

## Member Notification

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Date: 3 June, 2019

To: LCH SA - EquityClear Members

# Updates on Treasury Report & De-Netting Risk Margin Calls

Dear Member,

Following our last communication sent on 23 January, 2019 regarding “Updated De-Netting Risk Margin Calls” ([Click Here](#)), please see below updates:

- **Since Monday 28 January, 2019** → The newly created “**Additional Margins (DNR)**” line on the treasury report AC0102E txt, displays the De-netting risk amount called during the initial margin and intraday margin calls.
- **From Friday 7 June, 2019** → The current section, called “**De-netting risk cash call document**”, will be deleted from the treasury report AC0102E txt. (as it has been replaced by the new “**Additional Margins (DNR)**” line indicated above).

On 25 January, 2019 a Risk Notice was provided to members ([Click Here](#)), in order to confirm the risk parameters related to the De-netting risk margin.

Additionally, you can find the “De-Netting Risk Presentation” document including all calculation details on the members secure area: [https://secure-area.lchclearnet.com/secure\\_area/Default.asp](https://secure-area.lchclearnet.com/secure_area/Default.asp) (on the SA Cash Equities folder).

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](mailto:treasury.ops.fr@lch.com)

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

Best regards,

**Dedicated contacts:**

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

Email: [SAEquityClear@lch.com](mailto:SAEquityClear@lch.com) | +33 (0)1 70 37 10 49 |

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