

Cash Equities, Listed Derivatives

13 October 2015

AC0113 layout enhancement

Dear Members,

LCH.Clearnet SA will update the Treasury Net Payment Report (AC0113) in order to increase the consistency and ease the read of the report.

As a reminder, the AC0113 report summarizes the payments through Target2 for House, ISA(s), OSA(s) collateral accounts linked to a Clearing Member.

The change consists in aggregating two existing lines ("Solde Adherent tous marchés / Member's Balance" and " Solde Adherent Default Funds / Member's Balance") into a single one which will appear under "Solde Adherent / Member's Balance" as highlighted in the example below:

| Current situation | | | | APPEL DE FONDS (EUR) CASH CALL (EUR) |
|--|-------|-------------|--|---|
| SOLDE ADHERENT TOUS MARCHES / | | | | |
| MEMBER'S BALANCE | 00XXX | BICCODEPXXX | | 4.012.474,76C |
| SOLDE ADHERENT DEFAULT FUNDS / | | | | |
| MEMBER'S BALANCE | 00XXX | BICCODEPXXX | | 529.236,09C |
| SOLDE CLIENT / CLIENT'S BALANCE | 0NXX1 | BICCODEPXXX | | 2.345.918,52C |
| SOLDE CLIENT / CLIENT'S BALANCE | 0NXX2 | BICCODEPXXX | | 491.199,42C |
| SOLDE CLIENT / CLIENT'S BALANCE | 0NXX3 | BICCODEPXXX | | 0,00C |
| SOLDE CLIENT / CLIENT'S BALANCE | 0NXX4 | BICCODEPXXX | | 0,00C |
| SOLDE CLIENT / CLIENT'S BALANCE | 0NXX5 | BICCODEPXXX | | 0,00C |
| SOLDE CLIENT / CLIENT'S BALANCE | 0NXX6 | BICCODEPXXX | | 0,00C |
| SOLDE CLIENT / CLIENT'S BALANCE | 0NXX1 | BICCODEPXXX | | 1.931.719,95D |
| SOLDE CLIENT / CLIENT'S BALANCE | 0NXX5 | BICCODEPXXX | | 0,00C |
| SOLDE CLIENT / CLIENT'S BALANCE | 0NXX6 | BICCODEPXXX | | 1.119.550,75C |
| SOLDE CLIENT / CLIENT'S BALANCE | A00XX | BICCODEPXXX | | 4.871.860,10D |
| SOLDE CLIENT / CLIENT'S BALANCE | A01XX | BICCODEPXXX | | 87.337,57C |
| New layout | | | | APPEL DE FONDS (EUR) CASH CALL (EUR) |
| SOLDE ADHERENT / MEMBER'S BALANCE 00XXX | | | | 4.541.710,85C |
| SOLDE CLIENT / CLIENT'S BALANCE | 0NXX1 | BICCODEPXXX | | 2.345.918,52C |
| SOLDE CLIENT / CLIENT'S BALANCE | 0NXX2 | BICCODEPXXX | | 491.199,42C |
| SOLDE CLIENT / CLIENT'S BALANCE | 0NXX3 | BICCODEPXXX | | 0,00C |
| SOLDE CLIENT / CLIENT'S BALANCE | 0NXX4 | BICCODEPXXX | | 0,00C |
| SOLDE CLIENT / CLIENT'S BALANCE | 0NXX5 | BICCODEPXXX | | 0,00C |
| SOLDE CLIENT / CLIENT'S BALANCE | 0NXX6 | BICCODEPXXX | | 0,00C |
| SOLDE CLIENT / CLIENT'S BALANCE | 0NXX1 | BICCODEPXXX | | 1.931.719,95D |
| SOLDE CLIENT / CLIENT'S BALANCE | 0NXX5 | BICCODEPXXX | | 0,00C |
| SOLDE CLIENT / CLIENT'S BALANCE | 0NXX6 | BICCODEPXXX | | 1.119.550,75C |
| SOLDE CLIENT / CLIENT'S BALANCE | A00XX | BICCODEPXXX | | 4.871.860,10D |
| SOLDE CLIENT / CLIENT'S BALANCE | A01XX | BICCODEPXXX | | 87.337,57C |


This change applies also to central bank guarantee:

| Current Situation | | | |
|---------------------------------------|-------|---|---|
| | | [APPEL DE FONDS (EUR)] [CASH CALL (EUR)] | [GARANTIE BQ CENTRALE A RECEVOIR] [CENTRALE BK GUARANTEE TO BE RECEIVED (EUR)] |
| SOLDE ACHERENT TOUS MARCHES / | | | |
| MEMBER'S BALANCE | 0000X | BICCODEPXXX 0,00C | 7.641.375,840 |
| SOLDE ACHERENT DEFAULT FUNDS / | | | |
| MEMBER'S BALANCE | 0000X | BICCODEPXXX 0,00C | 568.023,660 |
| SOLDE CLIENT / CLIENT'S BALANCE | A000X | BICCODEPXXX 0,00C | 61.333.044,390 |
| New Layout | | | |
| | | [APPEL DE FONDS (EUR)] [CASH CALL (EUR)] | [GARANTIE BQ CENTRALE A RECEVOIR] [CENTRALE BK GUARANTEE TO BE RECEIVED (EUR)] |
| SOLDE ACHERENT TOUS MARCHES / | | | |
| MEMBER'S BALANCE | 0000X | BICCODEPXXX 0,00C | 8.209.399,500 |
| SOLDE CLIENT / CLIENT'S BALANCE | A000X | BICCODEPXXX 0,00C | 61.333.044,390 |

This change will be effective from **20 November 2015**.

The other reports are not impacted; in particular, the AC0103 and AC0104 reports will still provide with the split as it is today.

Testing and Materials:

Testing will be available from **27 October 2015** and Clearing Members will have the possibility to test AC0113 report from their test access solutions means:  / LCAP testing environment.

XML file **EP000XXXXX113A00day** will also be impacted and will be amended accordingly. Related XSD files are available under Cash Equities and Listed Derivatives dedicated secure area ([click here](#)).

Should you need further details, please contact your account manager.

Regards,

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For further information please contact

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