

LCH.Clearnet SA Listed Derivatives

29 January 2016

## **Derivatives Initial Margin Enhancements (DIME) - Technical Specifications reminder and Testing Guidance**

Dear Clearing Members,

Following the communication sent on 11 December 2015 ([Click here](#)) regarding the Derivatives Initial Margin Enhancements and new methodology, LCH.Clearnet SA is pleased to confirm **test and Go-live dates.**

### **Dates information**

- ✓ Testing will be available from **8 February 2016 to 9 April 2016**
- ✓ Go-live date scheduled for **11 April 2016.**

### **Testing approach**

Clearing Members are invited to test DIME on the EUA platform by using the new "SPAN\*" and "Lambda" files. (Lambda files to be requested by a DTRF). The tests will allow Clearing members:

- ✓ to check all technical impacts
- ✓ to simulate initial margins amounts for testing portfolios\*\*. The results can be retrieved from



access and will be displayed on the treasury reports.

### **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 - 10 December 2015"**
  - « SA Listed Derivatives » -> « PROJECTS » -> « Derivatives Initial Margin Enhancements »
- **SPAN® parameter file description**
  - « SA Listed Derivatives » -> « PROJECTS » -> « Derivatives Initial Margin Enhancements » -> « Updated Specifications »
- **Member Report Description for the derivative markets**
  - « SA Listed Derivatives » -> « PROJECTS » -> « Derivatives Initial Margin Enhancements » -> « Updated Specifications »
- **FAQ Derivatives Initial Margin Enhancements**
  - « SA Listed Derivatives » -> « PROJECTS » -> « Derivatives Initial Margin Enhancements »

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

**Reminder: How you can access LCH.Clearnet Secure area**

Members with an existing secure area account: [https://www.lchclearnet.com/secure\\_area/login.asp](https://www.lchclearnet.com/secure_area/login.asp)

Members without a secure area account: [https://secure-](https://secure-area.lchclearnet.com/secure_area/register.asp?area=41)

[area.lchclearnet.com/secure\\_area/register.asp?area=41](https://secure-area.lchclearnet.com/secure_area/register.asp?area=41) In the "Organization" section please provide the full legal entity name of your firm. Log-in details will follow via e-mail.

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

(\*\*) In case an additional testing confirmation is needed, the Clearing Member would be able to request LCH.Clearnet SA to simulate its portfolio, in order to compare both final results.

Best regards,

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

**Jean-Bertrand Lesparre - Head of Service Delivery - LCH.Clearnet SA**

Dedicated contacts for this subject:

**Milena Makhmutova - Product Manager Listed Derivatives & Equities + 33 (0)1 70 37 65 22**

[milena.makhmutova@lchclearnet.com](mailto:milena.makhmutova@lchclearnet.com)


**Juan José Lizana Alvarado - Derivatives Service Delivery Manager +33 (0)1 70 37 10 49**

[juan-jose.lizana@lchclearnet.com](mailto:juan-jose.lizana@lchclearnet.com) (Entry contact for testing and request of Lambda files by DTRF)

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LCH.Clearnet | Email: [ExchangesAMs@lchclearnet.com](mailto:ExchangesAMs@lchclearnet.com) |

Website: [www.lchclearnet.com](http://www.lchclearnet.com)

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