

London Stock Exchange Derivatives

MARKET NOTICE 2014/057

London Stock Exchange Derivatives Market Margin Rate Change

1. LCH.Clearnet Ltd has, after consultation with London Stock Exchange Derivatives Market, revised the London SPAN parameters as marked in bold and italic on the attached document.
2. Changes have been made to **London Stock Exchange Derivatives** contracts.
3. The changes will be going live on **Wednesday 6 August 2014** and will be reflected in margin calls on **Thursday 7 August 2014**.
4. This circular supersedes circular number [LCH.Clearnet Ltd. 3484: London Stock Exchange Derivatives Market 13 dated 13th June 2014](#).
5. Details of the current SPAN Parameters, for all London Stock Exchange Derivatives contracts, can be found on the LCH.Clearnet website (www.lchclearnet.com) under Risk Management > Ltd > Margin rate circulars.
6. [London Stock Exchange Derivatives Margin Rate Change Spreadsheet](#)
7. Members seeking further information in relation to this circular should contact the following: LCH.Clearnet Ltd Risk Operations +44 (0)20 7426 7520. A link to the circular can be found [here](#).

If you have any questions please call Derivatives Operations on +44 (0) 207 797 3617.

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