

RISK NOTICE 2013-057

26 July 2013

RISK NOTICE

LCH.Clearnet SA publishes hereinafter a Notice informing of the Dedicated own resources allocated to the Fixed Income Default Fund.

Pursuant to Article 4.5.2.7 (4) of the Clearing Rule Book, the amount of dedicated own resources in accordance with article 45.4 of Regulation (EU) no 648/2012 of the European Parliament and of the Council of 4 July 2012 on OTC derivatives, central counterparties and trade repositories allocated by LCH.Clearnet to the Fixed Income Default Fund is 10,000,000 euros.

For further information please contact:

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