

Equities & Listed Derivatives – Treasury Report (AC0102) Improvement related to WWR and LCRM

Dear Members,

LCH.Clearnet SA is pleased to inform you that the AC0102 treasury report will be upgraded as from **24 October 2014**.

• Main Changes

- At clearing member level code, the current field '**Marges Additionnelles/ 'Additional Margins'**' will be replaced with 3 new fields notably to reflect EMIR new margin components; Wrong Way Risk (WWR) and Liquidity and Concentration Risk Margin (LCRM):
 - ✓ **Marges additionnelles (WWR) / Additional margins (WWR)**
 - ✓ **Marges additionnelles (LCRM) / additional margins (LCRM)**
 - ✓ **Marges additionnelles (Autres)/ Additional margins (others)**
- ➔ Note that any other kind of additional margins will be included in the "Additional margins – (Others)" tab.

• Tests and Production date

- The platform will be available for free testing from **16 September 2014** with a production date planned on **24 October 2014**.
- Members will be able to test these reports under XML and TXT versions
 - ➔ To test AC0102 with WWR and LCRM tabs, members are required to:
 - For WWR: book trades on a product issued by the Clearing Member or its group company(ies) and held in its House and Client accounts
 - For LCRM: book trades that are very concentrated into a unique product

• Materials

- Attached a set of slides illustrating the main AC0102 changes
- The '**Member reports**' document will be updated accordingly and made available under LCH.Clearnet SA secure areas ([click here](#)) from **24 October 2014**.

Should you need further details, please do not hesitate to contact your account manager.

Kind regards,

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