

SPAN® derivatives parameter file harmonisation

LCH.Clearnet SA would like to remind members that the harmonised SPAN® derivatives parameter files will be available in the EUA test environment starting from Monday 8 February 2010.

Files will be accessible from the EUA LCAPs and from the web page provided below, on which new "EUA" links have been created:

http://www.lchclearnet.com/data_downloads/sa/default.asp

As planned, a section named "Old Files" has been created on the LCH.Clearnet web site to allow members to access end of day SPAN® parameter files in their original format.

This section can be found on the same web page just below the usual download section and will be available until the 5 March 2010.

The location is provided here as a reminder and can be accessed directly from the link above:

http://www.lchclearnet.com/data_downloads/sa/eua_span.asp

This file harmonisation will go live on Friday 5 March 2010 (i.e. Files produced starting from 5 March 2010 will be harmonised).

We advise members to test these new files.

For further information, please contact:

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>> For more information, please visit our web site: www.lchclearnet.com