

Member Notification

14 April 2021

Dear Clearing Members,

As reminded on [22 March 2021](#), LCH SA is functionally implementing the [E2AM \(Exercise & Assignment Additional Margin\)](#) from April 2021 expiry, as per the following details:

- When:
 - E2AM amount called during the first intraday margin call on expiry day - Friday 16 April 2021, around 11:00 AM CET
 - E2AM amount given back during the initial margin morning call on the following open business day – Monday 19 April 2021
- Scope: Derivatives and / or Cash Securities collateral account(s)
- Reporting: the amounts will be displayed in the dedicated bucket (.txt) and natop (.xml) of your Treasury report

Please refer to the detailed specifications available on your [Secure Area](#), in both SA Cash Equities and SA Listed Derivatives respective “Service Description” folders.

SA EquityClear Business Development & Relationship Management team remains at your disposal for any additional questions,

Best regards,

()This add-on margin aims at capturing risks arising from physical delivery of Single Stock Option and Future contracts.*

Email: SAEquityClearBusinessDev&RM@lch.com

LCH.SA