

Derivatives Initial Margin Enhancements (DIME): Go-Live Date 25 April 2016

Dear Clearing Members,

Following the Derivatives Initial Margin Enhancements communication sent on 5 April 2016 ([Click here](#)), LCH.Clearnet SA informs clearing members that the Go-Live date is scheduled for **25 April 2016**.

The implementation will take place as per the following key milestones:

- **Friday 22 April 2016:** after Friday's EOD (End Of Day process) DIME changes will be implemented on LCH.Clearnet SA platforms. The implementation will not affect neither the initial and intraday margin calls calculation nor Clearing Member reports issued on Friday 22 April 2016.
- **Monday 25 April 2016:** before 8:00am CET, Clearing Members will receive their initial margin calculations, still excluding DIME changes.
- **Monday 25 April 2016:** Clearing Members will receive their intraday margin calls from 2:25pm CET, incorporating DIME calculations. This will be the first intraday call including DIME.
- **Tuesday 26 April 2016:** before 8:00am CET, Clearing Members will receive their first initial margin calculations including DIME.
- **From that day margin calculations will include DIME:** Intraday as well as End of Day processes.

Support on Saturday 23 April, 2016:

Clearing members will be able to request the Lambda and SPAN® parameters files on Saturday 23 April, 2016. These files can be used to:

- Ensure DIME release is implemented and running correctly on production environment,
- Reprocess Friday EOD including DIME, and assess end-client impacts,

The Lambda and SPAN® Files will be provided via E-mail on Saturday 23 April, 2016 10:00am CET. In addition, the Lambda file will be also available on member access means on Saturday 23 April, 2016, from 1:30pm CET.

LCH.Clearnet's Service Delivery Team will be providing and coordinating clearing members support on Saturday 23 April, 2016. You are invited to communicate contact persons on your side available this day.

Should you require any clarification or specific support, please, do not hesitate to liaise with your Delivery and/or Account Managers.

Best regards,

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

Dedicated contacts for any enquiries about DIME and your testing progress:

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