

LCH.Clearnet SA: Cash Equities and Listed Derivatives

7 February 2014

EMIR update: Intra-Day Margin Call (IDMC) – changes of snapshot timeframes

Dear Member,

Intra-Day Margin Call on Cash Equities and Commodities Derivatives has been successfully implemented on **27 January 2014**. Trying to optimize our technical processes, we will adjust the current snapshots timeframes as per the table below*:

Timeframes	Price capture	Positions Snapshot	Treasury reports availability	Information period	Settlement period
Cash Equities	01:00pm CET of current business day	01:20pm 01:00pm CET of current business day	From 02:25pm CET	02:25pm to 02:50pm CET	02:50pm to 02:55pm CET
Commodities	01:30pm 01:00pm CET of current business day	01:45pm 01:00pm CET of current business day			

The new timeframes will be effective from **14 February 2014**.

(*) For sack of clarity, there will be no adjustment on IDMC timeframes for MONEP.

Should you need any further information, please do not hesitate to contact your account manager.

Kind Regards,

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For further information please contact:

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