



Notice

Date: 21 June 2017

To: LCH SA Financial Derivatives Clearing Members

End of Dividends Broadcasting, Go-Live Target Date: 7 July 2017

Dear Clearing Members,

The dividends information provided in the "Derivatives Clearing Elements file" with technical name "EPPUBLICXXLCDC01day" will no longer be displayed but be replaced by "0" starting from 7 July 2017.

The change does not introduce any modification on the structure or specification on any LCH SA files. The changes will only encompass the replacement of the relevant records by '0' in the Derivatives Clearing Elements file "EPPUBLICXXLCDC01day" as follows:

Field name	Position	Format	Record N°
Number of significant dividends transmitted for the underlying security	146-147	N(2)	22
Day's aggregate dividend for the underlying security	148-259	- N(4)	23
- Number of days, as of today, until the expiry of the underlying security's dividend		- X(1)	23
- Amount of the forthcoming dividend for the underlying security (8 times)		- N(9)	

The records will display a "Zero" value for the following records:

- "Number of significant dividends transmitted for the underlying security" (**Record 22**)
- The "Number of days until the next dividend" for each of the 8 possible lines (**record 23**)
- The "Amount of future dividends" for each of the 8 possible lines (**Record 23**)

Tests and Go-Live Timeline:

- EUA testing will last → **from 15 June 2017 to 6 July 2017**
- Planned Go Live Date is → **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,

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