

Derivatives Initial Margin Enhancements (DIME) - Technical Specifications

Dear Clearing Members,

Following the communication sent on 18 May 2015 ([Click here](#)) regarding the Derivatives Initial Margin Enhancements and new methodology, LCH.Clearnet SA is pleased to provide you with technical specifications updated with this project.

Technical specifications will enable Clearing Members to replicate the algorithm in their system and be ready for the testing phase which is scheduled **beginning of September 2015 for a launch date in November 2015.**

With this project, SPAN® parameters file* and members reports will be updated and a new file ("Lamba parameters") will be created. Clearing members are invited to check LCH.Clearnet SA Secure area in order to download all related technical documents.

- **Technical specification materials**

Please visit the following pages on LCH.Clearnet SA Secure area to download all technical documents:

- **Presentation deck "Derivatives Initial Margin Enhancements – Functional and Technical specifications - 15 July 2015"**
 - « SA Dérivés Listés » -> « PROJECTS » -> « Derivatives Initial Margin Enhancements »
- **SPAN® Parameter specification**
 - « SA Dérivés Listés » -> « PROJECTS » -> « Derivatives Initial Margin Enhancements » -> « Updated Specifications »
- **Member Report for the derivative markets**
 - « SA Dérivés Listés » -> « PROJECTS » -> « Derivatives Initial Margin Enhancements » -> « Updated Specifications »

- **How you can access LCH.Clearnet Secure area**

Members with an existing secure area account:

Log-in at the following link:

https://www.lchclearnet.com/secure_area/login.asp

Request access to the area at the following link:

https://secure-area.lchclearnet.com/secure_area/register.asp?area=41

In the "Organisation" section please provide the full legal entity name of your firm.

Log-in details will follow via e-mail.

Members without a secure area account:

Request access to the area at the following link:

https://secure-area.lchclearnet.com/secure_area/register.asp?area=41

In the "Organisation" section please provide the full legal

Should you need any further information, please contact your account manager.

(*) Please note that the SPAN® parameters file will also be impacted by another project, please [click here](#)

Best regards,

Delphine Feyrit - Head of Listed Derivatives - **LCH.Clearnet SA**

Dedicated contacts for this subject:

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