
CC&G Risk Notice

18 January 2019
MN_02/2019

Rights Issues: Margin Methodology – External Test

For the attention of: *GCM and ICM on Equity Segment and ISV*
Priority: *Medium*
Topic: *External test*

Dear Client,

further to the notice issued on 27th September 2018¹ we would like to inform you that the external test environment will be available from Monday January 28th, 2019 until Friday February 8th, 2019.

For the test session, a right issue contract will be inserted in the CDS Environment with symbol “TSDIMT”, class “TSDIMT”, product group “TSD” and with a Margin interval of 25% defined.

The new methodology will enter into force, subordinated to the positive outcome of the test, on February 11th 2019.

¹ <https://www.lseg.com/sites/default/files/content/documents/Rights%20Issues%20Enhanced%20Margin%20Methodology.pdf>



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