

LCH Ltd – FX Haircut Program – Transition Schedule

T	F	S	S	M	T	W	T	F	S	S	M	T	W	T	F	S	S	M	T	W	T	F	S	S	M	T	W	M	T	W	T	F	S	S	M						
20	21	22	23	24	25	26	27	28	29	30	01	02	03	04	05	06	07	08	09	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31
SEP	SEP	SEP	SEP	SEP	SEP	SEP	SEP	SEP	SEP	SEP	OCT	OCT	OCT	OCT	OCT	OCT	OCT	OCT	OCT	OCT	OCT	OCT	OCT	OCT	OCT	OCT	OCT	OCT	OCT	OCT	OCT	DEC	DEC	DEC	DEC	DEC	DEC	DEC	DEC	DEC	

Member Test Schedule

Collateral Reporting – REP00030 decommissioned

L = Last reporting date

Collateral Reporting – REP00019 changes

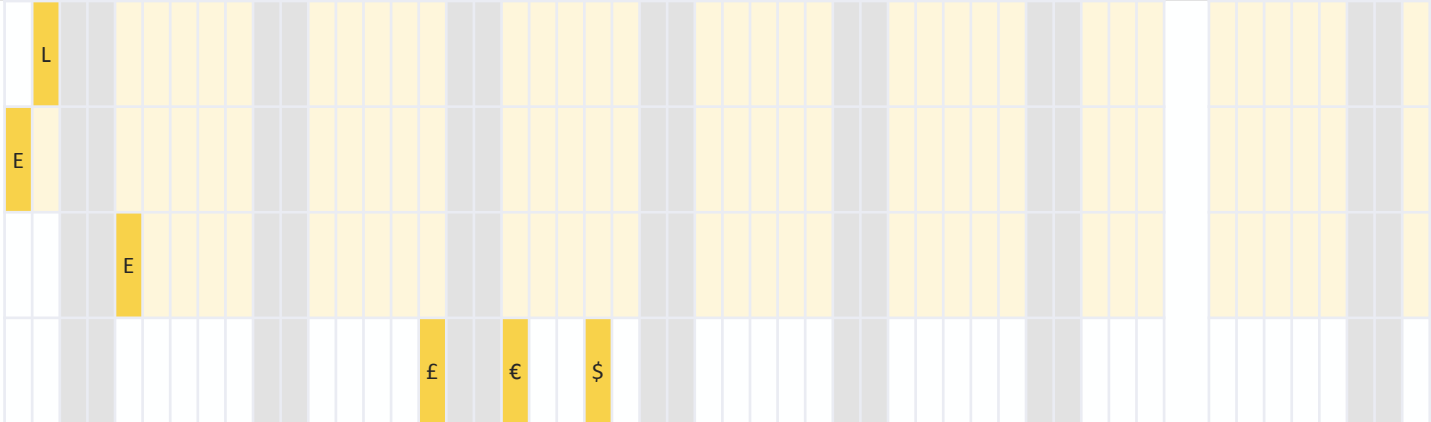
E = Effective from

Collateral Valuation change (based on Jul-18 Acceptable Haircut Review)

E = Effective from

Simulated Currency Holiday

To simulate alternative PPS calls



Production (live) Schedule – Subject to Regulatory Review and Approval

Collateral Reporting – REP00030 decommissioned

L = Last reporting date

Collateral Reporting – REP00019 changes

E = Effective from

Euroclear Triparty Migrations

C = Closure of ESET 00. Migrations to new ESET must be complete by here.

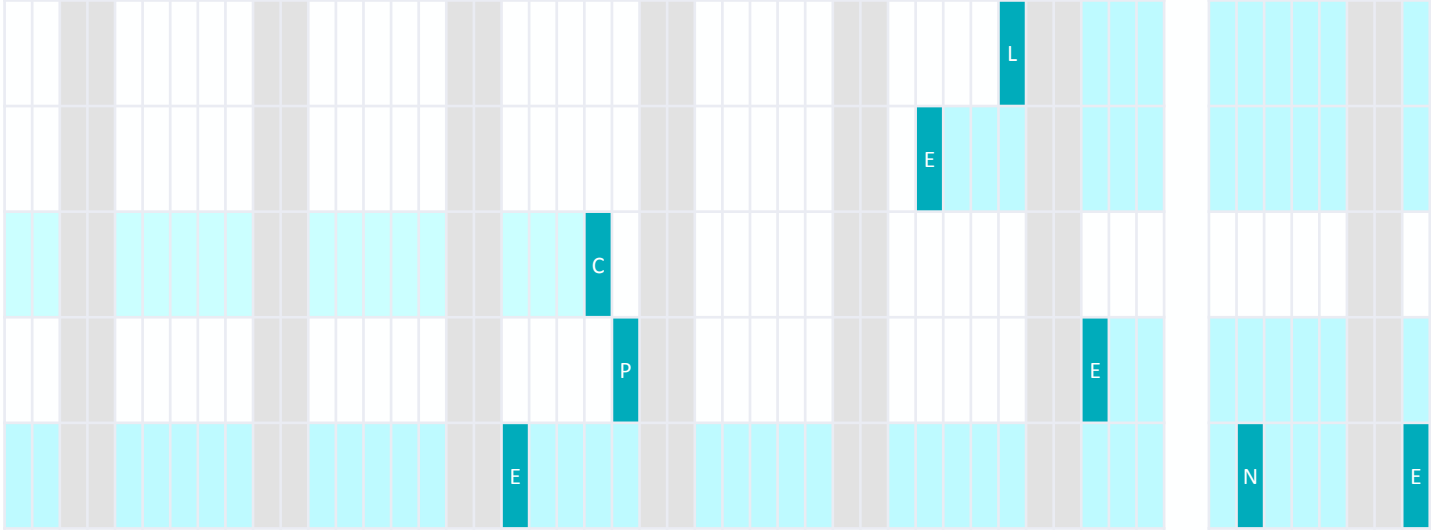
Collateral Valuation change (part of Acceptable Collateral Haircut Review)

P = Haircuts Published, E = Effective

Currency of Risk change

N = Changes Notified

E = Effective from



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