

Bonds & Repos: Intra-day margin call and Forward repos margining

- **Gap Analysis document**

LCH.Clearnet SA would like to inform you that the Gap Analysis document regarding the project “Intra-day margin call and forward repos margining” is now available.

The document is attached to this Info Flash and can also be downloaded from dedicated section at:

http://www.lchclearnet.com/fixed_income/bonds_and_repos/projects/intra_day_margin_call/default.asp

Moreover, we would like to highlight that testing will be mandatory and members’ readiness will be required. The Testing Guide due to be issued on the 29 March 2010 will provide detailed information.

For further information, please contact:

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