

From: donotreply@lch.com

Sent: 04 January 2019 09:00

To: margincalldistributionlist@member.com

Subject: LCH Change In CoR

This is an automatic notification from LCH that the main Currency of Risk (CoR) for the following accounts is due to change with effect from the end of day 09/01/2019.

Please refer to the latest LCH Haircut Schedule (available on the secure area of our website at the following url: https://secure-area.lchclearnet.com/secure_area/secure/default.asp?area=7) for details on how this may affect the valuation of your collateral.

Mnemonic:	Sub Account:	Account ID(s):	Current CoR:	New CoR:
AAA	H		GBP	EUR
AAA	B		GBP	EUR
AAA	C		USD	EUR
AAA	S123	SWP-ACCOUNT123DISA	GBP	USD

If you wish to change your margin call or cover utilisation preferences in response or have any additional queries please contact the Collateral Operations team on +44(0) 20 7426 7505 or email collateral.clientservices@lch.com.

A copy of the LCH e-mail disclaimer can be found at: www.lch.com/disclaimer/email

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