für Wiederaufbau: Kreditanstalt für Wiederaufbau Bond (KFW) | > 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 2 business days and <= 0,5 year > 0.5 and <= 1 year > 1 and <= 3 years > 3 and <= 5 years > 3 and <= 7 years > 1 and <= 3 years > 3 and <= 7 years > 5 and <= 10 years > 10 and <= 10 years > 10 and <= 15 years > 15 and <= 30 years > 15 and <= 30 years > 15 and <= 50 years > 15 and <= 50 years > 15 and <= 30 years > 15 and <= 30 years > 30 and <= 50 years | 1.00% 1.50% 2.75% 3.50% 4.50% 8.00% 16.50% N/A 1.00% 1.25% 2.75% 3.50% 4.50% 8.00% 14.00% N/A 1.00% | N/A |
| | European Stability Mechanism Bond (ESM) European Stability Mechanism T-bill (ESMT) Debt securities issued by the Landwirtschaftliche Rentenbank: Landwirtschaftliche Rentenbank Bond (RENTEN). Landwirtschaftliche Rentenbank Floater (RENTEN) Debt securities issued by the Kreditanstalt für Wiederaufbau: Kreditanstalt für Wiederaufbau Bond (KFW) | > 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 2 business days and <= 0,5 year > 0.5 and <= 1 year > 1 and <= 3 years > 3 and <= 5 years > 3 and <= 7 years > 1 and <= 3 years > 3 and <= 5 years > 5 and <= 7 years > 7 and <= 10 years > 15 and <= 30 years > 15 and <= 50 years > 15 and <= 50 years > 15 and <= 10 years | 1.00% 1.50% 2.75% 3.50% 4.50% 8.00% 16.50% N/A 1.00% 1.25% 2.75% 3.50% 4.50% 8.00% 14.00% N/A 1.00% 1.25% | N/A |
| Landwirtschaftliche Rentenbank | European Stability Mechanism Bond (ESM) European Stability Mechanism T-bill (ESMT) Debt securities issued by the Landwirtschaftliche Rentenbank: Landwirtschaftliche Rentenbank Bond (RENTEN). Landwirtschaftliche Rentenbank Floater (RENTEN) Debt securities issued by the Kreditanstalt für Wiederaufbau: Kreditanstalt für Wiederaufbau Bond (KFW) | > 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 2 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 <= 15 years > 15 and <= 15 years > 3 and <= 5 years > 5 and <= 7 years > 10 and <= 15 years > 15 and <= 30 years > 15 and <= 50 years > 15 and <= 10 years > 10 and <= 15 years > 15 and <= 30 years > 30 and <= 50 years 3 business days and <= 0,5 year | 1.00% 1.50% 2.75% 3.50% 4.50% 8.00% 16.50% N/A 1.00% 1.25% 1.50% 8.00% 14.00% N/A 1.00% 1.25% 1.50% | N/A |
| | European Stability Mechanism Bond (ESM) European Stability Mechanism T-bill (ESMT) Debt securities issued by the Landwirtschaftliche Rentenbank: Landwirtschaftliche Rentenbank Bond (RENTEN). Landwirtschaftliche Rentenbank Floater (RENTEN) Debt securities issued by the Kreditanstalt für Wiederaufbau: Kreditanstalt für Wiederaufbau Bond (KFW) | > 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 2 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 <= 10 years > 10 and <= 5 years > 5 and <= 7 years > 10 and <= 15 years > 10 and <= 15 years > 30 and <= 50 years > 30 and <= 50 years > 15 and <= 30 years > 30 and <= 50 years > 30 and <= 50 years > 3 and <= 50 years > 3 and <= 50 years | 1.00% 1.50% 2.75% 3.50% 4.50% 8.00% 16.50% N/A 1.00% 1.25% 1.50% 8.00% 14.00% N/A 1.00% 1.25% 1.50% 8.00% 14.00% N/A 1.00% | N/A |
| Landwirtschaftliche Rentenbank | European Stability Mechanism Bond (ESM) European Stability Mechanism T-bill (ESMT) Debt securities issued by the Landwirtschaftliche Rentenbank: Landwirtschaftliche Rentenbank Bond (RENTEN). Landwirtschaftliche Rentenbank Floater (RENTEN) Debt securities issued by the Kreditanstalt für Wiederaufbau: Kreditanstalt für Wiederaufbau Bond (KFW) | > 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 2 business days and <= 0,5 year > 0.5 and <= 1 year > 1 and <= 3 years > 3 and <= 5 years > 3 and <= 7 years > 3 and <= 5 years > 5 and <= 10 years > 10 and <= 15 years > 7 and <= 30 years > 10 and <= 15 years > 15 and <= 30 years > 15 and <= 30 years > 30 and <= 50 years > 30 and <= 50 years > 3 and <= 50 years > 0.5 and <= 1 year > 1 and <= 3 years > 3 and <= 5 years > 3 years > 3 and <= 5 years > 5 years | 1.00% 1.50% 2.75% 3.50% 4.50% 8.00% 16.50% N/A 1.00% 1.25% 1.50% 2.75% 3.50% 4.50% 8.00% 14.00% N/A 1.00% 1.25% 1.50% | N/A |
| Landwirtschaftliche Rentenbank | European Stability Mechanism Bond (ESM) European Stability Mechanism T-bill (ESMT) Debt securities issued by the Landwirtschaftliche Rentenbank: Landwirtschaftliche Rentenbank Bond (RENTEN). Landwirtschaftliche Rentenbank Floater (RENTEN) Debt securities issued by the Kreditanstalt für Wiederaufbau: Kreditanstalt für Wiederaufbau Bond (KFW) | > 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 2 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 > 7 and <= 10 years > 15 and <= 30 years > 15 and <= 30 years > 15 and <= 50 years > 15 and <= 30 years > 30 and <= 50 years > 15 and <= 30 years > 30 and <= 50 years > 15 and <= 30 years > 30 and <= 50 years > 3 and <= 5 years > 5 and <= 7 years > 5 and <= 7 years > 7 and <= 10 years | 1.00% 1.50% 2.75% 3.50% 4.50% 8.00% 16.50% N/A 1.00% 1.25% 1.50% 2.75% 3.50% 4.50% 8.00% 14.00% N/A 1.00% 1.25% 1.50% 4.50% 8.00% 4.50% 4.50% 4.50% 4.50% 4.50% | N/A |
| Landwirtschaftliche Rentenbank | European Stability Mechanism Bond (ESM) European Stability Mechanism T-bill (ESMT) Debt securities issued by the Landwirtschaftliche Rentenbank: Landwirtschaftliche Rentenbank Bond (RENTEN). Landwirtschaftliche Rentenbank Floater (RENTEN) Debt securities issued by the Kreditanstalt für Wiederaufbau: Kreditanstalt für Wiederaufbau Bond (KFW) | > 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 2 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 <= 50 years > 10 and <= 7 years > 10 and <= 10 years > 10 and <= 10 years > 15 and <= 30 years > 30 and <= 50 years > 15 and <= 30 years > 15 and <= 10 years > 10 and <= 10 years > 10 years | 1.00% 1.50% 2.75% 3.50% 4.50% 8.00% 16.50% N/A 1.00% 1.25% 3.50% 4.50% 8.00% 14.00% 1.25% 1.50% 1.50% 8.00% 1.25% 1.50% 8.00% 1.25% 1.50% 8.00% 1.25% 1.50% 8.00% | N/A |
| Landwirtschaftliche Rentenbank | European Stability Mechanism Bond (ESM) European Stability Mechanism T-bill (ESMT) Debt securities issued by the Landwirtschaftliche Rentenbank: Landwirtschaftliche Rentenbank Bond (RENTEN). Landwirtschaftliche Rentenbank Floater (RENTEN) Debt securities issued by the Kreditanstalt für Wiederaufbau: Kreditanstalt für Wiederaufbau Bond (KFW) | > 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 2 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 > 7 and <= 10 years > 15 and <= 30 years > 15 and <= 30 years > 15 and <= 50 years > 15 and <= 30 years > 30 and <= 50 years > 15 and <= 30 years > 30 and <= 50 years > 15 and <= 30 years > 30 and <= 50 years > 3 and <= 5 years > 5 and <= 7 years > 5 and <= 7 years > 7 and <= 10 years | 1.00% 1.50% 2.75% 3.50% 4.50% 8.00% 16.50% N/A 1.00% 1.25% 1.50% 2.75% 3.50% 4.50% 8.00% 14.00% N/A 1.00% 1.25% 1.50% 4.50% 8.00% 4.50% 4.50% 4.50% 4.50% 4.50% | N/A |

| Other stipulations | |
|----------------------------|--|
| Equities | Stocks incorporated European index EURO STOXX 50 (Excluding Banking & Insurance stocks) within the limitsset out by LCH SA; An haircut of 35 % is applied on shares accepted as collateral; Equity Securities not accepted for CDSClear Margins. |
| 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, Putable) • Bonds not issued in the local country currency (e.g. France issuing USD debt) |
| 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. |

| 1 | Currency | FX HC | |
|---------------------|--|---------------------------------|---------------|
| | | | in ccy |
| | AUD | 6.90% | 100,000 |
| | CAD | 4.50% | 100,000 |
| Currency Haircut | 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 |
| | 035 | 4.00% | 100,000 |
| Tul Danta | For non-cash collateral lodged using triparty solution, same haircuts apply | | |
| Tri Party | • For non-cash collateral lodged using triparty solution, the minimum Nominal value is defined in the Tr | iparty contract | |
| | | | |
| | | | |
| | Debt | Min Maturity (in business days) | Max Maturity* |
| | Deut | 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 |
| Maturities | Netherland | 10 | 50Y |
| viaturities | Norway | 9 | 11Y |
| | Portugal | 3 | 50Y |
| | Spain | 3 | 50Y |
| | Sweden | 4 | 30Y |
| | Switzerland | 3 | 50Y |
| | UK | 9 | 50Y |
| | USA | 3 | 50Y |
| | | 3 4 | |
| | EFSF | • | 30Y |
| | EIB | 9 | 30Y |
| | EU | 12 | 30Y |
| | IBRD | 12 | 30Y |
| | ESM | 4 | 30Y |
| | Rentenbank | 2 | 30Y |
| | KFW | 3 | 30Y |
| | *The maximum maturity is here referring to the associated benchmark of the m | entioned tenors. | |
| Haircut Application | The application of the haircuts is performed according to the below formula: Price x (1-HC) x (1 - F x HC) | | |