

## Member Notification

### LCH EquityClear SA – Cash Equities: VaR based risk framework migration completion

11<sup>th</sup> of July 2022

Dear Clearing Members,

LCH SA is pleased to announce the migration from a SPAN<sup>®</sup> to a VaR based risk framework has been successfully completed.

In this respect:

- The VaR based risk framework is now fully deployed in your end of day reports since Friday evening, and today in your intraday reports including all the Treasury files
- The enhanced set of Clearing, Risk and Treasury reports is reflected in your current reports displayed in Portal.

For any questions, please do not hesitate to contact our teams:

- During business opening hours: SA BDRM - [saequityclearbusinessdev&rm@lch.com](mailto:saequityclearbusinessdev&rm@lch.com)
- For all technical points & outside business opening hours: SA IT Support - [sa.equityclearit.support@lch.com](mailto:sa.equityclearit.support@lch.com)

Kind regards,

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