

# Equities & Listed Derivatives: Additional Margins – AC0102 Improvement

5 September 2014

# EMIR – Additional Margins current situation

- Since EMIR, 2 additional margins are to be computed and displayed specifically:

- Liquidity and Concentration Risk Margin (LCRM)

- Wrong Way Risk (WWR)

WWR and LCRM margins are currently aggregated under :

- ‘Marges additionnelles/Additional Margins of your AC0102E reports together with other margins such as ICS (Internal Credit Scoring), ... as per [article 4.2.0.3](#) of LCH.Clearnet SA rule book

AC0102E

1 CODE ETAT : AC0102E BANQUE CENTRALE DE COMPENSATION DITE LCH.CLEARNET SA - 18 RUE DU QUATRE SEPTEMBRE 75002 PARIS					PAGE 1
BANQUE CENTRALE DE COMPENSATION DITE LCH.CLEARNET SA - 18 RUE DU QUATRE SEPTEMBRE 75002 PARIS					
DOCUMENT APPEL DE FONDS VALEURS MOBILIERES EN EUR - INITIAL					
CASH SECURITIES CASH CALL DOCUMENT IN EUR - INITIAL					
ADHERENT / MEMBER	MEMBER CODE	Clearing or Client Name	DATE DE VALEUR/VALUE DATE	DATE DE BOURSE/TRADING DATE	
	00nnn		11/08/2014	08/08/2014	
	S/Cpte M House S-Acc	S/Cpte T Market Maker S-Acc	S/Cpte C Client S-Acc	TOTAL	
(D) ---> FLUX DIVERS / VARIOUS FLOW					
PENALITE / PENALTY	0,00C	0,00C	0,00C	0,00C	
TVA PENALITE / PENALTY VAT	0,00C	0,00C	0,00C	0,00C	
RACHAT TITRE / REPURCHASE OF SECURITIE	0,00C	0,00C	0,00C	0,00C	
ANNUL SUSPENS TIT. / FAILS CANCEL. SECURITIE	0,00C	0,00C	0,00C	0,00C	
REGUL CHAMBRE COMPENS./ REGUL. CLEARING HOUSE	0,00C	0,00C	0,00C	0,00C	
	0,00C	0,00C	0,00C	0,00C	(D)
(N) ---> FLUX GARANTIE / COLLATERAL FLOW					
COUVERTURE EXIGEE RISQUE LIQUIDATION / LIQUIDATION RISK	0,00C	0,00C	0,00C	0,00C	
COUVERTURES ADDITIONNELLES (DEFAULT FUND) / ADDITIONAL MARGINS (DEFAULT FUND)	0,00C	0,00C	0,00C	0,00C	
COUVERTURE EXIGEE RISQUE NEGOCIATION / NEGOCIATION RISK	0,00C	0,00C	0,00C	0,00C	
COUVERTURE PRET/EMPRUNT BRUXELLES / L&B BRUSSELS RISK	0,00C	0,00C	0,00C	0,00C	
MAJORATION DE COUVERTURE / INCREASE COVERAGE	0,00C	0,00C	0,00C	0,00C	
MARGES ADDITIONNELLES / ADDITIONAL MARGINS	0,00C	0,00C	0,00C	0,00C	
TOTAL COUVERTURE EXIGEE JOUR / TOTAL MARGIN REQUIREMENTS	0,00C	0,00C	0,00C	0,00C	
TITRES DE TAUX ET/OU CAPITAL AFFECTES / BONDS AND/OR SHARES ALLOCATED (**)	0,00C	0,00C	0,00C	0,00C	
DEVICES AFFECTEES / CURRENCIES ALLOCATED	0,00C	0,00C	0,00C	0,00C	
ESPECES / CASH	0,00C	0,00C	0,00C	0,00C	
TOTAL GARANTIE VEILLE / TOTAL COLLATERAL (PREVIOUS DAY)	0,00C	0,00C	0,00C	0,00C	

# Treasury Report AC0102 – Main Enhancements

Split of the 'Additional Margin' tab within the AC102 report:

- Marges additionnelles (WWR) / Additional margins (WWR)
- Marges additionnelles (LCRM) / additional margins (LCRM)
- Marges additionnelles (Autres)/ Additional margins (others)

→ Note that in the "Additional margins – (Others)", it will include ICS margin and any others kinds of additional margins

1 CODE ETAT : AC0102E		BANQUE CENTRALE DE COMPENSATION DITE LCH.CLEARNET SA - 18 RUE DU QUATRE SEPTEMBRE 75002 PARIS		PAGE	1
DOCUMENT APPEL DE FONDS VALEURS MOBILIERES EN EUR - INITIAL CASH SECURITIES CASH CALL DOCUMENT IN EUR - INITIAL					
ADHERENT / MEMBER	: Member	DATE DE VALEUR/VALUE DATE	: 15/07/2014		
CODE MEMBRE / MEMBER CODE	: 00X0X	DATE DE BOURSE/TRADING DATE	: 14/07/2014		
(D) --->	FLUX DIVERS / VARIOUS FLOW			TOTAL	
	-----			TOTAL	
	PENALITE / PENALTY			0,00C	
	TVA PENALITE / PENALTY VAT			0,00C	
	RACHAT TITRE / REPURCHASE OF SECURITEE			0,00C	
	ANNUL SUSPENS TIT. / FAILS CANCEL. SECURITIE			0,00C	
	REGUL CHAMBRE COMPENS. / REGUL. CLEARING HOUSE			0,00C	
	-----			0,00C	(D)
(N) --->	FLUX GARANTIE / COLLATERAL FLOW				
	-----				
	COUVERTURE EXIGER RISQUE LIQUIDATION / LIQUIDATION RISK	0,00C	0,00C	0,00C	0,00C
	COUVERTURES ADDITIONNELLES (DEFAULT FUND) / ADDITIONAL MARGINS (DEFAULT FUND)	0,00C	0,00C	0,00C	0,00C
	COUVERTURE EXIGER RISQUE NEGOCIATION / NEGOCIATION RISK	0,00C	0,00C	0,00C	0,00C
	COUVERTURE PRET/EMPRUNT BRUXELLES / L&B BRUSSELS RISK	0,00C	0,00C	0,00C	0,00C
	MAJORATION DE COUVERTURE / INCREASE COVERAGE	0,00C	0,00C	0,00C	0,00C
	MARGES ADDITIONNELLES (WWR) / ADDITIONAL MARGINS (WWR)	0,00C	0,00C	0,00C	0,00C
	MARGES ADDITIONNELLES (LCRM) / ADDITIONAL MARGINS (LCRM)	0,00C	0,00C	0,00C	0,00C
	MARGES ADDITIONNELLES (Autres) / ADDITIONAL MARGINS (Others)	0,00C	0,00C	0,00C	0,00C
	TOTAL COUVERTURE EXIGER JOUR / TOTAL MARGIN REQUIREMENTS	0,00C	0,00C	0,00C	0,00C
	-----			0,00C	(D)
	TITRES DE TAUX ET/OU CAPITAL AFFECTES / BONDS AND/OR SHARES ALLOCATED (**)	0,00C	0,00C	0,00C	0,00C
	DEVISES AFFECTES / CURRENCIES ALLOCATED	0,00C	0,00C	0,00C	0,00C
	ESPECES / CASH	0,00C	0,00C	0,00C	0,00C
	TOTAL GARANTIE VEILLE / TOTAL COLLATERAL (PREVIOUS DAY)	0,00C	0,00C	0,00C	0,00C
	-----			0,00C	(N)
	APPEL - RESTITUTION ESPECES / CASH BALANCE	0,00C	0,00C	0,00C	0,00C
	-----			0,00C	(N)
D + N	APPEL DE FONDS VALEURS MOBILIERES (EUR) / CASH SECURITIES CASH CALL (EUR)				
	BANQUE DE FRANCE				
	CODE SWIFT-N°CPTE/SWIFT CODE-ACCT NUMBER :				
	SOGEFRPOXXX 00000200001				
	-----			0,00C	
(**) Vous trouverez le détail des lignes de titres valorisés après hair cut dans l'état de situation financière / Find the detail of the lines of valued securities after hair cut in the financial statement.					

MARGES ADDITIONNELLES (WWR) /  
ADDITIONAL MARGINS (WWR)  
MARGES ADDITIONNELLES (LCRM) /  
ADDITIONAL MARGINS (LCRM)  
MARGES ADDITIONNELLES (Autres) /  
ADDITIONAL MARGINS (Others)

# Operation Codes for XML Files per Business Line

TXT fieds	XML Operational Code
<b>Commodities</b>	
Marges additionnelles (WWR) / Additional margins (WWR)	WWRMAT
Marges additionnelles (LCRM) / additional margins (LCRM)	LCRMMA
Marges additionnelles (Autres)/ Additional margins (others)	ADMAT1
<b>Financial Derivatives</b>	
Marges additionnelles (WWR) / Additional margins (WWR)	WWRMON
Marges additionnelles (LCRM) / additional margins (LCRM)	LCRMMO
Marges additionnelles (Autres)/ Additional margins (others)	ADMON1
<b>Equities</b>	
Marges additionnelles (WWR) / Additional margins (WWR)	WWRCAS
Marges additionnelles (LCRM) / additional margins (LCRM)	LCRMCA
Marges additionnelles (Autres)/ Additional margins (others)	ADCAS1