

Member Notification

Date: 14 December, 2018

To: LCH SA - EquityClear Members

Updated Dates → De-Netting Risk Margin and Treasury Reports

Dear Member,

Following our last communication from December 5, 2018 regarding “De-Netting Risk Margin and Treasury Reports” ([Click Here](#)), please see below the **updated dates** for the next steps to come:

- **Q1 2019 (date to be confirmed in advance)** → The new created De-netting risk field will display the margins amounts in the line “Additional Margins (DNR)”. From this point, the current section “De-netting risk cash call document” will show amounts at “zero”. Therefore, **members will have the De-Netting risk amount available only in the new field in the AC0102E txt report and xlm File.**
- **Q1 2019 (date to be confirmed in advance)** → The current section in AC0102E txt report, called “De-netting risk cash call document” will be deleted.
A communication providing the precise modification date will be send early January.

Reminder of recent activity:

- Testing environment available since **4 October 2018**
- **8 November 2018** → **Technical deployment “only”**, creation of De-netting risk field on the AC0102E txt report and XML.
This new field displays amounts at “zero” in the field “Additional Margins (DNR)”.
The current De-netting risk margin is still available and accurate in the current “De-netting risk cash call document” area.

For all updates/details on the De-netting risk Margin on Treasury Reports and Files, please review the following communication ([Click Here](#)).

The updated Treasury Reports and XML specifications will be provided to Members, upon request to the following email address: treasury.ops.fr@lch.com

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

Best regards,

Juan José Lizana | Business Development & Relationship Manager (Cash Equities & Listed Derivatives)

Email: SAEquityClearBusinessDev&RM@lch.com

LCH.SA

lch.com


@LCH_Clearing

© 2018 LCH
