

Treasury reports enhancement

Variation Margin Adjustment

The financial statements available in Text and XML format will provide additional details in the collateral flow. A line labelled "VARIATION MARGIN ADJUSTMENT" will be inserted in the Fixed Income Cash Call report in EUR – AC0102E.

The enhancement is already available in the test environment and will be implemented in production as of Friday 24 February 2012. The new line will appear for first time in the report of Friday morning. The "Variation Margin Adjustment" will be calculated on Friday evening and populated in the report as from Monday 27 February 2012.

Documents attached to this documentation:

- XML Treasury Reports description;
- Samples reports in text and XML format.

Further information about the Variation Margin Adjustment can be found in the Risk notice here:

English

http://www.lchclearnet.com/Images/Notice_FixedIncome_Parameters_20120213_GB_tcm6-60591.pdf

Français

http://www.lchclearnet.com/Images/Notice_FixedIncome_Parameters_20120213_FR_tcm6-60590.pdf

For further information, please contact:

Your LCH.Clearnet SA product implementation manager

François MARTON: +33 (0) 1 70 37 66 05 – francois.marton@lchclearnet.com

Contacts: lchclearnet_info@lchclearnet.com

>> For more information, please visit our web site: www.lchclearnet.com