|  |
| --- |
| **CDSClear – Collateral movement (SPPA Pledge-EB)** |

|  |
| --- |
| **Clearing Member** |
| Legal entity |  | Member code |  |
| Contact Name |  |
| Email |  | Phone |  |

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **House** | **Pledged Euroclear Bank account number of LCH SA** |  | Linked to the | **Euroclear Bank account number** **of the Clearing Member** |  |
| **Client** | **Pledged Euroclear Bank account number of LCH SA** |  | Linked to the | **Euroclear Bank account number of the Clearing Member** |  |

|  |  |  |  |
| --- | --- | --- | --- |
| **Deposit**   | [ ]  | **Withdrawal**  | [ ]  |
| **With cash return (available cash EUR)** | [ ]  | **With cash deposit (cash EUR corresponding to the value of the deposit will be called)** | [ ]  |

|  |  |
| --- | --- |
| Category (OAT, BUND, BTP, ...) |  |
| ISIN Code |  |
| Nominal amount deposited (Currencies) / Units |  |
| Emission rate |  |
| Maturity date |  |
| Trade date |  |
| Settlement date |  |
| **Account from/to which Securities will be transferred (if relevant)**Clearstream Bank Frankfurt account number OR Clearstream Bank Luxembourg account number OR (Bank/Custodian Name and Routing number ABA and Description Fed (US Bank only) |  |

|  |  |  |  |
| --- | --- | --- | --- |
| **Collateral account code** | **Nominal Amount / Units** | **Collateral account code** | **Nominal Amount / Units** |
|  |  |  |  |
|  |  |  |  |

* Pursuant to the CDS Clearing Rule Book and Procedure 3, LCH SA does not allow assets posted to cover clients’ positions to be transferred to cover house positions. If needed, the Clearing Member must provide LCH SA with a relevant document authorizing such withdrawal then deposit.
* This form must be sent before 16.00 CET on D-1 to be taken into account in D, D being the effective date.

|  |  |
| --- | --- |
| Settlement of the Securities | Deposit taken into account at |
| On D, before 10.30 CET | On D, first intraday margin call |
| On D, between 10.30 CET and 11.45 CET | On D, collateral call |
| On D, between 11.45 CET and 14.30 CET | On D, second intraday margin call |
| On D, between 14.30 CET and 16.00 CET | On D+1, initial margin call |

* Disclaimer: Any tax levied of the processed transaction will be fully recharged by LCH SA to the member at the CCP earliest convenience. Upon request, LCH SA will provide the member with all relevant information refund of the levied tax, should any opportunity of reclaim exist.