



Notice

Date: 12 June, 2017
 To: LCH SA Cash Equity Clearing Members

New SPAN files for existent Intraday Cash Calls

Dear Clearing Members,

Following the “**Intraday margin calls update, for Cash Equities and financials Listed Derivatives**” communication sent on 20 June, 2016 ([Click here](#)), please find here after some complementary information.

LCH SA currently has 3 Intra-day Margin calculation sessions implemented, per Clearing Day on Cash Equities, as showed on the chart below:

Session number	Start time Prices/Positions	Session qualification	Call time (information +settlement period)
02	09:45am/10:00am CET	With cover call	11:25-11:55 am CET
05	12:45pm/01:00pm CET	With cover call	2:25-2:55 pm CET
06	02:45pm/03:00pm CET	With cover call	3:25-3:55 pm CET

In order to provide a complete set of files, LCH SA will make available for members the Intraday SPAN® Cash files for sessions Number 02 and 06 (Session Number 05 is already provided to Members) :

- Intraday session 02 of 09:45am/10:00am CET, File Name: SPAN.SPXXXBI_02
- Intraday session 06 of 02:45pm/03:00pm CET, File Name: SPAN.SPXXXBI_06
- Also, the current Intraday session 05 file of 12:45pm/01:00pm CET named SPAN.SPXXXBI, will be from now on named: SPAN.SPXXXBI_05

Testing will be available via eCCW® as of 14 June, 2017 on <https://eua.lchclearnet.e-ccw.com/Cash>

You will be able to access to those additional files (SPAN® Cash files for sessions Number 02 and 06) on 7 July, 2017

Should you have any questions or require a specific support, please do not hesitate to liaise with our LCH SA contacts listed below,

Best regards,

LCH SA,

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