



Risk Notice 2026-004

Publication Date 26 February 2026
Enforcement Date 26 February 2026
Subject Margin call Schedule
Clearing Service DigitalAssetClear
Classification PUBLIC

LCH SA publishes hereinafter a Notice on Margin Calls scheduling in accordance with Instructions IV-2-1 related to Margins requirements and payment obligations on Digital Asset Derivatives.

This Notice gives the condition and timeslot of margin calculations and margin calls. There are several sessions per Clearing Day as follow:

Session	Start time Prices/Positions snapshots	Session qualification	Call time (information +settlement period)	Recalculated Margins
EOD	End of clearing session D-1	With cover call	Call leg: 8:00-9:00 am CET Pay leg: 9:30-9:45 am CET	All (TIM, LCRM, WEM, LEM, EXM, CAL, DFAM, Credit Margins)
ITD 1	09:00am CET	With cover call	10:00-10:30 am CET	TIM, LCRM, WEM, LEM, EXM
ITD 2	10:30am CET	With cover call	11:30-12:00 pm CET	TIM, LCRM, WEM, LEM, EXM
ITD 3	11:30am CET	Without cover call		
ITD 4	12:30pm CET	Without cover call		
ITD 5	01:30pm CET	With cover call	2:30-3:00 pm CET	TIM, LCRM, WEM, LEM, EXM
ITD 6	03:00pm CET	With cover call	3:40-4:10 pm CET	TIM, LCRM, WEM, LEM, EXM
ITD 7	04:00pm CET	Without cover call		
ITD 8	05:00pm CET	Without cover call		
ITD 9	06:00pm CET	Without cover call		

Customer Success Management team (DigitalAssetClear.csm@lseg.com) remains at your disposal for any additional questions.

Glossary

- TIM: Total Initial Margin;
- LCRM: Liquidity and Concentration Risk Margin;
- LEM: Legal Entity Margin
- WEM: Whale Exposure Margin;
- EXM: Expiry risk Margin;
- CAL: Calendar Add-on;
- DFAM: Default Fund Additional Margin.