

Member Notification

Date: 31 August, 2018

To: LCH SA Cash Equity & Listed Derivatives Clearing Members

Cash Equity & Listed Derivatives Markets Members Treasury Reports Review

Dear Member,

LCH SA is pleased to announce the implementation of enhancements on the treasury reports and XML files provided by LCH SA on a daily basis, via your usual access means (eCCW & LCAP connections).

- This change will impact the **AC0103E txt report and AC0111E txt report and xml file**,
- These changes will allow members to know the exact amount to be received, when asking for a cash withdraw from their cushion account at LCH SA,
- Members will be able to confirm that the cash withdraw requested was totally accepted, partially accepted or rejected,
- The format of these treasury reports and xml file will be enriched with additional information, **leaving all other content of the treasury reports and XML files with no changes**,
- No new calculation is added to the treasury reports or XML files, only new information is added,

Please, find below the details of the updates to be done on the Treasury reports and XML Files, as of **21 September 2018 in Production**,

Updated AC0103E TXT report:

The AC0103E txt report will be updated with a note (showed in blue color), to explain that the amount withdrawn, will respect the limits of the cash on the member's cushion account:

CODE ETAT : AC0103E		BANQUE CENTRALE DE COMPENSATION DITE LCH SA - 18 RUE DU QUATRE SEPTEMBRE 75002 PARIS		PAGE
DOCUMENT D'APPEL DE FONDS EN EUR - INITIAL GLOBAL CASH CALL DOCUMENT IN EUR - INITIAL				
ADHERENT / MEMBER	MEMBRE TEST I	DATE DE VALEUR/VALUE DATE	: 19/07/2018	
CODE MEMBRE / MEMBER CODE	: XXX01	DATE DE BOURSE/TRADING DATE	: 18/0	
APPEL DE FONDS (EUR) CASH CALL (EUR)				
(I)	FLUX DERIVES ACTIONS ET INDICES / STOCK AND INDEX DERIVATIVES FLOW	200.000,000		
(II)	FLUX DERIVES DE MARCHANDISES / COMMODITIES DERIVATIVES FLOW	50.000,000		
(A)	SOLDE ANTERIEUR / CASH AVAILABLE	200.000,000		
(M)	MONTANT IMPUTE ALLOTMENT AMOUNT	150.000,000		
(R)	SOLDE RESTANT / REMAINING CASH *	50.000,000		
* the remaining cash (R) to be return in case of auto repay				
N = I + II - M				
APPEL DE FONDS TOUS MARCHES/ALL MARKET CASH CALL		>>>	0,000	
U				
APPEL ENTREE SORTIE CASH/CASH LODGEMENT WITHDRAWAL CALL		>>>	40.000,000	
* the cash withdrawal really returned (u) within the limits of the remainig cash(R) on the cushion account				

Updated AC0111E Report:

The AC0111E txt report will be updated with additional information (showed in blue color), to explain the amount requested (Req), the status of the request and the amount exchanged,

The possible **status** for this request will be:

- "ACP": Accepted
- "PART": Partially accepted
- "RJT": Rejected

CODE ETAT : AC0111E		BANQUE CENTRALE DE COMPENSATION DITE LCH SA - 18 RUE DU QUATRE SEPTEMBRE 75002 PARIS		PAGE	1			
HISTORIQUE DES DEMANDES DE RETRAIT/DEPOT - INITIAL HISTORY OF WITHDRAWAL/DEPOSIT REQUESTS - INITIAL								
ADHERENT / MEMBER	MEMBRE TEST I	DATE DE VALEUR/VALUE DATE	: 27/07/2018					
CODE MEMBRE / MEMBER CODE	: XXX01	DATE DE BOURSE/TRADING DATE	: 26/07/2018					
Date Saisie / Input Date	Heure Saisie / Input Time	Mouvement / Movement	Qt/AMT/Non/Req / Qt/AMT/Non/Req	Devise / Currency	Titre / Securit	Valorisation (EUR) / valuation (EUR)	Statut / Status	Montant échangé/1 / Exchanged amount/1
31/07/18	10:31:20	Sortie / withdrawal	40.000,00	EUR			ACP	40.000,00 EUR
SOLDE APRES REGLEMENT / BALANCE AFTER SETTLEMENT (EUR EQ.)								
	GLOBAL AMOUNT / MONTANT GLOBAL	ALLOCATED AMOUNT / MONTANT ALLOUE	AVAILABLE AMOUNT / MONTANT DISPONIBLE					
CASH EUR	160.000,00	150.000,00	10.000,00					
CASH GBP	0,00	0,00	0,00					
CASH USD	0,00	0,00	0,00					
SECURITIES / TITRES	0,00	0,00	0,00					
TOTAL	160.000,00	150.000,00	10.000,00					

Updated AC0111E XML File:

The AC0111E xml file will be updated with additional information (showed in blue color), to explain the amount exchanged to the member:

```
<movementsDetails>
  <movementDetail>
    <date>2018-07-19</date>
    <time>12:31:31</time>
    <movementType>W</movementType>
    <qtAmtNom>40000.00</qtAmtNom>
    <exchAmt>40000.00</exchAmt>
    <currency>EUR</currency>
    <security></security>
    <valuation>
      <value></value>
      <sign></sign>
    </valuation>
    <status>PART</status>
  </movementDetail>
</movementsDetails>
```

The Updated reports and XML files will be available on:

- Testing environment **already available**,
- Production as of **21 September 2018**,
- **The updated Treasury Reports and XML specifications can be sent to Members, upon request to the following email address: treasury.ops.fr@lch.com**

Should you have any questions or require a specific support, please do not hesitate to liaise with our LCH SA contacts listed below,

Best regards,

Christelle Girard | Head of Equities SA & Exchanges Account Management LCH SA
Juan José Lizana | Derivatives Service Delivery Manager LCH SA


Dedicated contacts for enquiries:

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