|  |
| --- |
| **Cash, Derivatives or Fixed Income – Collateral movement (Cash EUR-Targ2)** |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Clearing Member** | | | | |
| Legal entity |  | Member code | |  |
| Contact Name |  | | | |
| Email |  | Phone |  | |

|  |  |  |  |
| --- | --- | --- | --- |
| **House** | **Target2 account of LCH SA** | **BACPFRPPTG2** |  |
| **Client** | **Target2 account of LCH SA** | **BACPFRPPCLI** |  |

|  |  |  |  |
| --- | --- | --- | --- |
| **Deposit** |  | **Withdrawal** |  |

|  |  |
| --- | --- |
| Amount |  |
| Value date |  |
| **Account from/to which cash EUR will be transferred** |  |
| Target2 BIC |  |
| Sort code |  |
| Bank account |  |
| IBAN |  |

|  |  |  |  |
| --- | --- | --- | --- |
| **Collateral account code** | **Amount** | **Collateral account code** | **Amount** |
|  |  |  |  |
|  |  |  |  |
|  |  |  |  |
|  |  |  |  |

Breakdown per market:

Cash Securities Market 🞏 Cash & derivatives default funds 🞏

Stocks - index Derivatives Market 🞏 Fixed income Default funds 🞏

Commodities Derivatives Market 🞏 De-netting Risk 🞏

Fixed income Market 🞏 All markets 🞏

This form must be sent before 16.00 CET on D-1 to be taken into account in D, D being the effective date.

|  |  |
| --- | --- |
| Notification sent | Deposit taken into account at |
| On D, before 10.30 CET | On D, first intraday margin call |
| On D, between 10.30 CET and 11.45 CET | On D, collateral call |
| On D, between 11.45 CET and 16.00 CET | On D+1, initial margin call |

LCH SA does not allow assets posted to cover clients’ positions to be transferred to cover house positions. If needed, the Clearing Member must provide LCH SA with a relevant document authorizing such withdrawal then deposit.