Via CFTC Portal

2nd November 2015

Mrs. Parisa Abadi
Commodity Futures Trading Commission
1155 21st Street NW
Three Lafayette Centre
Washington DC 20581

Dear Mrs. Abadi,

Pursuant to CFTC regulation §40.6(a), LCH.Clearnet SA ("LCH.Clearnet"), a derivatives clearing organization registered with the Commodity Futures Trading Commission (the "CFTC"), is submitting for self-certification some amendments to the CDS Clearing Rules and the Access Agreement (the "Rules") related to (i) the automation of the auto-repay function in the CDSClear treasury system and (ii) the access to the CDS reports. Both changes will enter into force on November 19th.

The submission changes made to the Rules are attached hereto as appendices.

Part I: Explanation and Analysis

Automation of auto-repay function:

The purpose of these change aims at reducing operational risk in LCH.Clearnet's treasury system by automating the daily CDSClear specific switch on / off of the cash auto-repay functionality and by segregating intraday cash flows from cash collateral in the treasury system to allow return of a cash flow to a CDSClear clearing member even if the auto-repay is switched off.

Access to CDS reports:

CDSClear will be migrating from the current LCAP service to a new SFTP solution. This is to provide Members with a new, faster, reliable and more secure Member Reporting service. It is intended that LCAP and the new SFTP solution will be running in parallel for three months.

CDSClear will also be offering a new interface (API) where Members can use scripts to access and download individual reports. This will also provide Members with a secure mechanism to run scripts and retrieve reports on an ad-hoc basis.

Part II: Description of Rule Changes

The impact related to the automation of the auto-repay function on the Rules is limited to Section 3 of the Procedures only. Paragraph 3.7 of this Section 3 (Appendix 1) has been amended to restrict auto-repay so that cash collateral can only be returned through the initial collateral call.

The SFTP and API solutions for access to reports are documented require the Clearing Notice "Means of Access and Reporting Mechanism" to be modified (Appendix 2) as well as Schedules 1 and 2 of the Access Agreement (Appendix 3).

Part III: Core Principle Compliance

LCH.Clearnet will continue to comply with all Core Principles following the introduction of this change and has concluded that its compliance with the Core Principles would not be adversely affected by this change.

Part IV: Public Information

LCH.Clearnet has posted a notice of pending certifications with the CFTC and a copy of the submission on LCH.Clearnet's website at:

http://www.lchclearnet.com/rules-regulations/proposed-rules-changes

Part V: Opposing Views

There were no opposing views expressed to LCH.Clearnet by governing board or committee members, members of LCH.Clearnet that were not incorporated into the rule.

Certification

LCH.Clearnet SA hereby certifies to the Commodity Futures Trading Commission, pursuant to the procedures set forth in the Commission regulation § 40.6, that attached rule submission complies with the Commodity Exchange Act, as amended, and the regulations promulgated there under.

Should you have any questions please contact me at: françois.faure@lchclearnet.com.

Francois Faure
Chief Compliance Officer
+33 1 70 37 65 96

APPENDIX 1

Section 3 of the Procedures extracts

3.7 EURO DENOMINATED CASH COLLATERAL

[...]

(g) Return of Euro denominated Cash Collateral

i) In respect of a Clearing Member's House Collateral Account

1- A Clearing Member may request LCH.Clearnet SA to automatically credit Euro denominated Cash Collateral recorded in its House Collateral Account which is in an amount above the House Excess Collateral Threshold to the Clearing Member's TARGET2 Account (or the relevant cash account of its TARGET2 Payment Agent) provided the amount to be credited would not result in the relevant House Margin Requirement exceeding the Margin Balance for the House Margin Account. LCH.Clearnet SA will credit the relevant amount of Euro denominated Cash Collateral at the next Initial Slot~~, or any TARGET2 time slot in which a Variation Margin payment is due to be performed~~.

2-

A Clearing Member must notify LCH.Clearnet SA of its request to have Euro denominated Cash Collateral automatically credited to the Clearing Member's TARGET2 Account (or the relevant cash account of its TARGET2 Payment Agent) by submitting the relevant form by any means as specified in a Clearing Notice by no later than 16:00 CET on a Business Day in order for the Clearing Member's request to be processed on the next following Business Day.

Once a Clearing Member has notified LCH.Clearnet SA of its request to have Euro denominated Cash Collateral automatically credited, LCH.Clearnet SA will apply it, until such time as LCH.Clearnet SA has been otherwise instructed by the relevant Clearing Member.

2- A Clearing Member may request, on an ad hoc basis, LCH.Clearnet SA to return Euro denominated Cash Collateral recorded in its House Collateral Account provided the amount to be returned would not result in the relevant House Margin Requirement exceeding the Margin Balance for the House Margin Account , as determined at the time when the request is received and processed by LCH.Clearnet SA. Where this would be the case, the Clearing Member's request will be rejected.

3- Following receipt of a request in accordance with this Paragraph 3.7(g) i), 2, LCH.Clearnet SA will credit the relevant amount of Euro denominated Cash Collateral to the relevant TARGET2 Account of the Clearing Member (or the relevant cash account of its TARGET2 Payment Agent) at the next Initial Slot, or any TARGET2 time slot in which a Variation Margin payment is due to be performed.

[...]

Appendix 2

LCH.CLEARNET

Notice CDSClear

2015/~~076~~[●] ~~9 July~~[●] 2015

CDSClear - Means of access and reporting mechanism

Pursuant to the CDS Clearing Rules, this Clearing Notice ~~specifies~~ describes the following means of access ~~that are~~ made available to the Clearing Members for the purpose of having access to the CDSClear Clearing System reports and files:

- the LCAP (Logical Clearing Access Point) ~~which~~ is a virtual ~~ftp~~ FTP (File Transfer Protocol) server~~,~~ available over a private connection accessible over the GMA (Group Member Access) ~~ftp pipe~~ solution ~~to LCH.Clearnet SA~~. The LCAP is a clearing gateway hosted in LCH.Clearnet SA data centres. The LCAP supplies the users with certified access points enabling the management of data flows. Clearing reports are provided through the LCAP in a predefined format. End-users cannot generate bespoke reports. They can~~,~~ have access to and upload ~~Clearing Eligibility Reports~~a full range of trade, risk, product, treasury and event reports ~~, have access to details of Cleared Transactions or submit~~ a ~~request for the purpose of changing their previous election in respect of automatic compression, via LCAP~~; ~~and~~

- LCH.Clearnet Portal ~~which~~ is a single sign-on solution for various LCH.Clearnet applications, available on the internet and secured by login and password. Through the LCH.Clearnet Portal, end-users have access to the Collateral Management System, the CDSClear Reporting, Backloading, Compression and Trade Lists applications. ~~clearing reports in a pre-defined format, are provided with real-time information on their trade portfolios and may~~ End-users can download and upload files as well as extract data through .csv files;

- the CDSClear SFTP solution is a non-browser based, secure FTP interface used by Clearing Member Firms for the scripted, bulk retrieval of reports on a scheduled basis. Members connect on a frequent, automatic schedule and retrieve reports, often across multiple business line, in bulk - for later processing. This is a non-user interactive interface. Access to the CDSClear SFTP solution is made through Internet or BT Radianz connection; and

- the CDSClear Reporting API solution provides a programmatic interface where members can use scripts to access and download individual reports. Access to the CDSClear Reporting API solution is made through Internet.

Any amendments or modifications to the current list of means of access will be published by LCH.Clearnet SA in an updated Clearing Notice.

LCH.Clearnet SA

CDSClear | LCH.Clearnet |
Email: lchclearnetsa_Legal@LCHClearnet.com

Appendix 2

Website: www.lchclearnet.com

Code de champ modifié

LCH.CLEARNET

Schedule 1
SECURITY and CONTINUITY OF THE CLEARING ACCESS SOLUTIONS

1 GENERALITIES

1.1 The Users accept notably but not exclusively the following obligations to maintain, throughout the term of this Access Agreement, the level of logical security and control of access to the Network Services, whatever the chosen Clearing Access Solution, governed by this Access Agreement;

1.2 The Users must promptly cooperate with LCH.CLEARNET in responding to security incidents and report to LCH.CLEARNET any event, condition, or activity that Users become aware of that indicates a possible or actual violation of the Users access rights, deviation or breach or compromise of the security of the Network Services.

1.3 The Users retain full control, either directly or indirectly, over the design and implementation of its policy of administering authorisations for logical access to the Clearing Access Solution on all of its sites (production site, back-up site).

1.4 Any change implemented at the Users' initiative must remain compliant with security standards.

1.5 The Users and LCH.CLEARNET will jointly investigate on all attempts at unauthorised access with a view to determining the causes and implement the most appropriate corrective solutions.

2 CONTINUITY AND SECURITY REGARDING NETWORK SERVICES

2.1 Continuity

All network infrastructures shall comply with the following :

- resilient network equipment on Users' premises along with failover mechanisms
- resilient Users' access with no SPOF (Single Point Of Failure) based on dual carriers
- secured and fully-meshed network
- resilient central infrastructures

2.2 Security

Security regarding encryption and authentication are guaranteed by the Network Services provided by LCH.CLEARNET, with end-to-end VPN (Very Private Network) tunnelling based on IPSec protocol (VPN gateway fully-managed by LCH.CLEARNET Network Services Subcontractors).

All clearing data sent through the Network Services are secured by this VPN layer:

- Real-time messaging MMTP
- File transfer FTP
- Secure file transfer SFTP
- Application Programming Interfaces (API)

In addition, each LCAP is isolated on a separate DMZ on LCH.CLEARNET central infrastructure.

3 CONTINUITY AND SECURITY REGARDING LCAP CLEARING ACCESS SOLUTION

3.1 Continuity

In order to guarantee high availability and accurate performances of the LCAP, LCH.CLEARNET has implemented an architecture built on 3 levels of resiliency :

- Level 1 resiliency : Distributed Resource Scheduler (DRS) process;
- Level 2 resiliency : clusters architecture;
- Level 3 resiliency : Data Centres architecture with Disaster Recovery site;

3.2 Security

The access to LCAP is handled through a Logical Dongle authentication.

4 SECURITY REGARDING ECCW CLEARING ACCESS SOLUTION

4.1 ECCW Member Security Administrator

4.1.1 EMSA definition

The legal representative or any duly empowered representative of each User shall appoint at least one eCCW Member Security Administrator (EMSA) in charge of the management of the access to the eCCW Clearing Access Solution.

The EMSA shall have sufficient skills and independence to perform his/her tasks.

The EMSA shall be the sole point of contact for all security issues, and mainly:

- Definition/modification of member users profiles (reading / writing rights)
- Management of eCCW access cards.

The EMSA shall not use the eCCW Clearing Access Solution for any other purposes than those set out above.
LCH.CLEARNET strongly recommends the appointment of a supplemental EMSA in the event of any unavailability of the EMSA.

Mis en forme : Pas de paragraphes solidaires

4.2 EMSA responsibilities

Mis en forme : Paragraphes solidaires

4.2.1 User profiles management

Mis en forme : Paragraphes solidaires

LCH.CLEARNET will set up access to eCCW services in accordance with the terms set out on the eCCW Request Form and any instructions notified by the EMSA. LCH.CLEARNET shall make its reasonable endeavours to take into account this instruction within a reasonable delay upon receipt of the same and to the extent that such instruction is complete and compliant with the terms hereunder. This definition of profile(s) relies under the sole responsibility of the EMSA.

Mis en forme : Pas de paragraphes solidaires

All following events shall be immediately communicated to LCH.CLEARNET by the EMSA in order to update Users' accesses:

- leavers (e.g. resignation, dismissal, any cause of leaving)
- change of function
- re assignation of eCCW access cards
- loss of token or activation of eCCW access cards following de-synchronisation or loss of PIN code.

4.2.2 Handling eCCW access cards

The EMSA shall distribute eCCW access cards to the duly appointed eCCW Users.

The EMSA shall further refer and comply with the appropriate Documentation.
The EMSAs shall train the eCCW Users in particular, with respect to the Security Policy detailed hereafter.

4.3 Security and continuity

The following Security and Authentication Policy defines the eCCW security policies.

While signing the eCCW Request Form, the Users agree to comply with such Policy as detailed below and as amended from time to time.

4.3.1 Security and authentication policy

Authentication policy

The access to the eCCW Clearing Access Solution requires a unique username, a PIN code and a eCCW access card to generate the one-time password.

The user name identifies the eCCW services user and the PIN code enables the user to obtain a password from the eCCW access card. The eCCW access card generates a new password each time the user enters the PIN code.

To log into the eCCW services, the user shall enter his user name and password. The server authenticates the user and the eCCW system grants access to the user in accordance with the specifications set out in the Request Form.

A user name within the Users or any other entity identified in the Request Form enables the use of only one eCCW access card in a given environment (i.e. production and test platform for the main eCCW access card and production only for the eCCW backup access card).

User names will be provided by LCH.CLEARNET on request of the EMSA.
User names shall be meaningful enough to uniquely identify the user.
Very short names and generic names related to functions shall be prohibited.

The initial PIN is provided by LCH.CLEARNET for a fixed term. When an eCCW access card is used for the first time, the user will be requested to create a new PIN which can be changed at any time by the eCCW services user.
PINs shall be kept securely and shall not be disclosed. Any change of the PIN shall be undertaken under the responsibility of the relevant eCCW services user.

The eCCW Clearing Access Solution users shall securely store their eCCW access card when they do not use the same.

Security and Back up Policy

Mis en forme : Paragraphes solidaires

eCCW user sessions shall expire after a 20 minutes period of inactivity. The workstation which gives access to the eCCW services should also be configured with a separate, shorter local time-out option (e.g. Windows Screensaver).

In any case, the Users shall be responsible for the security and correct use of the eCCW access cards provided to them by LCH.CLEARNET. Any loss or misuse of eCCW access cards shall be the sole responsibility of the Users. In that respect, LCH.CLEARNET recommends EMSAs to order eCCW backup access cards to be assigned to eCCW users in back up situations.

Those eCCW backup access cards will be active and pre assigned to any eCCW user (i.e., duplication of the eCCW main access card), and as such to be used only in replacement of eCCW main access cards.

eCCW main access cards and eCCW backup access cards shall not be and cannot be used simultaneously.

5 SECURITY REGARDING LCH.CLEARNET WEB FIXED INCOME CLEARING ACCESS SOLUTIONS

The following Security and Authentication Policy defines the Web Fixed Income security policies.

While ordering a Web Fixed Income access Clearing Access Solutions, the Users agree to comply with such Policy as detailed below and as amended from time to time.

5.1 Authentication policy

The access to LCH.CLEARNET relevant website (Web Fixed Income) is done through a secured link and requires a unique user ID, a PIN code and an access card to generate a one-time Pass Code.

The user ID identifies the user and the PIN code is used to activate the access card that will generate one-time Pass Codes on a regular basis. Those Pass Codes are synchronized with the relevant web site in order to be recognized.

To log into the Web Fixed Income services, the user shall enter his user ID and the one-time generated Pass Code that appears on his access card at login time. The server authenticates the user and the system grants access to the user.

Mis en forme : Pas de paragraphes solidaires

5.2 Security and Back up Policy

5.2.1 Member Security Administrator

Mis en forme : Paragraphes solidaires

5.2.1.1 MSA definition

Mis en forme : Corps de texte 2, Retrait : Gauche : 0 cm

The legal representative or any duly empowered representative of each User shall appoint at least one Member Security Administrator (MSA) in charge of the management of the access to the Web Fixed Income Clearing Access Solution.

Mis en forme : Pas de paragraphes solidaires

The MSA shall have sufficient skills and independence to perform his/her tasks.

The MSA shall be the sole point of contact for all security issues, and notably the management of Web Fixed Income access cards.

LCH.CLEARNET strongly recommends the appointment of a supplemental MSA in the event of any unavailability of the MSA.

5.2.1.2 MSA responsibilities

5.2.1.2.1 User management

LCH.CLEARNET will set up access to Web Fixed Income services in accordance with the terms set out on the Web Fixed Income Request Form and any instructions notified by the MSA. LCH.CLEARNET shall make its reasonable endeavours to take into account this instruction within a reasonable delay upon receipt of the same and to the extent that such instruction is complete and compliant with the terms hereunder.

All following events shall be immediately communicated to LCH.CLEARNET by the MSA in order to update Users' accesses:

- leavers (e.g. resignation, dismissal, any cause of leaving)
- change of function
- re assignation of Web Fixed Income cards
- loss of token or activation of Web Fixed Income cards following de-synchronisation or loss of PIN code.

5.2.1.2.2 Handling Web Fixed Income access cards

The MSA shall distribute Web Fixed Income cards to the duly appointed Web Fixed Income Users.

The MSA shall further refer and comply with the appropriate Documentation.
The MSAs shall train the Web Fixed Income Users in particular, with respect to the Security Policy detailed hereafter.

5.2.2 Security

The Users are informed that this system creates an audit trail that cannot be repudiated. The users shall be held accountable for activities recorded identifying them as the perpetrators. Impersonation (Unauthorized use of one's identity and privileges) shall be avoided by protecting the secrecy user ID and access card.

The Users are responsible for taking the following precautions:

- PIN code shall not be spread over
- PIN code shall not be written on accessible documents
- access card shall be protected from the theft. If the access card is misled or stolen, LCH.CLEARNET CTH shall be informed at once to neutralize it so that it becomes unusable. LCH.CLEARNET CTH can generate a temporary password having made sure of the identity of the user.

The Users are responsible for the protection of their access cards:

- It shall not be immersed in a liquid
- It shall not be exposed to extreme temperatures
- It shall not be put under pressure
- It shall not be folded

Mis en forme : Paragraphes solidaires

Mis en forme : Retrait : Gauche : 1,9 cm, Suspendu : 0,63 cm, Pas de paragraphes solidaires

Mis en forme : Pas de paragraphes solidaires

6 SECURITY REGARDING LCH.CLEARNET WEB EGCP

Mis en forme : Retrait : Gauche : 0 cm, Suspendu : 0,76 cm

The following Security and Authentication Policy defines the Web EGCP security policies.

While ordering a Web EGCP access Clearing Access Solutions, the Users agree to comply with such Policy as detailed below and as amended from time to time.

6.1 Authentication policy

The access to LCH.CLEARNET relevant website (Web EGCP) is done through a secured link and requires a unique user ID, a PIN code and an access card to generate a one-time Pass Code.

The user ID identifies the user and the PIN code is used to activate the access card that will generate one-time Pass Codes on a regular basis. Those Pass Codes are synchronized with the relevant web site in order to be recognized.

To log into the Web EGCP services, the user shall enter his user ID and the one-time generated Pass Code that appears on his access card at login time. The server authenticates the user and the system grants access to the user.

6.2 Security and Back up Policy

6.2.1 Member Security Administrator

6.2.1.1 MSA definition

The legal representative or any duly empowered representative of each User shall appoint at least one Member Security Administrator (MSA) in charge of the management of the access to the Web EGCP Clearing Access Solution.

The MSA shall have sufficient skills and independence to perform his/her tasks.

The MSA shall be the sole point of contact for all security issues, and notably the management of Web EGCP access cards.

LCH.CLEARNET strongly recommends the appointment of a supplemental MSA in the event of any unavailability of the MSA.

Mis en forme : Pas de paragraphes solidaires

6.2.1.2 MSA responsibilities

Mis en forme : Paragraphes solidaires

6.2.1.2.1 User management

LCH.CLEARNET will set up access to Web EGCP services in accordance with the terms set out on the Web EGCP Request Form and any instructions notified by the MSA. LCH.CLEARNET shall make its reasonable endeavours to take into account this instruction within a reasonable delay upon receipt of the same and to the extent that such instruction is complete and compliant with the terms hereunder.

Mis en forme : Pas de paragraphes solidaires

All following events shall be immediately communicated to LCH.CLEARNET by the MSA in order to update Users' accesses:

- leavers (e.g. resignation, dismissal, any cause of leaving)
- change of function
- re assignation of Web EGCP cards
- loss of token or activation of Web EGCP cards following de-synchronisation or loss of PIN code.

Mis en forme : Pas de paragraphes solidaires

6.2.1.2.2 Handling Web EGCP access cards

The MSA shall distribute Web EGCP cards to the duly appointed Web EGCP Users.

The MSA shall further refer and comply with the appropriate Documentation.
The MSAs shall train the Web EGCP Users in particular, with respect to the Security Policy detailed hereafter.

6.2.2 Security

The Users are informed that this system creates an audit trail that cannot be repudiated. The users shall be held accountable for activities recorded identifying them as the perpetrators. Impersonation (Unauthorized use of one's identity and privileges) shall be avoided by protecting the secrecy user ID and access card.

The Users are responsible for taking the following precautions:

- PIN code shall not be spread over
- PIN code shall not be written on accessible documents
- access card shall be protected from the theft. If the access card is misled or stolen, LCH.CLEARNET CTH shall be informed at once to neutralize it so that it becomes unusable. LCH.CLEARNET CTH can generate a temporary password having made sure of the identity of the user.

The Users are responsible for the protection of their access cards:

- It shall not be immersed in a liquid
- It shall not be exposed to extreme temperatures
- It shall not be put under pressure
- It shall not be folded

7 SECURITY REGARDING CMS CLEARING ACCESS SOLUTIONS

Mis en forme : Normal, Justifié

~~7.1 Security and continuity~~

The following Security and Authentication Policy defines the CMS security policies.

While signing the LCH.Clearnet Portal / CMS Request Form, the Clearing Members agree to comply with such Policy as detailed below and as amended from time to time.

~~7.1.1~~*7.1* ***Security and authentication policy***

Mis en forme : Titre 2

Authentication policy

The access to the CMS requires a unique username and a password.

To log into CMS, the user shall enter his user name and password. The server authenticates the user and the system grants access to the user in accordance with the specifications set out in the Request Form.

User names will be provided by LCH.CLEARNET on request of the user
User names shall be meaningful enough to uniquely identify the user.
Very short names and generic names related to functions shall be prohibited.

The initial password is provided by LCH.CLEARNET for a fixed term. When user logs in for the first time, the user will be requested to create a new password which can be changed at any time by the user.

~~7.1.2~~*7.2* ***Security and Back up Policy***

Mis en forme : Titre 2

CMS user sessions shall expire after a 20 minutes period of inactivity. The workstation which gives access to the CMS services shall also be configured with a separate, shorter local time-out option (e.g. Windows Screensaver).
The Clearing Member shall have in place all necessary security measures and procedures to prevent any unauthorised access to, or use of, CMS and CMS Content and the Clearing Member shall immediately notify LCH.CLEARNET in the event of any such unauthorised access or use, or if any Access Details are lost, stolen, misused or become known by any person other than the relevant Authorised User.

In any case, the Clearing Member shall be responsible for the security and correct use of the credentials provided to them by LCH Clearnet. Any misuse of the credentials shall be the sole responsibility of the Clearing Members.

The Clearing Member shall immediately notify LCH.CLEARNET on becoming aware of any unauthorised access or use, or if any of its Access Details are lost, stolen, misused or become known by any other person.

~~7.1.3~~*7.3* ***Continuity***

Mis en forme : Titre 2

The Clearing Member shall procure that the Authorised Users shall comply with the terms of this Access Agreement and shall ensure that only Authorised Users to whom valid Access Details have been issued will access or use (or attempt to access or use) CMS and that Access Details are at all times kept confidential. If an Authorised User ceases to be authorised to act by the Clearing Member, the Clearing Member will immediately notify LCH.CLEARNET by using the contact details provided for this purpose to the Clearing Member by LCH.CLEARNET from time to time. The Clearing Member shall ensure the Authorised User ceases to access and use CMS immediately if it ceases to be authorised to act by the Clearing Member.

LCH.CLEARNET shall be entitled to suspend access to CMS by the Clearing Member, suspend and/or terminate access to CMS in respect of each Authorised User, and amend any or all Access Details, in each case from time to time and without prior notice to the Clearing Member or any Authorised User. Where LCH.CLEARNET notifies the Clearing Member that it is suspending or terminating an Authorised User's right to access CMS the Clearing Member shall ensure that each Authorised User ceases to access CMS until, in the case of suspension, LCH.CLEARNET advises it that such Authorised User is no longer so suspended.

8 SECURITY REGARDING CDSCLEAR PORTFOLIO MARGIN CALCULATION TOOL

~~8.1 Security and continuity~~

The following Security and Authentication Policy defines the CDSClear Portfolio Margin Calculation tool (PMC) security policies.

While signing the LCH.Clearnet Portal / PMC Request Form, the Clearing Members agree to comply with such Policy as detailed below and as amended from time to time.

~~8.1.1~~*8.1* *Security and authentication policy*

Mis en forme : Titre 2

Authentication policy
Clearing Members ID are assigned to individual users. They are created by nominated member Super Users or internal LCH business Super Users.

User authentication to the ~~portal~~LCH.Clearnet Portal and its applications is two-factor.

1) A user ID and password will be required to login to the service
2) And a 2nd factor of authentication – based on source IP address (user's computer location) is invoked via a risk-based approach. i.e. users will be prompted for additional One-Time Access Code (sent to the registered corporate email address) when the source IP in non-white listed or is form a different location

Key Rules and Controls:

A named User ID and password are issued to each individual user. User IDs must not be shared and must only be used by the named individual. User IDs must be named and not generic and associated with a recognised corporate email account. 3rd party email addresses are not be allowed.
Passwords must conform to the following rules:

1) Minimum 8 characters.
2) At least one upper case.
3) One number
4) Passwords cannot be re-used (remembers 17 recently used passwords)
5) Passwords must be changed on first login or after reset by LCH Security Admin teams

The access to the PMC requires a unique username and a password.

To log into PMC, the user shall enter his user name and password. The server authenticates the user and the system grants access to the user in accordance with the specifications set out in the Request Form.

User names will be provided by LCH.CLEARNET on request of the Clearing Member. User names shall be meaningful enough to uniquely identify the user. Very short names and generic names related to functions shall be prohibited.

The initial password is provided by LCH.CLEARNET for a fixed term. When user logs in for the first time, the user will be requested to create a new password which can be changed at any time by the user.

~~8.1.2~~*8.2* *Security and Back up Policy*

Mis en forme : Titre 2

Mis en forme : Paragraphes solidaires

PMC user sessions shall expire after a 30 minutes period of inactivity. The workstation which gives access to the PMC services shall also be configured with a separate, shorter local time-out option (e.g. Windows Screensaver).
Accounts that are not used for a period of 3 months will be made inactive and a further 3 months, deleted.
The Clearing Member shall have in place all necessary security measures and procedures to prevent any unauthorised access to, or use of, PMC and PMC Content and the Clearing Member shall immediately notify LCH.CLEARNET in the event of any such unauthorised access or use, or if any Access Details are lost, stolen, misused or become known by any person other than the relevant Authorised User.

In any case, the Clearing Member shall be responsible for the security and correct use of the credentials provided to them by LCH.CLEARNET. Any misuse of the credentials shall be the sole responsibility of the Clearing Members.

The Clearing Member shall immediately notify LCH.CLEARNET on becoming aware of any unauthorised access or use, or if any of its Access Details are lost, stolen, misused or become known by any other person.

~~8.1.3~~8.3 *Continuity*

Mis en forme : Titre 2

The Clearing Member shall procure that the Authorised Users shall comply with the terms of this Access Agreement and shall ensure that only Authorised Users to whom valid Access Details have been issued will access or use (or attempt to access or use) PMC and that Access Details are at all times kept confidential. If an Authorised User ceases to be authorised to act by the Clearing Member the Clearing Member will immediately notify LCH.CLEARNET by using the contact details provided for this purpose to the Clearing Member by LCH.CLEARNET from time to time. The Clearing Member shall ensure the Authorised User ceases to access and use PMC immediately it ceases to be authorised to act by the Clearing Member.

LCH.CLEARNET shall be entitled to suspend access to PMC by the Clearing Member, suspend and/or terminate access to PMC in respect of each Authorised User, and amend any or all Access Details, in each case from time to time and without prior notice to the Clearing Member or any Authorised User. Where LCH.CLEARNET notifies the Clearing Member that it is suspending or terminating an Authorised User's right to access PMC the Clearing Member shall ensure that each Authorised User ceases to access PMC until, in the case of suspension, LCH.CLEARNET advises it that such Authorised User is no longer so suspended.

~~8.1.4~~8.4 *Auditing*

Mis en forme : Titre 2

All account activity with the ~~portal~~LCH.Clearnet Portal and its applications is logged. Logs include: user name, source IP address, date, time, URL clicks and application action.
All changes to an individual access levels is tracked for audit purposes.

9 SECURITY REGARDING CDSCLEAR REPORTING APPLICATION

~~9.1 Security and continuity~~

The following Security and Authentication Policy defines the CDSClear Reporting application security policies.

While signing the LCH.Clearnet Portal / CDSClear Reporting application Request Form, the Clearing Members agree to comply with such Policy as detailed below and as amended from time to time.

~~9.1.1~~*9.1* *Security and authentication policy*

Authentication policy

User IDs are assigned to individual users. They are created by nominated member Super Users or internal LCH business Super Users.

User authentication to the ~~portal~~LCH.Clearnet Portal and its applications is two-factor.

1) A user ID and password will be required to login to the service
2) And a 2nd factor of authentication – based on source IP address (user's computer location) is invoked via a risk-based approach. i.e. users will be prompted for additional One-Time Access Code (sent to the registered corporate email address) when the source IP in non-white listed or is form a different location

Key Rules and Controls:

A named User ID and password are issued to each individual user. User IDs must not be shared and only used by the named individual. User IDs must be named and not generic and associated with a recognised corporate email account. 3rd party email addresses are not be allowed.
Passwords must conform to the following rules:

1) Minimum 8 characters.
2) At least one upper case.
3) One number
4) Passwords cannot be re-used (remembers 17 recently used passwords)
5) Passwords must be changed on first login or after reset by LCH Security Admin teams

The access to the CDSClear Reporting application requires a unique username and a password.

To log into the CDSClear Reporting application, the user shall enter his user name and password. The server authenticates the user and the system grants access to the user in accordance with the specifications set out in the Request Form.

User names will be provided by LCH.CLEARNET on request of the Clearing Member. User names shall be meaningful enough to uniquely identify the user. Very short names and generic names related to functions shall be prohibited.

The initial password is provided by LCH.CLEARNET for a fixed term. When user logs in for the first time, the user will be requested to create a new password which can be changed at any time by the user.

~~9.1.2~~*9.2* *Security and Back up Policy*

The CDSClear Reporting application user sessions shall expire after a 30 minutes period of inactivity. The workstation which gives access to the CDSClear Reporting application services shall also be configured with a separate, shorter local time-out option (e.g. Windows Screensaver).
Accounts that are not used for a period of 3 months will be made inactive and a further 3 months, deleted.
The Clearing Member shall have in place all necessary security measures and procedures to prevent any unauthorised access to, or use of, the CDSClear Reporting application and the CDSClear Reporting application Content and the Clearing Member shall immediately notify LCH.CLEARNET in the event of any such unauthorised access or use, or if any Access Details are lost, stolen, misused or become known by any person other than the relevant Authorised User.

Mis en forme : Pas de paragraphes solidaires

Mis en forme : Titre 2

Mis en forme : Paragraphes solidaires

Mis en forme : Titre 2

In any case, the Clearing Member shall be responsible for the security and correct use of the credentials provided to them by LCH.CLEARNET. Any misuse of the credentials shall be the sole responsibility of the Clearing Members.

The Clearing Member shall immediately notify LCH.CLEARNET on becoming aware of any unauthorised access or use, or if any of its Access Details are lost, stolen, misused or become known by any other person.

~~9.1.3~~9.3 *Continuity*

Mis en forme : Titre 2

The Clearing Member shall procure that the Authorised Users shall comply with the terms of this Access Agreement and shall ensure that only Authorised Users to whom valid Access Details have been issued will access or use (or attempt to access or use) the CDSClear Reporting application and that Access Details are at all times kept confidential. If an Authorised User ceases to be authorised to act by the Clearing Member the Clearing Member will immediately notify LCH.CLEARNET by using the contact details provided for this purpose to the Clearing Member by LCH.CLEARNET from time to time. The Clearing Member shall ensure the Authorised User ceases to access and use the CDSClear Reporting application immediately it ceases to be authorised to act by the Clearing Member.

LCH.CLEARNET shall be entitled to suspend access to the CDSClear Reporting application by the Clearing Member, suspend and/or terminate access to the CDSClear Reporting application in respect of each Authorised User, and amend any or all Access Details, in each case from time to time and without prior notice to the Clearing Member or any Authorised User. Where LCH.CLEARNET notifies the Clearing Member that it is suspending or terminating an Authorised User's right to access the CDSClear Reporting application the Clearing Member shall ensure that each Authorised User ceases to access the CDSClear Reporting application until, in the case of suspension, LCH.CLEARNET advises it that such Authorised User is no longer so suspended.

~~9.1.4~~9.4 *Auditing*

Mis en forme : Titre 2

All account activity with the ~~portal~~LCH.Clearnet Portal and its applications is logged. Logs include: user name, source IP address, date, time, URL clicks and application action.
All changes to an individual access levels is tracked for audit purposes.

10 SECURITY REGARDING CDSCLEAR TRADE MANAGEMENT APPLICATION

~~10.1 Security and continuity~~

The following Security and Authentication Policy defines the CDSClear Trade Management application security policies.

While signing the LCH.Clearnet Portal / the CDSClear Trade Management application Request Form, the Clearing Members agree to comply with such Policy as detailed below and as amended from time to time.

~~10.1.1~~*10.1* *Security and authentication policy*

Mis en forme : Titre 2

Authentication policy

Users ID are assigned to individual users. They are created by nominated member Super Users or internal LCH business Super Users.

User authentication to the ~~portal~~LCH.Clearnet Portal and its applications is two-factor.

1) A user ID and password will be required to login to the service
2) And a 2nd factor of authentication – based on source IP address (user's computer location) is invoked via a risk-based approach. i.e. users will be prompted for additional One-Time Access Code (sent to the registered corporate email address) when the source IP in non-white listed or is form a different location

Key Rules and Controls:

A named User ID and password are issued to each individual user. User Ids must not be shared and only used by the named individual. User IDs must be named and not generic and associated with a recognised corporate email account. 3rd party email addresses are not be allowed.
Passwords must conform to the following rules:

1) Minimum 8 characters.
2) At least one upper case.
3) One number
4) Passwords cannot be re-used (remembers 17 recently used passwords)
5) Passwords must be changed on first login or after reset by LCH Security Admin teams

The access to the CDSClear Trade Management application requires a unique username and a password.

To log into the CDSClear Trade Management application, the user shall enter his user name and password. The server authenticates the user and the system grants access to the user in accordance with the specifications set out in the Request Form.

User names will be provided by LCH.CLEARNET on request of the Clearing Member. User names shall be meaningful enough to uniquely identify the user. Very short names and generic names related to functions shall be prohibited.

The initial password is provided by LCH.CLEARNET for a fixed term. When user logs in for the first time, the user will be requested to create a new password which can be changed at any time by the user.

~~10.1.2~~*10.2* *Security and Back up Policy*

Mis en forme : Titre 2

Mis en forme : Paragraphes solidaires

~~the~~The CDSClear Trade Management application user sessions shall expire after a 30 minutes period of inactivity. The workstation which gives access to the CDSClear Reporting application services shall also be configured with a separate, shorter local time-out option (e.g. Windows Screensaver).
Accounts that are not used for a period of 3 months will be made inactive and a further 3 months, deleted.
The Clearing Member shall have in place all necessary security measures and procedures to prevent any unauthorised access to, or use of, the CDSClear Trade Management application and the CDSClear Trade Management application Content and the Clearing Member shall immediately notify LCH.CLEARNET in the event of any such unauthorised access or use, or if any Access Details are lost, stolen, misused or become known by any person other than the relevant Authorised User.

In any case, the Clearing Member shall be responsible for the security and correct use of the credentials provided to them by LCH.CLEARNET. Any misuse of the credentials shall be the sole responsibility of the Clearing Members.

The Clearing Member shall immediately notify LCH.CLEARNET on becoming aware of any unauthorised access or use, or if any of its Access Details are lost, stolen, misused or become known by any other person.

~~10.1.3~~***10.3 Continuity***

Mis en forme : Titre 2

The Clearing Member shall procure that the Authorised Users shall comply with the terms of this Access Agreement and shall ensure that only Authorised Users to whom valid Access Details have been issued will access or use (or attempt to access or use) the CDSClear Trade Management application and that Access Details are at all times kept confidential. If an Authorised User ceases to be authorised to act by the Clearing Member the Clearing Member will immediately notify LCH.CLEARNET by using the contact details provided for this purpose to the Clearing Member by LCH.CLEARNET from time to time. The Clearing Member shall ensure the Authorised User ceases to access and use the CDSClear Trade Management application immediately it ceases to be authorised to act by the Clearing Member.

LCH.CLEARNET shall be entitled to suspend access to the CDSClear Trade Management application by the Clearing Member, suspend and/or terminate access to the CDSClear Trade Management application in respect of each Authorised User, and amend any or all Access Details, in each case from time to time and without prior notice to the Clearing Member or any Authorised User. Where LCH.CLEARNET notifies the Clearing Member that it is suspending or terminating an Authorised User's right to access the CDSClear Trade Management application the Clearing Member shall ensure that each Authorised User ceases to access the CDSClear Trade Management application until, in the case of suspension, LCH.CLEARNET advises it that such Authorised User is no longer so suspended.

~~10.1.4~~***10.4 Auditing***

Mis en forme : Titre 2

All account activity with the ~~portal~~LCH.Clearnet Portal and its applications is logged. Logs include: user name, source IP address, date, time, URL clicks and application action.
All changes to an individual access levels is tracked for audit purposes.

11 SECURITY REGARDING CDSCLEAR BACKLOADING APPLICATION

~~11.1 Security and continuity~~

The following Security and Authentication Policy defines the CDSClear Backloading application security policies.

While signing the LCH.Clearnet Portal / the CDSClear Backloading application Request Form, the Clearing Members agree to comply with such Policy as detailed below and as amended from time to time.

~~11.1.1~~*11.1* *Security and authentication policy*

Mis en forme : Titre 2

Authentication policy

Users ID are assigned to individual users. They are created by nominated member Super Users or internal LCH business Super Users.

User authentication to the ~~portal~~LCH.Clearnet Portal and its applications is two-factor.

1) A user ID and password will be required to login to the service
2) And a 2nd factor of authentication – based on source IP address (user's computer location) is invoked via a risk-based approach. i.e. users will be prompted for additional One-Time Access Code (sent to the registered corporate email address) when the source IP in non-white listed or is form a different location

Key Rules and Controls:

A named User ID and password are issued to each individual user. User IDs must not be shared and only used by the named individual. User IDs must be named and not generic and associated with a recognised corporate email account. 3rd party email addresses are not be allowed.
Passwords must conform to the following rules:

1) Minimum 8 characters.
2) At least one upper case.
3) One number
4) Passwords cannot be re-used (remembers 17 recently used passwords)
5) Passwords must be changed on first login or after reset by LCH Security Admin teams

The access to the CDSClear Backloading application requires a unique username and a password.

To log into the CDSClear Backloading application, the user shall enter his user name and password. The server authenticates the user and the system grants access to the user in accordance with the specifications set out in the Request Form.

User names will be provided by LCH.CLEARNET on request of the Clearing Member. User names shall be meaningful enough to uniquely identify the user. Very short names and generic names related to functions shall be prohibited.

The initial password is provided by LCH.CLEARNET for a fixed term. When user logs in for the first time, the user will be requested to create a new password which can be changed at any time by the user.

~~11.1.2~~*11.2* *Security and Back up Policy*

Mis en forme : Titre 2

Mis en forme : Paragraphes solidaires

The CDSClear Backloading application user sessions shall expire after a 30 minutes period of inactivity. The workstation which gives access to the CDSClear ~~Reporting~~Backloading application services shall also be configured with a separate, shorter local time-out option (e.g. Windows Screensaver).
Accounts that are not used for a period of 3 months will be made inactive and a further 3 months, deleted.

Mis en forme : Justifié

The Clearing Member shall have in place all necessary security measures and procedures to prevent any unauthorised access to, or use of, the CDSClear Backloading application and the CDSClear Backloading application Content and the Clearing Member shall immediately notify LCH.CLEARNET in the event of any such unauthorised access or use, or if any Access Details are lost, stolen, misused or become known by any person other than the relevant Authorised User.

Mis en forme : Police :12 pt, Anglais (États-Unis)

In any case, the Clearing Member shall be responsible for the security and correct use of the credentials provided to them by LCH.CLEARNET. Any misuse of the credentials shall be the sole responsibility of the Clearing Members.

The Clearing Member shall immediately notify LCH.CLEARNET on becoming aware of any unauthorised access or use, or if any of its Access Details are lost, stolen, misused or become known by any other person.

~~11.1.3~~*11.3* ***Continuity***

Mis en forme : Titre 2

The Clearing Member shall procure that the Authorised Users shall comply with the terms of this Access Agreement and shall ensure that only Authorised Users to whom valid Access Details have been issued will access or use (or attempt to access or use) the CDSClear Backloading application and that Access Details are at all times kept confidential. If an Authorised User ceases to be authorised to act by the Clearing Member the Clearing Member will immediately notify LCH.CLEARNET by using the contact details provided for this purpose to the Clearing Member by LCH.CLEARNET from time to time. The Clearing Member shall ensure the Authorised User ceases to access and use the CDSClear Backloading application immediately it ceases to be authorised to act by the Clearing Member.

LCH.CLEARNET shall be entitled to suspend access to the CDSClear Backloading application by the Clearing Member, suspend and/or terminate access to the CDSClear Backloading application in respect of each Authorised User, and amend any or all Access Details, in each case from time to time and without prior notice to the Clearing Member or any Authorised User. Where LCH.CLEARNET notifies the Clearing Member that it is suspending or terminating an Authorised User's right to access the CDSClear Backloading application the Clearing Member shall ensure that each Authorised User ceases to access the CDSClear Backloading application until, in the case of suspension, LCH.CLEARNET advises it that such Authorised User is no longer so suspended.

~~11.1.4~~*11.4* ***Auditing***

Mis en forme : Titre 2

All account activity with the ~~portal~~LCH.Clearnet Portal and its applications is logged. Logs include: user name, source IP address, date, time, URL clicks and application action.
All changes to an individual access levels is tracked for audit purposes.

12 SECURITY REGARDING CDSCLEAR COMPRESSION APPLICATION

~~12.1 Security and continuity~~

The following Security and Authentication Policy defines the CDSClear Compression application security policies.

While signing the LCH.Clearnet Portal / the CDSClear Compression application Request Form, the Users agree to comply with such Policy as detailed below and as amended from time to time.

~~12.1.1~~ *12.1 Security and authentication policy*

Mis en forme : Titre 2

Authentication policy

Users ID are assigned to individual users. They are created by nominated member Super Users or internal LCH business Super Users.

User authentication to the ~~portal~~LCH.Clearnet Portal and its applications is two-factor.

1) A user ID and password will be required to login to the service
2) And a 2nd factor of authentication – based on source IP address (user's computer location) is invoked via a risk-based approach. i.e. users will be prompted for additional One-Time Access Code (sent to the registered corporate email address) when the source IP in non-white listed or is form a different location

Key Rules and Controls:

A named User ID and password are issued to each individual user. User Ids must not be shared and only used by the named individual. User IDs must be named and not generic and associated with a recognised corporate email account. 3rd party email addresses are not be allowed.
Passwords must conform to the following rules:

1) Minimum 8 characters.
2) At least one upper case.
3) One number
4) Passwords cannot be re-used (remembers 17 recently used passwords)
5) Passwords must be changed on first login or after reset by LCH Security Admin teams

The access to the CDSClear Compression application requires a unique username and a password.

To log into the CDSClear Compression application, the user shall enter his user name and password. The server authenticates the user and the system grants access to the user in accordance with the specifications set out in the Request Form.

User names will be provided by LCH.CLEARNET on request of the User. User names shall be meaningful enough to uniquely identify the user. Very short names and generic names related to functions shall be prohibited.

The initial password is provided by LCH.CLEARNET for a fixed term. When user logs in for the first time, the user will be requested to create a new password which can be changed at any time by the user.

~~12.1.2~~ *12.2 Security and Back up Policy*

Mis en forme : Titre 2

Mis en forme : Paragraphes solidaires

The CDSClear Compression application user sessions shall expire after a 30 minutes period of inactivity. The workstation which gives access to the CDSClear ~~Reporting~~Compression application services shall also be configured with a separate, shorter local time-out option (e.g. Windows Screensaver).

Mis en forme : Justifié

Accounts that are not used for a period of 3 months will be made inactive and a further 3 months, deleted.
The Clearing Member shall have in place all necessary security measures and procedures to prevent any unauthorised access to, or use of, the ~~Backloading~~CDSClear Compression application and the ~~Backloading~~CDSClear Compression application Content and the Clearing Member shall immediately notify LCH.CLEARNET in the event of any such unauthorised access or use, or if any Access Details are lost, stolen, misused or become known by any person other than the relevant Authorised User.

Mis en forme : Police :10 pt

In any case, the Clearing Member shall be responsible for the security and correct use of the credentials provided to them by LCH.CLEARNET. Any misuse of the credentials shall be the sole responsibility of the Users.

The Clearing Member shall immediately notify LCH.CLEARNET on becoming aware of any unauthorised access or use, or if any of its Access Details are lost, stolen, misused or become known by any other person.

~~12.1.3~~*12.3* ***Continuity***

Mis en forme : Titre 2

The Clearing Member shall procure that the Authorised Users shall comply with the terms of this Access Agreement and shall ensure that only Authorised Users to whom valid Access Details have been issued will access or use (or attempt to access or use) the ~~Backloading~~CDSClear Compression application and that Access Details are at all times kept confidential. If an Authorised User ceases to be authorised to act by the Clearing Member the Clearing Member will immediately notify LCH.CLEARNET by using the contact details provided for this purpose to the Clearing Member by LCH.CLEARNET from time to time. The Clearing Member shall ensure the Authorised User ceases to access and use the ~~Backloading~~CDSClear Compression application immediately it ceases to be authorised to act by the Clearing Member.

LCH.CLEARNET shall be entitled to suspend access to the CDSClear Compression application by the Clearing Member, suspend and/or terminate access to the CDSClear Compression application in respect of each Authorised User, and amend any or all Access Details, in each case from time to time and without prior notice to the Clearing Member or any Authorised User. Where LCH.CLEARNET notifies the Clearing Member that it is suspending or terminating an Authorised User's right to access the ~~Backloading~~CDSClear Compression application the Clearing Member shall ensure that each Authorised User ceases to access the ~~Backloading~~CDSClear Compression application until, in the case of suspension, LCH.CLEARNET advises it that such Authorised User is no longer so suspended.

~~12.1.4~~*12.4* ***Auditing***

Mis en forme : Titre 2

All account activity with the ~~portal~~LCH.Clearnet Portal and its applications is logged. Logs include: user name, source IP address, date, time, URL clicks and application action.

Mis en forme : Justifié

All changes to an individual access levels is tracked for audit purposes.

13 CONTINUITY AND SECURITY REGARDING THE CDSCLEAR REPORTING SFTP CLEARING ACCESS SOLUTION

The following Security and Authentication Policy defines the CDSClear SFTP solution security policies.

While signing the LCH.Clearnet Portal / CDSClear Reporting SFTP solution Request Form, the Clearing Members agree to comply with such Policy as detailed below and as amended from time to time.

13.1 Security and authentication policy

Authentication policy

Clearing Members ID are assigned to individual users. They are created by nominated member Super Users or internal LCH business Super Users.

User authentification is based on:
- a unique user ID and a password; and
- source IP address (user's computer location) which is invoked via a risk-based approach, *i.e.* users will be prompted for additional One-Time Access Code (sent to the registered corporate email address) when the source IP in non-white listed or is form a different location

Key Rules and Controls:

A named User ID and password are issued to each individual user. User IDs must not be shared and must only be used by the named individual. User IDs must be named and not generic and associated with a recognised corporate email account. 3rd party email addresses are not be allowed.

Passwords must conform to the following rules:

1) Minimum 8 characters.
2) At least one upper case.
3) One number
4) Passwords cannot be re-used (remembers 17 recently used passwords)
5) Passwords must be changed on first login or after reset by LCH Security Admin teams

The access to the CDSClear Reporting SFTP solution requires a unique username and a password.

To log into the CDSClear Reporting SFTP solution, the user shall enter his user name and password. The server authenticates the user and the system grants access to the user in accordance with the specifications set out in the Request Form.

User names will be provided by LCH.CLEARNET on request of the Clearing Member. User names shall be meaningful enough to uniquely identify the user. Very short names and generic names related to functions shall be prohibited.

The initial password is provided by LCH.CLEARNET for a fixed term. When user logs in for the first time, the user will be requested to create a new password which can be changed at any time by the user.

13.2 Security and Back up Policy

CDSClear Reporting SFTP solution user sessions shall expire after a 30 minutes period of inactivity. The workstation which gives access to the CDSClear SFTP solution services shall also be configured with a separate, shorter local time-out option (e.g. Windows Screensaver).
Accounts that are not used for a period of 3 months will be made inactive and a further 3 months, deleted.
The Clearing Member shall have in place all necessary security measures and procedures to prevent any unauthorised access to, or use of, CDSClear Reporting SFTP solution and CDSClear Reporting SFTP solution Content and the Clearing Member shall immediately notify LCH.CLEARNET in the event of any such unauthorised access or use, or if any Access Details are lost, stolen, misused or become known by any person other than the relevant Authorised User.

In any case, the Clearing Member shall be responsible for the security and correct use of the credentials provided to them by LCH.CLEARNET. Any misuse of the credentials shall be the sole responsibility of the Clearing Members.

The Clearing Member shall immediately notify LCH.CLEARNET on becoming aware of any unauthorised access or use, or if any of its Access Details are lost, stolen, misused or become known by any other person.

13.3 Continuity

The Clearing Member shall procure that the Authorised Users shall comply with the terms of this Access Agreement and shall ensure that only Authorised Users to whom valid Access Details have been issued will access or use (or attempt to access or use) CDSClear Reporting SFTP solution and that Access Details are at all times kept confidential. If an Authorised User ceases to be authorised to act by the Clearing Member the Clearing Member will immediately notify LCH.CLEARNET by using the contact details provided for this purpose to the Clearing Member by LCH.CLEARNET from time to time. The Clearing Member shall ensure the Authorised User ceases to access and use CDSClear Reporting SFTP solution immediately it ceases to be authorised to act by the Clearing Member.

LCH.CLEARNET shall be entitled to suspend access to CDSClear Reporting SFTP solution by the Clearing Member, suspend and/or terminate access to CDSClear Reporting SFTP solution in respect of each Authorised User, and amend any or all Access Details, in each case from time to time and without prior notice to the Clearing Member or any Authorised User. Where LCH.CLEARNET notifies the Clearing Member that it is suspending or terminating an Authorised User's right to access CDSClear Reporting SFTP solution the Clearing Member shall ensure that each Authorised User ceases to access CDSClear Reporting SFTP solution until, in the case of suspension, LCH.CLEARNET advises it that such Authorised User is no longer so suspended.

14 CONTINUITY AND SECURITY REGARDING THE CDSCLEAR REPORTING APPLICATION PROGRAMMING INTERFACE

The following Security and Authentication Policy defines the CDSClear Reporting Application Programming Interface (API) solution security policies.

While signing the LCH.Clearnet Portal / CDSClear Reporting API solution Request Form, the Clearing Members agree to comply with such Policy as detailed below and as amended from time to time.

14.1 Security and authentication policy

Authentication policy

Clearing Members ID are assigned to individual users. They are created by nominated member Super Users or internal LCH business Super Users.

User authentification is based on:
- a unique user ID and a password; and
- source IP address (user's computer location) which is invoked via a risk-based approach, *i.e.* users will be prompted for additional One-Time Access Code (sent to the registered corporate email address) when the source IP in non-white listed or is form a different location

Key Rules and Controls:

A named User ID and password are issued to each individual user. User IDs must not be shared and must only be used by the named individual. User IDs must be named and not generic and associated with a recognised corporate email account. 3rd party email addresses are not be allowed.

Passwords must conform to the following rules:

1) Minimum 8 characters.
2) At least one upper case.
3) One number
4) Passwords cannot be re-used (remembers 17 recently used passwords)
5) Passwords must be changed on first login or after reset by LCH Security Admin teams

The access to the CDSClear Reporting API solution requires a unique username and a password.

To log into the CDSClear Reporting API solution, the user shall enter his user name and password. The server authenticates the user and the system grants access to the user in accordance with the specifications set out in the Request Form.

User names will be provided by LCH.CLEARNET on request of the Clearing Member. User names shall be meaningful enough to uniquely identify the user. Very short names and generic names related to functions shall be prohibited.

The initial password is provided by LCH.CLEARNET for a fixed term. When user logs in for the first time, the user will be requested to create a new password which can be changed at any time by the user.

14.2 Security and Back up Policy

CDSClear Reporting API solution user sessions shall expire after a 30 minutes period of inactivity. The workstation which gives access to the CDSClear Reporting API solution services shall also be configured with a separate, shorter local time-out option (e.g. Windows Screensaver).
Accounts that are not used for a period of 3 months will be made inactive and a further 3 months, deleted.
The Clearing Member shall have in place all necessary security measures and procedures to prevent any unauthorised access to, or use of, CDSClear Reporting API solution and CDSClear Reporting API solution Content and the Clearing Member shall immediately notify LCH.CLEARNET in the event of any such unauthorised access or use, or if any Access Details are lost, stolen, misused or become known by any person other than the relevant Authorised User.

In any case, the Clearing Member shall be responsible for the security and correct use of the credentials provided to them by LCH.CLEARNET. Any misuse of the credentials shall be the sole responsibility of the Clearing Members.

The Clearing Member shall immediately notify LCH.CLEARNET on becoming aware of any unauthorised access or use, or if any of its Access Details are lost, stolen, misused or become known by any other person.

14.3 Continuity

The Clearing Member shall procure that the Authorised Users shall comply with the terms of this Access Agreement and shall ensure that only Authorised Users to whom valid Access Details have been issued will access or use (or attempt to access or use) CDSClear Reporting API solution and that Access Details are at all times kept confidential. If an Authorised User ceases to be authorised to act by the Clearing Member the Clearing Member will immediately notify LCH.CLEARNET by using the contact details provided for this purpose to the Clearing Member by LCH.CLEARNET from time to time. The Clearing Member shall ensure the Authorised User ceases to access and use CDSClear Reporting API solution immediately it ceases to be authorised to act by the Clearing Member.

LCH.CLEARNET shall be entitled to suspend access to CDSClear Reporting API solution by the Clearing Member, suspend and/or terminate access to CDSClear SFTP solution in respect of each Authorised User, and amend any or all Access Details, in each case from time to time and without prior notice to the Clearing Member or any Authorised User. Where LCH.CLEARNET notifies the Clearing Member that it is suspending or terminating an Authorised User's right to access CDSClear Reporting API solution the Clearing Member shall ensure that each Authorised User ceases to access CDSClear Reporting API solution until, in the case of suspension, LCH.CLEARNET advises it that such Authorised User is no longer so suspended.

15 SECURITY REGARDING CDSCLEAR PORTFOLIO MARGIN CALCULATION APPLICATION PROGRAMMING INTERFACE

The following Security and Authentication Policy defines the CDSClear Portfolio Margin Calculation Application Programming Interface API (PMC API) security policies.

While signing the LCH.Clearnet Portal / PMC Request Form, the Clearing Members agree to comply with such Policy as detailed below and as amended from time to time.

15.1 Security and authentication policy

Authentication policy
Clearing Members IDs are assigned to individual users. They are created by nominated member Super Users or internal LCH business Super Users.

User authentication to the LCH.Clearnet Portal and its applications is two-factor.

1) A user ID and password will be required to login to the service
2) And a 2nd factor of authentication – based on source IP address (user's computer location) is invoked via a risk-based approach. i.e. users will be prompted for additional One-Time Access Code (sent to the registered corporate email address) when the source IP in non-white listed or is form a different location

Key Rules and Controls:

A named User ID and password are issued to each individual user. User IDs must not be shared and must only be used by the named individual. User IDs must be named and not generic and associated with a recognised corporate email account. 3rd party email addresses are not be allowed.
Passwords must conform to the following rules:

1) Minimum 8 characters.
2) At least one upper case.
3) One number
4) Passwords cannot be re-used (remembers 17 recently used passwords)
5) Passwords must be changed on first login or after reset by LCH Security Admin teams

The access to the CDSClear PMC API requires a unique username and a password.

To log into CDSClear PMC API, the user shall enter his user name and password. The server authenticates the user and the system grants access to the user in accordance with the specifications set out in the Request Form.

User names will be provided by LCH.CLEARNET on request of the Clearing Member. User names shall be meaningful enough to uniquely identify the user. Very short names and generic names related to functions shall be prohibited.

The initial password is provided by LCH.CLEARNET for a fixed term. When user logs in for the first time, the user will be requested to create a new password which can be changed at any time by the user.

15.2 Security and Back up Policy

CDSClear PMC API user sessions shall expire after a 30 minutes period of inactivity. The workstation which gives access to the CDSClear PMC API services shall also be configured with a separate, shorter local time-out option (e.g. Windows Screensaver).
Accounts that are not used for a period of 3 months will be made inactive and a further 3 months, deleted.
The Clearing Member shall have in place all necessary security measures and procedures to prevent any unauthorised access to, or use of, CDSClear PMC API and CDSClear PMC API Content and the Clearing Member shall immediately notify LCH.CLEARNET in the event of any such unauthorised access or use, or if any Access Details are lost, stolen, misused or become known by any person other than the relevant Authorised User.

In any case, the Clearing Member shall be responsible for the security and correct use of the credentials provided to them by LCH.CLEARNET. Any misuse of the credentials shall be the sole responsibility of the Clearing Members.

The Clearing Member shall immediately notify LCH.CLEARNET on becoming aware of any unauthorised access or use, or if any of its Access Details are lost, stolen, misused or become known by any other person.

15.3 Continuity

The Clearing Member shall procure that the Authorised Users shall comply with the terms of this Access Agreement and shall ensure that only Authorised Users to whom valid Access Details have been issued will access or use (or attempt to access or use) the CDSClear PMC API and that Access Details are at all times kept confidential. If an Authorised User ceases to be authorised to act by the Clearing Member the Clearing Member will immediately notify LCH.CLEARNET by using the contact details provided for this purpose to the Clearing Member by LCH.CLEARNET from time to time. The Clearing Member shall ensure the Authorised User ceases to access and use the CDSClear PMC API immediately it ceases to be authorised to act by the Clearing Member.

LCH.CLEARNET shall be entitled to suspend access to CDSClear PMC API by the Clearing Member, suspend and/or terminate access to CDSClear PMC API in respect of each Authorised User, and amend any or all Access Details, in each case from time to time and without prior notice to the Clearing Member or any Authorised User. Where LCH.CLEARNET notifies the Clearing Member that it is suspending or terminating an Authorised User's right to access the CDSClear PMC API the Clearing Member shall ensure that each Authorised User ceases to access the CDSClear PMC API until, in the case of suspension, LCH.CLEARNET advises it that such Authorised User is no longer so suspended.

15.4 Auditing

All account activity with the LCH.Clearnet Portal and its applications is logged. Logs include: user name, source IP address, date, time, URL clicks and application action.
All changes to an individual access levels is tracked for audit purposes.

Mis en forme : Justifié

LCH.CLEARNET

Schedule 2
CLEARING ACCESS SOLUTIONS DESCRIPTION

The Services consist in the provision of a Clearing Access Solution, which consists of:

~~6)~~• LCAP;
- eCCW;
- Web Fixed Income,
- Network Services,
- Collateral Management Services ("CMS");
- CDSClear Portfolio Margin Calculation Web tool ("PMC");
- CDSClear Portfolio Margin Calculation Application Programming Interface;
- CDSClear Reporting application;
- CDSClear Reporting Application Programming Interface
- CDSClear Trade Management application;
- CDSClear Backloading application; ~~and~~
- CDSClear Compression application;
- Web EGCP; and
- CDSClear Reporting SFTP solution

as defined below, and/or a combination of them.

LCAP (Logical Certified Access Point): is the Logical Clearing Access Solution (hosted in LCH.CLEARNET data centres) allowing the Users to gain access to the Clearing Solution as described in Schedule 2 appendix 3.

eCCW: is the Clearing Access Solution allowing the Users to gain access to the Clearing Solution on Internet or over the Network Services from its premises, as described in Schedule 2.

Web OTC or hereafter "Web Fixed Income": is the electronic Clearing Access Solution provided by LCH. CLEARNET for its Users acting on the bonds and repos markets (public government debt) cleared by LCH.CLEARNET.

Web EGCP: is the electronic Clearing Access Solution provided by LCH.CLEARNET for its Users acting on the €GCPlus market cleared by LCH.CLEARNET.

CMS is a tool provided by LCH.CLEARNET for its Users allowing them the management of the Collateral. "Collateral" shall understood as the collateral identified on the Portal (as described in Annex 2 of the Appendix 5 of this Schedule 2 and LCH.CLEARNET's website), from time to time as being eligible for lodgement and/or release utilising the Portal and in respect of which the member has completed and has in place a current and valid Request Form which has been received by LCH.CLEARNET.

CDSClear Reporting application is a User Interface which allows Users of LCH.Clearnet CDSClear service to gain access to a full suite of downloadable report files and sits with the LCH.Clearnet Portal.

CDSClear Trade Management application is a User Interface which allows Users of LCH.Clearnet CDSClear service to gain access for real time information on their trade portfolios (bilateral and cleared trades~~).~~) and sits with the LCH.Clearnet Portal.

CDSClear Backloading application is a User Interface which allows Users of LCH.Clearnet CDSClear service to have the ability to select and upload trades for clearing for the Weekly Backloading cycle and sits with the LCH.Clearnet Portal.

CDSClear Compression application is a User Interface which allows Users of LCH.Clearnet CDSClear service to configure their compression settings on their portfolios~~.~~ and sits with the LCH.Clearnet Portal. Users have several options of compression frequency (daily or weekly) and the possibility to compress their trades at deskID level.

CDSClear Portfolio Margin Calculation (PMC) is a tool which allows Users of LCH.Clearnet CDSClear service to compute the margin requirements for their portfolios and sits with the LCH.Clearnet Portal ~~(more~~

Mis en forme : Retrait : Gauche : 1 cm, Suspendu : 1 cm, Avec puces + Niveau : 1 + Alignement : 0,63 cm + Tabulation après : 1,27 cm + Retrait : 1,27 cm, Pas de paragraphes solidaires, Taquets de tabulation : 1,9 cm, Tabulation de liste + Pas à 0 cm + 0,89 cm + 1,27 cm

~~information~~.

CDSClear Portfolio Margin Calculation Application Programming Interface (PMC API) is a programmatic interface where *Users of LCH.Clearnet CDSClear service* can use scripts to access and download individual margin results.

LCH.Clearnet Portal is a single sign-on solution for various LCH.CLEARNET applications (as described in Appendix 11 of this Schedule 2). Access to the LCH.Clearnet Portal is provided by LCH.CLEARNET to Users of LCH.Clearnet CDSClear ~~Users~~service over secured Internet.

~~**LCH.CLEARNET Portal** is a single sign-on solution for various LCH.CLEARNET applications.~~ **CDSClear Reporting SFTP Solution** is the Secure File Transfer Protocol interface allowing Users of LCH.Clearnet CDSClear service to gain access to the member reporting service as described in Appendix 13 of this Schedule 2.

CDSClear Reporting Application Programming Interface (API) is *a programmatic interface where Users of LCH.Clearnet CDSClear service can use scripts to access and download individual reports.*

Mis en forme : Retrait : Gauche : 1 cm, Première ligne : 0 cm

This Schedule 2 is made of the following appendixes:

Appendix 1: Description of LCH.CLEARNET eCCW Clearing Access Solution
Appendix 2: Description of LCH.CLEARNET Web Fixed Income Clearing Access Solution
Appendix 3: Description of the LCAP solution
Appendix 4: Description of Network Services
Appendix 5: Description of CMS
Appendix 6: Description of CDSClear PMC tool
Appendix 7: Description of the CDSClear Reporting application
Appendix 8: Description of the CDSClear Trade Management application
Appendix 9: Description of the CDSClear Backloading application
Appendix 10: Description of the CDSClear Compression application
Appendix 11: Description of the LCH.Clearnet Portal
Appendix 12: Description of Web EGCP
Appendix 13: Description of the CDSClear Reporting SFTP Solution
Appendix 14: Description of the CDSClear Reporting API
Appendix 15: Description of the CDSClear Portfolio Margin Calculation API

LCH.CLEARNET

APPENDIX 1: DESCRIPTION OF LCH.CLEARNET eCCW

~~12.2~~15.5 GENERAL PRINCIPLES

~~12.2.1~~15.5.1 eCCW is a Graphical User Interface provided over Internet or over LCH.CLEARNET network, by LCH.CLEARNET for its Users, other than Users of LCH.Clearnet CDSClear service, that enables them to interact with LCH.CLEARNET Clearing Solution.

~~12.3~~15.6 MANAGING PRINCIPLES

~~12.3.1~~15.6.1 The access to the eCCW is delivered by LCH.CLEARNET, after the Users have duly filled in and signed the LCH.CLEARNET adequate Request Form.

~~12.3.2~~15.6.2 This Request Form shall be duly completed and signed by the Users and sent by registered letter to the appropriate LCH.CLEARNET interlocutor as set out on the Request Form.

~~12.3.3~~15.6.3 The Internet access to the eCCW is managed via a Secure Access Card. The Users shall strictly comply with the terms of use of the Secure Access Card as those terms are set out in Annex 1 "Secure Access Card management", security measures set out in Schedule 1 of this Agreement and the associated Documentation.

~~12.3.4~~15.6.4 Via the eCCW, LCH.CLEARNET provides the Users with the appropriate clearing data (files and real time data) as set out in Annex 2 "Clearing Data to be accessed via eCCW "of this appendix.

~~12.3.5~~15.6.5 Any Anomaly encountered regarding the proper use of the eCCW must be raised to LCH. CLEARNET Customer Technical Helpdesk (CTH) in compliance with the terms set out in Schedule 3 of this Agreement.

~~12.3.6~~15.6.6 Any Changes required by the Users to LCH. CLEARNET regarding the eCCW shall be notified by the Users to LCH.CLEARNET by filling in the appropriate Request Form available from LCH.CLEARNET.

~~12.3.7~~15.6.7 The costs regarding the provision of this Service are stipulated within the Request Form and are in accordance with the costs mentioned within LCH.CLEARNET effective fee grid.

~~12.4~~15.7 ANNEX 1 : Secure Access Card Management

~~12.4.1~~15.7.1 General Principles

~~12.4.1.1~~15.7.1.1 A token, hereafter referred as either "Secure Access Card" aims at delivering to the Users a secured electronic access to the following eCCW Clearing Access Solution.

~~12.4.1.2~~15.7.1.2 The Secure Access Card is automatically provided by LCH.CLEARNET as soon as the Users request to be granted access to eCCW.

~~12.4.1.3 For the sake of clarity, two distinct technical infrastructures (one dedicated to the clearing of cash and derivatives financial instruments, and another one dedicated to the clearing of credit default swaps "CDS") are implemented; each secure access card gives a dedicated access to each technical infrastructure; any Clearing Member acting on the CDS clearing segment shall subscribe a dedicated Secure Access Card to be granted with an access to the relevant CDS files via a dedicated eCCW Clearing Access Solution as listed below.~~

Mis en forme : Taquets de tabulation : 2,29 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Titre 3

Mis en forme : Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Taquets de tabulation : 3,91 cm, Tabulation de liste + Pas à 1,52 cm

Mis en forme : Taquets de tabulation : 3,91 cm, Tabulation de liste + Pas à 1,52 cm

~~12.4.2~~15.7.2 Managing principles

The managing principles for a "Secure Access Card" are detailed hereafter:

~~12.4.3~~15.7.3 In order to be granted access to eCCW, the Users shall request their LCH.CLEARNET to provide the appropriate Request Form. Once this form is duly completed and signed by the Users, LCH.CLEARNET takes the necessary actions to give the Users eCCW access in coordination with CTH.

~~12.4.4~~15.7.4 The CTH is in charge of allocating a package of Secure Access Cards in accordance with the request issued by the Users through the Request Form. A package of Secure Access Cards is composed of:

~~6)~~• a production Secure Access Card
~~7)~~• an acceptance Secure Access Card
~~8)~~• a back-up Secure Access Card (on request only)

~~12.4.5~~15.7.5 The EMSA shall distribute eCCW Secure Access Cards to the relevant eCCW Users.

~~12.4.6~~15.7.6 The Users shall comply with the instructions provided by LCH.CLEARNET in the relevant documentation in order to activate the Secure Access Card.

~~12.4.7~~15.7.7 The following events shall be immediately communicated to LCH.CLEARNET by the EMSA in order to update Users' accesses:

~~3)~~• leavers (eg. resignation, dismissal, any cause of leaving)
~~4)~~• change of function
~~5)~~• re-assignation of eCCW Secure Access Cards
~~6)~~• loss of token or activation of eCCW Secure Access Cards following de-synchronisation or loss of PIN code.

~~12.4.8~~15.7.8 In case a Secure Access Card is lost or broken, it should be notified immediately by the EMSA to LCH.CLEARNET in order to for the Customer Technical Helpdesk to allocate a new card to the User once the relevant change request form would have been sent back.

~~12.4.9~~15.7.9 The Secure Access Card is to be strictly used for eCCW connection only.

~~12.4.10~~15.7.10 The Secure Access Card is to be charged to the Users by LCH.CLEARNET according to the fee grid.

~~12.5~~15.8 ANNEX 2: Clearing data to be accessed via eCCW

1 CASH CLEARING FILES	PRODUCTION FILES		TEST FILES	
Trade leg reconciliation (for CMF) - this file is charged	POS.SP***TC	☐	POS.SH***TC	☐
Trade leg reconciliation (for TMF) - this file is charged – on LCAP only	POS.SP***TT	☐	POS.SH***TT	☐
Position Result Third Resume (PR3)	POS.SP***S3	☐	POS.SH***S3	☐
Settlement Information File (SIF) cc= BE/ FR/ NL/PT/LU	**EP********ccSIFday**	☐	**EH********ccSIFday**	☐
Buy-In Information File (BIF) cc= BE/ FR/ NL/PT/LU	EP********ccBIF*day*	☐	EH********ccBIF*day*	☐
Margin account result	PB.SP***B1	☐	PB.SH***B1	☐
Public SPAN	SPAN.SPXXXBA SPAN.SPXXXBE	☐	SPAN.SHXXXBA SPAN.SHXXXBE	☐
Corporate Events File	SPAN.SPXXXOA SPAN.SPXXXOB	☐	SPAN.SHXXXOA SPAN.SHXXXOB	☐
Cash Static Data (morning)	EPPUBLICXXLCCD02*day*	☐	EHPUBLICXXLCCD02*day*	☐
Cash Static Data (evening)	EPPUBLICXXLCCD01*day*	☐	EHPUBLICXXLCCD01day	☐
Cash Static Data (morning) only for Luxembourg	EPPUBLICXXLUCD02*day*	☐	EHPUBLICXXLUCD02day	☐
Cash Static Data (evening) only for Luxembourg	EPPUBLICXXLUCD01*day*	☐	EHPUBLICXXLUCD01day	☐

Mis en forme : Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0 cm, Première ligne : 0 cm

Mis en forme : Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,75 cm, Suspendu : 0,75 cm, Hiérarchisation + Niveau : 1 + Style de numérotation : Puce + Alignement : 1,9 cm + Tabulation après : 2,54 cm + Retrait : 2,54 cm, Taquets de tabulation : 3,17 cm, Tabulation de liste + Pas à 2,54 cm

Mis en forme : Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,75 cm, Suspendu : 0,75 cm, Hiérarchisation + Niveau : 1 + Style de numérotation : Puce + Alignement : 1,9 cm + Tabulation après : 2,54 cm + Retrait : 2,54 cm, Taquets de tabulation : 3,17 cm, Tabulation de liste + Pas à 2,54 cm

Mis en forme : Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Position Report (for TMF) **Cash Margin Report (for TMF)** **Add-ons Margin Report (for TMF)**	EP000*****TCPRnnqqq EP000*****TCMRnnqqq EP000*****TCAM00qqq	☐	EH000*****TCPRnnqqq EH000*****TCMRnnqqq EH000*****TCAM00qqq	☐
2 DERIVATIVES CLEARING FILES				
Private Matif positions & performance bond	POS.FP***S1 POS.FP***S2 POS.FP***S3 PB.FP***B1	☐	POS.FH***S1 POS.FH***S2 POS.FH***S3 PB.FP***B1	☐
Public Matif SPAN	SPAN.FPXXXBA SPAN.FPXXXBB SPAN.FPXXXBC	☐	SPAN.FHXXXBA SPAN.FHXXXBB SPAN.FHXXXBC	☐
Private Monep positions & performance bond	POS.OP***S1 POS.OP***S2 POS.OP***S3 PB.OP***B3	☐	POS.OH***S1 POS.OH***S2 POS.OH***S3 PB.OP***B3	☐
Daily operations Monep (all products) - this file is charged	POS.OP***J0 POS.OP***J1 POS.OP***J2	☐	POS.OH***J0 POS.OH***J1 POS.OH***J2	☐
Daily operations Monep (Dutch products and trading fees all derivatives clearing segments) - this file is charged	POS.OP***J3	☐	POS.OH***J3	☐
Public Monep SPAN	SPAN.OPXXXBD	☐	SPAN.OHXXXBD	☐
Derivatives instrument characteristics for the current business date (morning)	EPPUBLICXXLCDD0*day*	☐	EHPUBLICXXLCDD01day	☐
Derivatives instrument characteristics for the current business date (intra-day)	EPPUBLICXXLCDI01*day*	☐	EHPUBLICXXLCDI01day	☐
Derivatives clearing elements	EPPUBLICXXLCDC01*day*	☐	EHPUBLICXXLCDC01day	☐
Derivatives open positions	EPPUBLICXXLCDP01*day* EPPUBLICXXLCDP02*day* EPPUBLICXXLCDP03*day* EPPUBLICXXLCDP04*day*	☐	EHPUBLICXXLCDP01day EHPUBLICXXLCDP02day EHPUBLICXXLCDP03day EHPUBLICXXLCDP04day	☐
Derivatives exercise	EPPUBLICXXLCDE01*day* EPPUBLICXXLCDE02*day*	☐	EHPUBLICXXLCDE01day EHPUBLICXXLCDE02day	☐
Underlying cash closing price	EPPUBLICXXLCCC01*day*	☐	EHPUBLICXXLCCC01day	☐

Mis en forme : Retrait : Gauche : 0 cm

Appendix 3

~~13~~16 APPENDIX 2: DESCRIPTION OF WEB FIXED INCOME

~~13.1~~16.1 *GENERAL PRINCIPLES*

~~13.1.1~~16.1.1 Web FIXED INCOME is an electronic Clearing Access Solution provided by LCH. CLEARNET for its Users trading on the bonds and repos markets (public government debt) cleared by LCH.CLEARNET.

~~13.1.2~~16.1.2 Web FIXED INCOME grants Users secured access to view and download the data set out in Annex 2 of this Appendix.

~~13.2~~16.2 *MANAGING PRINCIPLES*

~~13.2.1~~16.2.1 The access to the Web FIXED INCOME is delivered by LCH.CLEARNET, after the Users have duly filled in and signed the LCH.CLEARNET adequate Request Form

~~13.2.2~~16.2.2 This Request Form shall be duly completed and signed by the Users and sent by registered letter to the appropriate LCH.CLEARNET interlocutor as set out on the Request Form.

~~13.2.3~~16.2.3 The access to the Web FIXED INCOME is managed via a Secure Access Card. The Users shall strictly comply with the terms of use of the Secure Access Card as those terms are set out in clause 2.2 of this appendix, security measures set out in Schedule 1 of this Agreement and the associated Documentation.

~~13.2.4~~16.2.4 The access to the Web FIXED INCOME can also be managed via the implementation of a push or pull solution (hereafter "Push/Pull Solution"), on request of the Users. Either the Users connects to the Appropriate Network and pulls the Web FIXED INCOME files onto its information system; or LCH.CLEARNET pushes the Web FIXED INCOME files on to the Clearing Member's information system via internet.

~~13.2.5~~16.2.5 LCH.CLEARNET offers to its Users two technical solutions to get access to the Push / Pull Solution:

- either a PGP solution (encrypted), or
- a public solution (non encrypted solution).

The choice between these two solutions remains under the sole responsibility of the Users. Each User declares that he has the accurate knowledge to assess the consequences each solution may generate. In this context, the Users acknowledge and agree that LCH.CLEARNET would not suffer any liability regarding the consequences associated with the choice described above and notably where the Users opt for the public solution.

Further to clause 13 of the Access Agreement and notwithstanding anything to the contrary, in no circumstances whatsoever will LCH.CLEARNET be liable for any direct or indirect loss or damage including without limitation, loss of data or loss of profits arising out of, or in connection with, the use of the public solution. Any reliance the User places on information received through the public solution is therefore at its own risk.

Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme : Retrait : Gauche : 0,89 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 0,76 cm
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm
Mis en forme : Retrait : Gauche : 0,63 cm
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Mis en forme ...
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme ...
Mis en forme : Retrait : Gauche : 1,89 cm
Mis en forme ...
Mis en forme ...
Mis en forme : Retrait : Gauche : 1,9 cm
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme : Retrait : Gauche : 1,88 cm
Mis en forme : Retrait : Gauche : 0,63 cm

~~1.1.1.~~16.2.6 Via the Web FIXED INCOME, LCH.CLEARNET provides the Users with the appropriate clearing data (files) as set out in Annex 2 "Clearing Data to be accessed via Web FIXED INCOME ".

~~13.2.6~~16.2.7 The following events shall be immediately communicated to LCH.CLEARNET Account Managers by the Users Web FIXED INCOME administrator (MSA) in order to update the Users' accesses to the Web FIXED INCOME:

~~6)~~• leavers (eg.resignation, dismissal, any cause of leaving);
~~7)~~• change of function;
~~8)~~• re-assignation of Secure Access Card;
~~9)~~• loss of Secure Access Card or activation of Secure Access Card following the synchronisation or loss of PIN code.

~~13.2.7~~16.2.8 Any Anomaly encountered regarding the proper use of the Web FIXED INCOME must be raised to LCH.CLEARNET Customer Technical Helpdesk (CTH) in compliance with the terms set out in Schedule 3 of this Agreement.

~~13.2.8~~16.2.9 Any Changes required by the Users to LCH.CLEARNET regarding the Web FIXED INCOME shall be notified by the Users to LCH. CLEARNET by filling in the adequate Request Form "Web FIXED INCOME Change Request Form" attached in Annex 1 of this Appendix.

~~13.3~~16.3 *ANNEX 1 : Secure Access Card Management*

~~13.4~~16.4 *General Principles*

~~13.4.1~~16.4.1 A token, hereafter referred as "Secure Access Card" aims at delivering to the Users a secured electronic access to the Web FIXED INCOME Clearing Access Solutions.

~~13.4.2~~16.4.2 The Secure Access Card" is automatically provided by LCH. CLEARNET as soon as the Users request to be granted access to Web FIXED INCOME.

~~13.5~~16.5 *Managing principles*

~~13.5.1~~16.5.1 The Secure Access Card enables access to the Web FIXED INCOME production interface.

~~13.5.2~~16.5.2 The Secure Access Card is provided to the Users when they issue a request to LCH.CLEARNET CTH in order to be granted access to the Web FIXED INCOME platform via Internet.

~~13.5.3~~16.5.3 The Users may also wish to be granted access to the FIXED INCOME files via a "push or pull" solution, which consists in granting access to fixed income files via FTP network

~~13.5.4~~16.5.4 The Users shall specify in the Request Form which Clearing Access Solution they require and also give details on the Users:

~~6)~~• Names
~~7)~~• Address (site, country)
~~8)~~• E-mail address
~~9)~~• Phone number
~~10)~~• Fax number

~~13.5.5~~16.5.5 LCH.CLEARNET CTH is in charge of providing the Users with the following relevant and sufficient information to have access to the Web FIXED INCOME production interface:

Mis en forme : Retrait : Gauche : 0,63 cm, Suspendu : 1,25 cm, Hiérarchisation + Niveau : 3 + Style de numérotation : 1, 2, 3, … + Commencer à : 1 + Alignement : Gauche + Alignement : 0 cm + Tabulation après : 1,27 cm + Retrait : 1,27 cm, Taquets de tabulation : Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 1,9 cm, Hiérarchisation + Niveau : 1 + Style de numérotation : Puce + Alignement : 1,27 cm + Tabulation après : 1,9 cm + Retrait : 1,9 cm, Taquets de tabulation : 2,54 cm, Tabulation de liste + Pas à 1,9 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 2,03 cm

Mis en forme …

Appendix 3

~~11)~~• Pin code
~~12)~~• Password
~~13)~~• Instructions for use.

~~13.5.6~~16.5.6 The Users shall comply with the instructions provided by LCH.CLEARNET in the relevant documentation.

~~13.5.7~~16.5.7 Secure Access Cards operate for a limited period of time (3 years in average). It will therefore be replaced at LCH.CLEARNET initiative in due course.

~~13.5.8~~16.5.8 Any Anomaly or problem encountered by the Users regarding the Web FIXED INCOME access via the Secure Access Card shall be raised to LCH.CLEARNET CTH.

~~13.5.9~~16.5.9 The costs regarding the Web FIXED INCOME Clearing Access Solution are the ones set out in the effective LCH.CLEARNET fee grid.

~~13.6~~16.6 ANNEX 2: Clearing data to be accessed via Web FIXED INCOME

~~13.6.1~~16.6.1 The Web FIXED INCOME solution gives access to the Users to the following data:

- ~~i.~~▪ in real-time :
  - ~~1.~~• daily operations (validated and refused) recorded by LCH.CLEARNET during the day
  - ~~2.~~• all the instructions that are still unmatched reported every 30 min
- ~~ii.~~▪ at the end of day :
  - ~~1.~~• reporting after batch on file reports
- ~~iii.~~▪ 08.00 next morning (Paris time) :
  - ~~1.~~• financial report
- ~~iv.~~▪ monthly :
  - ~~1.~~• invoicing details with possibility to have a view over 12 months

~~13.6.2~~16.6.2 Hereunder is the list of files provided via the Web FIXED INCOME Clearing Access Solution:

Report name	Technical name	PRODUCTION: description	TEST: description
real time trade report	TRAD	XXPRYYYYMMDDTRAD.txt	XXTSYYYYMMDDTRAD.txt
initial margin	TRDG	XXPRYYYYMMDDTRDG.txt	XXTSYYYYMMDDTRDG.txt
Fails	SUSP	XXPRYYYYMMDDSUSP.txt	XXTSYYYYMMDDSUSP.txt
regularisations	REGU	XXPRYYYYMMDDMARG.txt	XXTSYYYYMMDDMARG.txt
Positions and margin s	MARG	XXPRYYYYMMDDMARG.txt	XXTSYYYYMMDDMARG.txt
Bonds and Repo financial statement	BRFS	XXPRYYYYMMDDBRFS.txt	XXTSYYYYMMDDBRFS.txt
detail of net instructions	DNET	XXPRYYYYMMDDDNET.txt	XXTSYYYYMMDDDNET.txt
trades of the day	DTRD	XXPRYYYYMMDDDTRD.txt	XXTSYYYYMMDDDTRD.txt
securities settlement prices	CVAL	XXPRYYYYMMDDCVAL.txt	XXTSYYYYMMDDCVAL.txt
detail of cleanet operations	KOND	XXPRYYYYMMDDKOND.txt	XXTSYYYYMMDDKOND.txt

Mis en forme : Retrait : Gauche : 2,03 cm, Avec puces + Niveau : 1 + Alignement : 1,4 cm + Tabulation après : 2,03 cm + Retrait : 2,03 cm, Pas de paragraphes solidaires, Taquets de tabulation : 2,67 cm, Tabulation de liste + Pas à 2,03 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 2,03 cm

Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 3,17 cm, Avec puces + Niveau : 3 + Alignement : 2,54 cm + Tabulation après : 3,17 cm + Retrait : 3,17 cm, Pas de paragraphes solidaires, Taquets de tabulation : 3,81 cm, Tabulation de liste + Pas à 0 cm + 0,89 cm + 3,17 cm + 7,5 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Appendix 3

Euro Financial statement	**SFEU**	**XXPRYYYYMMDDSFEU.txt EP0000XXPRZZZZ00(Day) (XML edition)**	**XXTSYYYYMMDDSFEU.txt EH0000XXTSZZZZ00(Day) (XML edition)**
Intra-day Euro Financial statement	**SFE1**	**XXPRYYYYMMDDSFE1.txt EP0000XXPRZZZZ01(Day) (XML edition)**	**XXTSYYYYMMDDSFE1.txt EH0000XXTSZZZZ01(Day) (XML edition)**
Forward repos	**FORW**	**XXPR YYYYMMDDFORW.HTML XXPR YYYYMMDDFORW.TXT**	**XXTS YYYYMMDDFORW.HTML XXTS YYYYMMDDFORW.TXT**
BOND LIST	**BOND**	**XXPRYYYYMMDDBOND.txt**	**XXTSYYYYMMDDBOND.txt**
Detail of same day instructions	**SDRD**	**XXPRYYYYMMDDSDRD.TXT**	**XXTSYYYYMMDDSDRD.TXT**

**** Only available for the Spanish government bonds clearing solution*

~~14~~17 APPENDIX 3: DESCRIPTION OF THE LCAP

~~14.1~~17.1 *GENERAL PRINCIPLES*

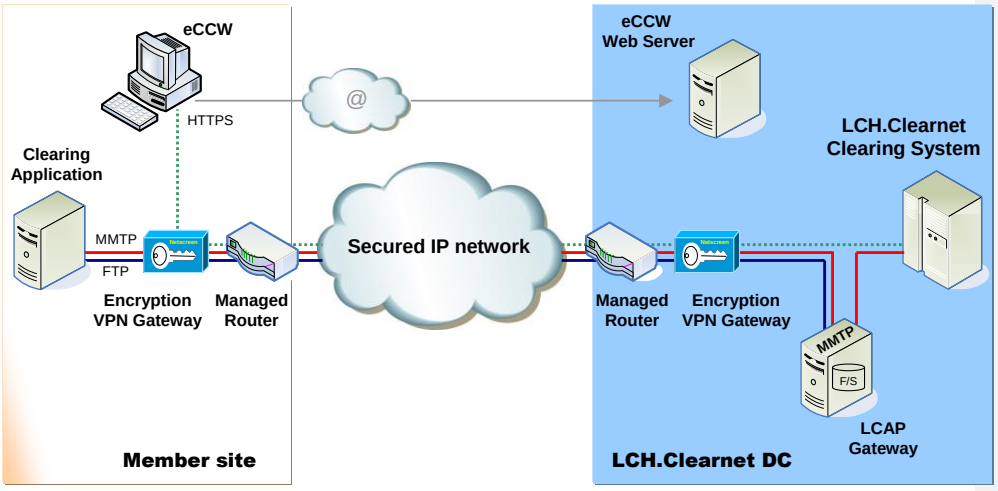
The LCAP is the Logical Certified Access Point which is a clearing gateway hosted in LCH.CLEARNET data centres, enabling the Users to gain access to LCH.CLEARNET Clearing Solution.
The LCAP is dedicated to the clearing services; therefore, no trading activity transits on a LCAP.

~~14.2~~17.2 *COMPOSITION OF THE LCAP*

The LCAP supplies the Users with certified access points to the Clearing Solution enabling the management of incoming and outgoing data flows:

- Real time message flows, on the basis of exchange protocol established by LCH.CLEARNET (MMTP),
- File flows, on the basis of international file transfer protocol (FTP).

LCAP handles the certification, and storage of data interchanged between the Users and LCH.CLEARNET.
The LCAP is single-platform (live or testing), single function station and each LCAP can handle five subscribers (also referred as “SLE”s). It can be used both for cash and derivatives markets.



Mis en forme : Retrait : Gauche : 1,9 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 0,89 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 0,76 cm

Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 0,63 cm, Avec puces + Niveau : 1 + Alignement : 0 cm + Tabulation après : 0,63 cm + Retrait : 0,63 cm, Taquets de tabulation : 1,27 cm, Tabulation de liste + Pas à 0,63 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Appendix 3

~~14.3~~17.3 MANAGING PRINCIPLES

~~14.3.1~~17.3.1 Whenever Users require to be given access to the Clearing Solution, the appropriate Request Form, available from LCH.CLEARNET Account Managers, shall be duly completed and signed by the Users and sent by registered letter to the appropriate LCH.CLEARNET interlocutor as set out on the Request Form.

~~14.3.2~~17.3.2 The LCAP provides the Users with the appropriate clearing data (real time messages, files) as set out in Annex 1 "Clearing Data to be accessed via LCAP".

~~14.3.3~~17.3.3 Any Anomaly encountered regarding the proper use of the LCAP must be raised to LCH.CLEARNET Customer Technical Helpdesk (CTH) in compliance with the terms set out in Schedule 3 of this Agreement.

~~14.3.4~~17.3.4 Any Changes required by the Users to LCH.CLEARNET regarding the LCAP shall be notified by the Users to the appropriate LCH.CLEARNET interlocutor by filling in the relevant Request Form available from LCH.CLEARNET Account Manager.

~~14.3.5~~17.3.5 The invoicing principles applicable to the LCAP Clearing Solution are similar to those set out in Appendix 4 "Network Services".

~~14.4~~17.4 ANNEX 1: Clearing data to be accessed via LCAP

CLEARING FILES:

1 CASH CLEARING FILES	PRODUCTION FILES		TEST FILES
Private positions	POS.SP***S3 PB.SP***B1	☐ ☐	POS.SH***S3 PB.SH***B1
Settlement Connect cc= BE/ FR/ NL/PT/LU	EP********ccSIF*day* EP********ccBIF*day*	☐ ☐	EH********ccSIF*day* EH********ccBIF*day*
Trade leg reconciliation (for CMF) - this file is charged	POS.SP***TC	☐	POS.SH***TC
Trade leg reconciliation (for TMF) - this file is charged – on LCAP only	POS.SP***TT	☐	POS.SH***TT
Public SPAN	SPAN.SPXXXBA SPAN.SPXXXBE	☐	SPAN.SHXXXBA SPAN.SHXXXBE
Corporate Events	SPAN.SPXXXOA SPAN.SPXXXOB	☐	SPAN.SHXXXOA SPAN.SHXXXOB
Instrument characteristics current business date (morning)	EPPUBLICXXLCCD02*day*	☐	EHPUBLICXXLCCD02*day*
Instrument characteristics current business date (evening)	EPPUBLICXXLCCD01*day*	☐	EHPUBLICXXLCCD01day
Instrument characteristics current business date (morning) only for Luxembourg	EPPUBLICXXLUCD02*day*	☐	EHPUBLICXXLUCD02day
Instrument characteristics current business date (evening) only for Luxembourg	EPPUBLICXXLUCD01*day*	☐	EHPUBLICXXLUCD01day
Position Report (for TMF) Cash Margin Report (for TMF) Add-ons Margin Report (for TMF)	EP000*****TCPRnnqqq EP000*****TCMRnnqqq EP000*****TCAM00qqq	☐	EH000*****TCPRnnqqq EH000*****TCMRnnqqq EH000*****TCAM00qqq
2 DERIVATIVES CLEARING FILES			

Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Appendix 3

Private Matif positions & performance bond	POS.FP***S1 POS.FP***S2 POS.FP***S3 PB.FP***B1	☐	POS.FH***S1 POS.FH***S2 POS.FH***S3 PB.FP***B1
Public Matif SPAN	SPAN.FPXXXBA SPAN.FPXXXBB SPAN.FPXXXBC	☐	SPAN.FHXXXBA SPAN.FHXXXBB SPAN.FHXXXBC
Private Monep positions & performance bond	POS.OP***S1 POS.OP***S2 POS.OP***S3 PB.OP***B3	☐	POS.OH***S1 POS.OH***S2 POS.OH***S3 PB.OP***B3
Daily operations Monep (all products) - this file is charged	POS.OP***J0 POS.OP***J1 POS.OP***J2	☐	POS.OH***J0 POS.OH***J1 POS.OH***J2
Daily operations Monep (Dutch products and trading fees all derivatives clearing segments) - this file is charged	POS.OP***J3	☐	POS.OH***J3
Public Monep SPAN	SPAN.OPXXXBD	☐	SPAN.OHXXXBD
Derivatives instrument characteristics for the current business date (morning)	EPPUBLICXXLCDD0*day*	☐	EHPUBLICXXLCDD01day
Derivatives instrument characteristics for the current business date (intra-day)	EPPUBLICXXLCDI01*day*	☐	EHPUBLICXXLCDI01day
Derivatives clearing elements	EPPUBLICXXLCDC01*day*	☐	EHPUBLICXXLCDC01day
Derivatives open positions	EPPUBLICXXLCDP01*day* EPPUBLICXXLCDP02*day* EPPUBLICXXLCDP03*day* EPPUBLICXXLCDP04*day*	☐	EHPUBLICXXLCDP01day EHPUBLICXXLCDP02day EHPUBLICXXLCDP03day EHPUBLICXXLCDP04day
Derivatives exercise	EPPUBLICXXLCDE01*day* EPPUBLICXXLCDE02*day*	☐	EHPUBLICXXLCDE01day EHPUBLICXXLCDE02day
Underlying cash closing price	EPPUBLICXXLCCC01*day*	☐	EHPUBLICXXLCCC01day

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 0,89 cm

CREDIT DEFAULT SWAP (CDS) FILES

Trade management reports		**Production** ☐	**Test** **EUA1** ☐ **EUA2** ☐
Clearing Eligibility Report	**CCER**	EPXXXXXXXXCCERnnqqq.csv	EHXXXXXXXXCCERnnqqq.csv
Matching and Eligibility Report	**CMEL**	EPXXXXXXXXCMELnnqqq.csv EPXXXXXXXXCMELnnqqq.xml	EHXXXXXXXXCMELnnqqq.csv EHXXXXXXXXCMELnnqqq.xml
Bilateral Trades Report	**CBTR**	EPXXXXXXXXCBTRnnqqq.xml EPXXXXXXXXCBTRnnqqq.csv	EHXXXXXXXXCBTRnnqqq.xml EHXXXXXXXXCBTRnnqqq.csv
Cleared Trades Report	**CCTR**	EPXXXXXXXXCCTRnnqqq.xml EPXXXXXXXXCCTRnnqqq.csv	EHXXXXXXXXCCTRnnqqq.xml EHXXXXXXXXCCTRnnqqq.csv
TIW Operations Report	**CCLR**	EPXXXXXXXXCCLRnnqqq.csv	EHXXXXXXXXCCLRnnqqq.csv
Restructuring Matched Pairs	**CMRP**	EPXXXXXXXXCMRPnnqqq.xml EPXXXXXXXXCMRPnnqqq.csv	EHXXXXXXXXCMRPnnqqq.xml EHXXXXXXXXCMRPnnqqq.csv
Cross Trades Report	**CXTR**	EPXXXXXXXXCXTRnnqqq.csv	EHXXXXXXXXCXTRnnqqq.csv
Compression Result File	**CCPR**	EPXXXXXXXXCCPRnnqqq.csv	EHXXXXXXXXCCPRnnqqq.csv
CER Result File	**RCER**	EPXXXXXXXXRCERnnqqq.csv	EHXXXXXXXXRCERnnqqq.csv
Variation Margin Report House	**CVMH**	EPXXXXXXXXCVMHnnqqq.csv EPXXXXXXXXCVMHnnqqq.xml	EHXXXXXXXXCVMHnnqqq.csv EHXXXXXXXXCVMHnnqqq.xml
Variation Margin Report Client	**CVMC**	EPXXXXXXXXCVMCnnqqq.csv EPXXXXXXXXCVMCnnqqq.xml	EHXXXXXXXXCVMCnnqqq.csv EHXXXXXXXXCVMCnnqqq.xml

Mis en forme : Retrait : Gauche : 0,63 cm

Public reports		**Production** ☐	**Test** **EUA1** ☐ **EU**
Open Interest	**COIN**	EPPUBLICXXCOINnnqqq.csv EPPUBLICXXCOINnnqqq.xml	EHPUBLICXXCOINnnqqq.csv EHPUBLICXXCOINnnqqq.xml
Product Index	**CPDI**	EPPUBLICXXCPDInnqqq.csv EPPUBLICXXCPDInnqqq.xml	EHPUBLICXXCPDInnqqq.csv EHPUBLICXXCPDInnqqq.xml
Product Single Names	**CPDS**	EPPUBLICXXCPDSnnqqq.csv EPPUBLICXXCPDSnnqqq.xml	EHPUBLICXXCPDSnnqqq.csv EHPUBLICXXCPDSnnqqq.xml
Event File - Restructuring	**CEVR**	EPPUBLICXXCEVRnnqqq.csv EPPUBLICXXCEVXnnqqq.xml	EHPUBLICXXCEVRnnqqq.csv EHPUBLICXXCEVXnnqqq.xml

Appendix 3

Event File - Rename	**CEVN**	EPPUBLICXXCEVNnnqqq.csv EPPUBLICXXCEVXnnqqq.xml	EHPUBLICXXCEVNnnqqq.csv EHPUBLICXXCEVXnnqqq.xml
Event File - Failure to Pay / Bankruptcy	**CEVF**	EPPUBLICXXCEVFnnqqq.csv EPPUBLICXXCEVXnnqqq.xml	EHPUBLICXXCEVFnnqqq.csv EHPUBLICXXCEVXnnqqq.xml
Event File - Succession	**CEVS**	EPPUBLICXXCEVSnnqqq.csv EPPUBLICXXCEVXnnqqq.xml	EHPUBLICXXCEVSnnqqq.csv EHPUBLICXXCEVXnnqqq.xml

Mis en forme : Retrait : Gauche : 0,63 cm

Risk management reports		**Production** ☐	**Test** ☐ **EUA1** ☐ **EUA2** ☐
Margin Result House	**CMRG**	EPXXXXXXXXCMRGnnqqq.csv EPXXXXXXXXCMRGnnqqq.xml	EHXXXXXXXXCMRGnnqqq.csv EHXXXXXXXXCMRGnnqqq.xml
Margin Result Client	**CMRC**	EPXXXXXXXXCMRCnnqqq.csv EPXXXXXXXXCMRCnnqqq.xml	EHXXXXXXXXCMRCnnqqq.csv EHXXXXXXXXCMRCnnqqq.xml
Risk Portfolio	**CPTF**	EPXXXXXXXXCPTFnnqqq.csv EPXXXXXXXXCPTFnnqqq.xml	EHXXXXXXXXCPTFnnqqq.csv EHXXXXXXXXCPTFnnqqq.xml

Mis en forme : Retrait : Gauche : 0,63 cm

Simulation reports		**Production** ☐	**Test** ☐ **EUA1** ☐ **EUA2** ☐
Simulation Matching and Eligibility Report	**SMEL**	EPXXXXXXXXSMELnnqqq.csv EPXXXXXXXXSMELnnqqq.xml	EHXXXXXXXXSMELnnqqq.csv EHXXXXXXXXSMELnnqqq.xml
Simulation Member Margin Result House	**SMRG**	EPXXXXXXXXSMRGnnqqq.csv EPXXXXXXXXSMRGnnqqq.xml	EHXXXXXXXXSMRGnnqqq.csv EHXXXXXXXXSMRGnnqqq.xml
Simulation Risk Portfolio	**SPTF**	EPXXXXXXXXSPTFnnqqq.csv EPXXXXXXXXSPTFnnqqq.xml	EHXXXXXXXXSPTFnnqqq.csv EHXXXXXXXXSPTFnnqqq.xml

Mis en forme : Retrait : Gauche : 0,63 cm

Treasury/Collateral reports		**Production** ☐	**Test** ☐ **EUA1** ☐ **EUA2** ☐
AC0101E – Invoicing cash call report (fees)	**CNMC**	EP000XXXXX101A00day.xml EP000XXXXXCNMCnnday.txt	EH000XXXXX101A00day.xml EH000XXXXXCNMCnnday.txt
AC0102E – Specific default fund market report	**CNMC**	EP000XXXXX102A00day.xml EP000XXXXXCNMCnnday.txt	EH000XXXXX102A00day.xml EH000XXXXXCNMCnnday.txt
AC0102E – Specific market margin report	**CNMC**	EP000XXXXX102B00day.xml EP000XXXXXCNMCnnday.txt	EH000XXXXX102B00day.xml EH000XXXXXCNMCnnday.txt
AC0102E – Specific market non-margin report	**CNMC**	EP000XXXXX102C00day.xml EP000XXXXXCNMCnnday.txt	EH000XXXXX102C00day.xml EH000XXXXXCNMCnnday.txt
AC0103E – Global cash call report	**CNMC**	EP000XXXXX103A00day.xml EP000XXXXXCNMCnnday.txt	EH000XXXXX103A00day.xml EH000XXXXXCNMCnnday.txt
AC0104E – Daily accounting report	**CNMC**	EP000XXXXX104A00day.xml EP000XXXXXCNMCnnday.txt	EH000XXXXX104A00day.xml EH000XXXXXCNMCnnday.txt
AC0105E – Monthly accounting report	**CNMC**	EP000XXXXX105A00day.xml EP000XXXXXCNMCnnday.txt	EH000XXXXX105A00day.xml EH000XXXXXCNMCnnday.txt
AC0106E – Interests monthly report	**CNMC**	EP000XXXXXCNMCnnday.txt	EH000XXXXXCNMCnnday.txt
AC0110E – Financial and global situation	**CNMC**	EP000XXXXX110A00day.xml EP000XXXXXCNMCnnday.txt	EH000XXXXX110A00day.xml EH000XXXXXCNMCnnday.txt
AC0111E – History of withdrawal & deposit requests	**CNMC**	EP000XXXXX111A00day.xml EP000XXXXXCNMCnnday.txt	EH000XXXXX111A00day.xml EH000XXXXXCNMCnnday.txt
AC0112E – Detail of regularisations report	**CNMC**	EP000XXXXX112A00day.xml EP000XXXXXCNMCnnday.txt	EH000XXXXX112A00day.xml EH000XXXXXCNMCnnday.txt
AC0113E – Net payment position document	**CNMC**	EP000XXXXXCNMCnnday.txt	EH000XXXXXCNMCnnday.txt
AC0126E – Monthly interest scales report	**CNMC**	EP000XXXXX126A00day.xml EP000XXXXXCNMCnnday.txt	EH000XXXXX126A00day.xml EH000XXXXXCNMCnnday.txt
AC0129E - CDS Default fund contribution	**CNMC**	EP000XXXXXCNMCnnday.txt	EH000XXXXXCNMCnnday.txt
Collateral Value Situation Report	**CCVS**	EPXXXXXXXXCCVSnnqqq.csv EPXXXXXXXXCCVSnnqqq.xml	EHXXXXXXXXCCVSnnqqq.csv EHXXXXXXXXCCVSnnqqq.xml

Mis en forme : Retrait : Gauche : 0,63 cm

Appendix 3

~~1.~~4 APPENDIX 4: DESCRIPTION OF NETWORK SERVICES

~~14.5~~4.1 *NETWORK SERVICES PRINCIPLES*

~~14.5.1~~4.1.1 LCH.CLEARNET, through its Subcontractors, shall provide the Users with an end to end managed and secured IP network between the Users sites and LCH.CLEARNET data centres.

~~14.5.2~~4.1.2 LCH.CLEARNET Network Services is compliant with the best security and business continuity practices.

~~14.5.3~~4.1.3 The Users shall select one of LCH.CLEARNET network solutions as detailed in the relevant Request Form.

~~14.6~~4.2 *MANAGING PRINCIPLES*

~~14.6.1~~4.2.1 In order to guarantee full resiliency, the Network Services shall meet the below principles:

- ~~.1~~○ Resilient network equipments (2x[CPE router + switch + VPN gateway]) supplied and managed by the network Subcontractor, with automatic mechanisms of failover;
- ~~.2~~○ Resilient Users' access from Users' premises to PoP's provider, using dual carriers;
- ~~.3~~○ Dual POP per city;
- ~~.4~~○ Fully Meshed Backbone;
- ~~.5~~○ Resilient central access in LCH.CLEARNET DataCenters (DC / DR).

~~14.6.2~~4.2.2 The connectivity minimum bandwidth shall be of 2Mbps (which can handle a maximum of 9 SLEs).

~~14.6.3~~4.2.3 All clearing flows (real-time messaging and files transfers) are encrypted at IP level, using VPN gateway supplied and managed by the Subcontractor (end-to-end IPsec tunnelling).

~~14.6.4~~4.2.4 The Users may choose to mutualise their Network Services to access both LCH.CLEARNET Limited and S.A clearing services.

In that case, the User shall elect the LCH.CLEARNET group entity to whom it will order the Network Services. The entity selected will invoice the User the fees corresponding to the Network Services allowing it to access both SA and Limited clearing services.

~~14.6.5~~4.2.5 Where a User has ordered its Network Services to LCH.CLEARNET Limited in order to access both LCH.CLEARNET Group entities, and faces any difficulty to access LCH.CLEARNET SA, the User will however benefit from the Support Services described in Schedule 3 of this Agreement.

Mis en forme : Retrait : Gauche : 0,89 cm, Hiérarchisation + Niveau : 1 + Style de numérotation : 1, 2, 3, … + Commencer à : 1 + Alignement : Gauche + Alignement : 0 cm + Tabulation après : 0,76 cm + Retrait : 0,76 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 0,76 cm

Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme ...

Mis en forme ...

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme ...

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme ...

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme ...

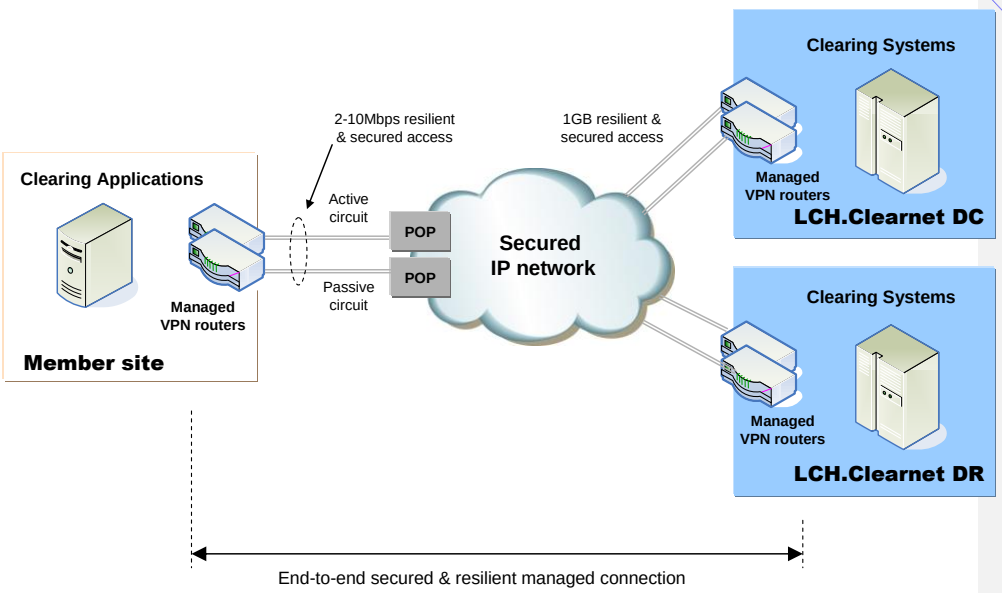
Mis en forme : Retrait : Gauche : 1,88 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme ...

Mis en forme : Retrait : Gauche : 0,63 cm

~~14.6.6~~4.2.6 Network Services Acceptance Procedure: following the implementation of the first production LCAP (or test LCAP if the Users do not order any production LCAP), LCH.CLEARNET will in cooperation with the Users, execute a set of acceptance tests to assess if the Network Services along with the LCAP (either test or production when relevant) are operational (hereafter referred as "Operational Service" date). After the completion of the acceptance tests, LCH.CLEARNET will send to the Users an e-mail to be construed as an acceptance test certificate. If the Users do not contest this acceptance test certificate within 7 Calendar Days, the Network Services along with the LCAP will be deemed to be accepted and LCH.CLEARNET will therefore be entitled to invoice the Users as from the Operational Service date.



~~14.7~~4.3 ***APPLICABLE USE POLICY***

~~14.7.1~~4.3.1 SCOPE AND APPLICABILITY

This Acceptable Use Policy ("AUP") provides a code of conduct applicable to all entity using the Network Services, including the Users and the network services providers' other customers and their employees, agents, contractors, affiliates, subsidiaries, and, if applicable, clients (all together referred as Users) in order to (i) protect all Users and assure them of the consistent, high level of trust necessary for them to use the Network Services safely, securely and effectively; and (ii) deter the abuse or misuse of the Network Services by any User.

~~14.7.2~~4.3.2 ACCEPTABLE USE

Each User shall use the Network Services to conduct its business, publish and access content, and provide access to applications in accordance with this AUP and any applicable terms and conditions of this Agreement.

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 1,88 cm

Mis en forme : Retrait : Gauche : 4,5 cm

Mis en forme : Retrait : Gauche : 3,86 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 1,9 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Appendix 3

~~14.7.3~~4.3.3 UNACCEPTABLE USE

~~14.7.3.1~~4.3.3.1 Illegal Use

Users are prohibited from using the Network Services to commit or aid in the commission of any crime, fraud, or act which violates any applicable local, national, or international law or regulation.

~~14.7.3.2~~4.3.3.2 Prohibited Content

Users are prohibited from using the Network Services to transmit, distribute, disseminate, publish, or store:

~~1)~~• any material in violation of any applicable local, national, or international law or regulation;

~~2)~~• material that infringes any patent, trademark, trade secret, copyright, or other intellectual property right of any Party;

~~3)~~• material that is defamatory, abusive, or harassing; or that threatens or encourages bodily harm, destruction of property, or infringement of the lawful rights of any Party; or otherwise constitutes an illegal threat;

~~4)~~• material that violates the privacy of any Party as protected by applicable local, national, or international law or regulation;

~~5)~~• material containing software viruses, worms, Trojan horses, time bombs, cancelbots, or other harmful or deleterious computer code, or any computer code, files, or programs designed to disrupt; destroy; disable; invade, gain unauthorized access to; or corrupt, observe, or modify without authorization, any data; network transmissions; software; computing or network devices; or telecommunications equipment;

~~6)~~• unsolicited or unauthorized advertising, promotional materials, bulk email, or chain letters.

~~14.7.3.3~~4.3.3.3 Eavesdropping

Users are prohibited from the unauthorized interception or monitoring of any data or messages transmitted over the Network.

~~14.7.3.4~~4.3.3.4 Unauthorized access

Users are prohibited from employing the Network Services to access any computer, network, or data without authorization or in a manner that exceeds authorization for any purpose, including but not limited to:

~~7)~~• retrieve, alter, or destroy data;
~~8)~~• probe, scan or test the vulnerability of a system or network; or
~~9)~~• breach or defeat system or network security measures such as authentication, authorization, confidentiality, intrusion detection, or monitoring.

~~14.7.3.5~~4.3.3.5 Impersonation and forgery

Users are prohibited from:

~~1)~~• impersonating any Party or entity by adding, removing, or altering header information of Network, email, or other messages transmitted over the Network;

~~2)~~• transmitting over the Network messages that have been electronically signed using a fraudulently obtained public key certificate or with a forged electronic signature; or

~~3)~~• using the Network Services to commit any other form of forgery or illegal or unauthorized impersonation.

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 2,39 cm, Taquets de tabulation : 3,91 cm, Tabulation de liste + Pas à 1,52 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 2,39 cm, Taquets de tabulation : 3,91 cm, Tabulation de liste + Pas à 1,52 cm

Mis en forme : Retrait : Gauche : 0,63 cm, Paragraphes solidaires

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,27 cm, Suspendu : 0,62 cm, Avec puces + Niveau : 1 + Alignement : 1,9 cm + Tabulation après : 2,54 cm + Retrait : 2,54 cm, Taquets de tabulation : Pas à 2,54 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 2,39 cm, Taquets de tabulation : 3,91 cm, Tabulation de liste + Pas à 1,52 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 2,39 cm, Taquets de tabulation : 3,91 cm, Tabulation de liste + Pas à 1,52 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 2,54 cm, Avec puces + Niveau : 1 + Alignement : 1,9 cm + Tabulation après : 2,54 cm + Retrait : 2,54 cm, Taquets de tabulation : 3,17 cm, Tabulation de liste + Pas à 2,54 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 2,39 cm, Taquets de tabulation : 3,91 cm, Tabulation de liste + Pas à 1,52 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme ...

Mis en forme : Retrait : Gauche : 0,63 cm

Appendix 3

~~14.7.3.6~~4.3.3.6 Malicious disruption

Users are prohibited from interfering with or disrupting (i) the business operations, service, or function of the Network, any User, or any computer, host, network, or telecommunications device; or (ii) the legitimate use of the Network Services by any User including by deliberate attempts to overwhelm an application, computer system, network device, or network.

~~14.7.3.7~~4.3.3.7 Security auditing, assessments, penetration tests

Users are prohibited from conducting security audits, assessments, and penetration tests of the Network.

~~14.7.3.8~~4.3.3.8 Misuse of CPE

Users shall not tamper with or attempt to gain unauthorized access to CPE (routers, cables, connectors).

~~14.7.4~~4.3.4 CONFIDENTIALITY

~~14.7.4.1~~4.3.4.1 Confidential Information

Each User shall hold in confidence any information it receives from LCH.CLEARNET or any Clearing Access Solution Third Party Provider related to the security and architecture of the Network Services, including but not limited to: Network routing information, addresses, device configurations, topology, host names, system configurations, security access codes, encryption and authentication keys, passwords, controls, processes, procedures, and safeguards. Users shall not disclose this information except on a need-to-know basis and only to employees, agents, subcontractors, or other third parties who are contractually bound to non-disclosure obligations.

~~14.7.4.2~~4.3.4.2 Disclosure

LCH.CLEARNET reserves the right to disclose information relating to Users' activities that may be in violation of this AUP:

~~1)~~• to law enforcement, regulatory, or other agencies in response to lawful requests including, without limitation, as required by any securities exchange or regulatory or governmental body to which a User is subject;

~~2)~~• to the extent required by law or for the purposes of judicial process; or

~~3)~~• to other Users to protect the rights, property, and operations of the Network Services, and the public including, without limitation, the right to notify a User of any event, condition, or activity, of which LCH.CLEARNET is aware, potentially affecting the security or operations of said Users' computer networks and systems.

~~14.7.5~~4.3.5 MONITORING/ENFORCEMENT

~~14.7.5.1~~4.3.5.1 Network Usage Monitoring

LCH.CLEARNET reserves the right to monitor all usage of the Network for purposes of Network management, performance management, capacity planning, and security monitoring and management. Usage monitoring may include:

~~4)~~• monitoring (i) source and destination addresses, protocol type, size and other attributes of individual network packets other than content, and (ii) network routes traversed by individual packets within the Network as necessary to detect potential, incipient, or actual security breaches, intrusions, attacks, or malicious code;

Mis en forme : Retrait : Gauche : 2,39 cm, Taquets de tabulation : 3,91 cm, Tabulation de liste + Pas à 1,52 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 2,39 cm, Taquets de tabulation : 3,91 cm, Tabulation de liste + Pas à 1,52 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 2,39 cm, Taquets de tabulation : 3,91 cm, Tabulation de liste + Pas à 1,52 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 2,39 cm, Taquets de tabulation : 3,91 cm, Tabulation de liste + Pas à 1,52 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 2,39 cm, Taquets de tabulation : 3,91 cm, Tabulation de liste + Pas à 1,52 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,27 cm, Avec puces + Niveau : 1 + Alignement : 0,63 cm + Tabulation après : 1,27 cm + Retrait : 1,27 cm, Taquets de tabulation : 1,9 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 2,39 cm, Taquets de tabulation : 3,91 cm, Tabulation de liste + Pas à 1,52 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme ...

5)• using devices and techniques such as network intrusion detection, host intrusion detection, and system integrity auditing to inspect packet contents for the presence of software viruses, worms, Trojan horses, time bombs, cancelbots, or other harmful or deleterious computer code, or any computer code, files, or programs designed to disrupt; destroy; disable; invade; gain unauthorized access to; or corrupt, observe, or modify without authorization, any data; network transmissions; software; computing or network devices; or telecommunications equipment, provided, however, that LCH.CLEARNET shall use such detection devices and techniques solely for the aforesaid purpose; and

6)• monitoring network traffic for patterns potentially indicating the misuse or abuse of the Network.

14.7.5.24.3.5.2 Content Monitoring

LCH.CLEARNET does not monitor, review, edit, or censor information transmitted by Users on the Network. Users are solely responsible for the information they transmit on the Network and for complying with all laws and regulations applicable to such information. Users acknowledge that LCH.CLEARNET is not responsible for the truthfulness, accuracy, or legality of any information transmitted, published, or accessed by Users on the Network.

14.7.5.34.3.5.3 Investigations

LCH.CLEARNET reserves the right to:

1)• initiate investigations into potential misuse or abuse of the Network Services by Users;

2)• involve, and cooperate to the fullest extent possible with, law enforcement, regulatory, and other authorized agencies in the investigation and prosecution of crimes alleged or suspected to have been committed using the Network Services;

3)• terminate or suspend use of the Network Services by a User found to have violated this Acceptable Use Policy or other applicable terms and conditions to which Users are legally bound to LCH.CLEARNET; and

4)• immediately, without notice, and at LCH.CLEARNET's sole discretion, completely or partially suspend use of, and access to, the Network Services by any User to the extent, as LCH.CLEARNET determines in its sole discretion, required to maintain and protect the security and operations of (i) LCH.CLEARNET or the Network Services, or (ii) any User or any User's computer networks or systems, where LCH.CLEARNET reasonably believes such security and operations are under potential, threatened, or actual attack or compromise.

In each case LCH.CLEARNET suspends the Network Services, it shall advise its Users

CLEARNET as promptly as possible. Such Service may be restored, within LCH.CLEARNET sole

discretion, after any violation or threat has been remedied or corrected.

Mis en forme : Retrait : Gauche : 1,9 cm

Mis en forme : Retrait : Gauche : 2,39 cm, Taquets de tabulation : 3,91 cm, Tabulation de liste + Pas à 1,52 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 2,39 cm, Taquets de tabulation : 3,91 cm, Tabulation de liste + Pas à 1,52 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,27 cm, Avec puces + Niveau : 1 + Alignement : 0,63 cm + Tabulation après : 1,27 cm + Retrait : 1,27 cm, Taquets de tabulation : 1,9 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Appendix 3

5 ~~5~~APPENDIX 5 DESCRIPTION OF CMS

~~15.1~~5.1 GENERAL PRINCIPLES

~~15.1.1~~5.1.1 CMS is a graphical user interface provided over Internet by LCH.CLEARNET for its Users, that enables them to visualise their collateral positions and create collateral instruction requests.

~~15.2~~5.2 MANAGING PRINCIPLES

~~15.2.1~~5.2.1 The access to the CMS is delivered by LCH.CLEARNET, after the Users have duly filled in and signed the LCH.CLEARNET adequate Request Form available on Portal.

~~15.2.2~~5.2.2 This Request Form shall be duly completed and signed by the Users and sent by registered letter to the appropriate LCH.CLEARNET interlocutor as set out on the Request Form.

~~15.2.3~~5.2.3 The Internet access to the CMS is managed via passwords.

~~15.2.4~~5.2.4 Via CMS, LCH.CLEARNET provides the Users with the appropriate collateral data (real time data) as set out in Annex 2 “Collateral Data to be visualised via CMS “of this appendix.

~~15.2.5~~5.2.5 Via CMS, LCH.CLEARNET provides the Users with the possibility to create collateral instructions aimed at LCH. CLEARNET.

~~15.2.6~~5.2.6 Via CMS, LCH.CLEARNET provides the Users with a status on their past and current Collateral instructions as set out in Annex 3 “Collateral instructions workflow in CMS” of this appendix.

~~15.2.7~~5.2.7 Any Anomaly encountered regarding the proper use of CMS must be raised to LCH. CLEARNET Customer Technical Helpdesk (CTH) in compliance with the terms set out in Schedule 3 of this Agreement.

~~15.2.8~~5.2.8 Any Changes requested by the Users from LCH. CLEARNET regarding CMS shall be notified by the Users to LCH.CLEARNET by completing the appropriate Request Form available from LCH.CLEARNET.

~~15.3~~5.3 ANNEX 2: Collateral Data to be visualised via CMS

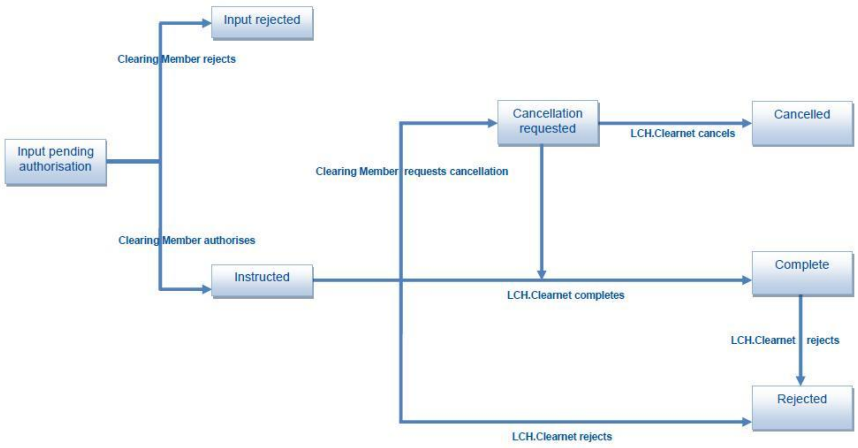
Collateral Type	Balance	Instructions
Cash	By market / sub-account	By mnemonic
Securities	By market / sub-account	By market / sub-account

Mis en forme : Police :Non Gras
Mis en forme : Titre 1, Retrait : Gauche : 1,01 cm, Taquets de tabulation : 1,01 cm, Tabulation de liste
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme : Police :Arial Gras
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme ...
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme ...
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme ...
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme ...
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme ...
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme ...
Mis en forme : Retrait : Gauche : 2,03 cm
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme : Retrait : Gauche : 0,63 cm

Appendix 3

~~15.4~~5.4 ANNEX 3: Collateral Instructions workflow

Workflow for security and cash instructions:



Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Retrait : Gauche : 2,03 cm

Mis en forme : Retrait : Gauche : 0,63 cm

~~16~~6 APPENDIX 6: DESCRIPTION OF THE CDSCLEAR PORTFOLIO MARGIN CALCULATION TOOL

~~16.1~~6.1 *GENERAL PRINCIPLES*

~~16.1.1~~6.1.1 The Portfolio Margin Calculation (PMC) tool sits with the LCH.Clearnet Portal (more information is provided in Appendix 11). Access to the Portal is provided by LCH.CLEARNET to Users of LCH.Clearnet CDSClear ~~Users~~service over secured Internet.

~~16.1.2~~6.1.2 The Internet access to the PMC tool is managed via the Portal Access process.The access to PMC tool requires a specific User request.

~~16.1.3~~6.1.3 The Users shall strictly comply with the terms of use of the Portal security policy, detailed in Schedule 1 of this Agreement and the associated Documentation.

~~16.1.4~~6.1.4 Via the PMC tool, LCH.CLEARNET provides the Users with margin calculation results as set out in section 6.3 Annex 2 “CDSClear Clearing Data to be accessed via LCH.Clearnet Portal”.

~~16.1.5~~6.1.5 Any anomaly encountered regarding the proper use of the PMC tool must be raised to LCH.CLEARNET Customer Technical Helpdesk (CTH) in compliance with the terms set out in Schedule 3 of this Agreement.

~~16.1.6~~6.1.6 Any changes requested by the Users from LCH.CLEARNET regarding the PMC tool shall be notified by the Users to LCH.CLEARNET by contacting the appropriate Super User, who would then complete the appropriate Request Form available from LCH.CLEARNET.

~~16.1.7~~6.1.7 There are no costs regarding the provision of this Service.

~~16.2~~6.2 *MANAGING PRINCIPLES*

The CDSClear Portfolio Margin Calculator (PMC) allows Users of LCH.~~Clearnet's~~Clearnet CDSClear service to compute the margin requirements for a portfolio of CDS Indices and Single Names. The main capabilities are:

- Pre-trade estimation (for speed)
- Post-trade reconciliation (for accuracy)

Overnight all products are unit-priced using scenario data from the most recent end-of-day production margin run. Intraday this is used to allow PMC to calculate the margins for the portfolio quickly.

The portfolio selected in the PMC can be any of the following:

- the existing portfolio containing the current stock of trades;
- a synthetic portfolio containing new trades;
- a combination of current and new trades

The PMC allows new trades to be uploaded from a CSV file and to be entered manually.

The following browsers are supported:

- IE 7, 8, 9

Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 0,76 cm
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm
Mis en forme : Retrait : Gauche : 1,9 cm
Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm
Mis en forme : Retrait : Gauche : 1,14 cm
Mis en forme ...
Mis en forme : Retrait : Gauche : 1,14 cm
Mis en forme ...
Mis en forme : Retrait : Gauche : 1,14 cm
Mis en forme ...
Mis en forme : Retrait : Gauche : 1,14 cm
Mis en forme ...
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme ...
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme : Justifié, Retrait : Gauche : 0,63 cm
Mis en forme ...
Mis en forme : Justifié, Retrait : Gauche : 0,63 cm
Mis en forme ...
Mis en forme : Justifié, Retrait : Gauche : 0,63 cm
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme ...

Appendix 3

- Firefox 19
- Chrome 15, 25
- Safari 5.1.7

Mis en forme : Retrait : Gauche : 0,63 cm

Appendix 3

~~17~~ APPENDIX 7: DESCRIPTION OF THE CDSCLEAR REPORTING APPLICATION

~~17.1~~7.1 *GENERAL PRINCIPLES*

~~17.1.1~~7.1.1 The CDSClear Reporting application is a User Interface which allows Users of LCH.Clearnet CDSClear service to gain access to a full suite of downloadable report files.

~~17.1.2~~7.1.2 Users have the possibility to choose the family, the format and the date of reports they are interested in as set out in section 6.3 Annex 2 "CDSClear Clearing Data to be accessed via LCH.Clearnet Portal".

~~17.1.3~~7.1.3 The CDSClear Reporting application does not allow Users to automate the report and therefore is not fit for FTP usage.

~~17.2~~7.2 *MANAGING PRINCIPLES*

~~17.2.1~~7.2.1 The CDSClear Reporting application sits with the LCH.Clearnet Portal (more information in Appendix 11). Access to the LCH.Clearnet Portal is provided by LCH.CLEARNET to Users of LCH.Clearnet CDSClear ~~Users~~service over secured Internet.

~~17.2.2~~7.2.2 The Internet access to the CDSClear Reporting application is managed via the LCH.Clearnet Portal Access process. The access to the CDSClear Reporting application requires a specific User request.

~~17.2.3~~7.2.3 The Users shall strictly comply with the terms of use of the LCH.Clearnet Portal security policy, detailed in Schedule 1 of this Agreement and the associated Documentation.

~~17.2.4~~7.2.4 Via the CDSClear Reporting application, LCH.CLEARNET provides the ~~CDSClear~~ Users of LCH.Clearnet CDSClear service with the suite of report files (Product, Trades, Risks, Margin & Collateral and Event report families) as set out in section 6.3 Annex 2 "CDSClear Clearing Data to be accessed via LCH.Clearnet Portal".

~~17.2.5~~7.2.5 Any anomaly encountered regarding the proper use of the CDSClear Reporting application must be raised to LCH.CLEARNET Customer Technical Helpdesk (CTH) in compliance with the terms set out in Schedule 3 of this Agreement.

~~17.2.6~~7.2.6 Any changes requested by the Users to LCH.CLEARNET regarding the CDSClear Reporting application shall be notified by the Users to LCH.CLEARNET by contacting the appropriate Super User, who shall then complete the appropriate Request Form available from LCH.CLEARNET.

~~17.2.7~~7.2.7 There are no costs regarding the provision of this Service.

Mis en forme : Justifié, Retrait : Gauche : 0,89 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 0,76 cm
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm
Mis en forme : Retrait : Gauche : 1,14 cm
Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme ...
Mis en forme ...
Mis en forme ...
Mis en forme : Anglais (Royaume-Uni)
Mis en forme ...
Mis en forme ...
Mis en forme ...
Mis en forme ...
Mis en forme ...
Mis en forme ...
Mis en forme ...
Mis en forme : Anglais (Royaume-Uni)
Mis en forme ...
Mis en forme ...
Mis en forme : Anglais (Royaume-Uni)
Mis en forme ...
Mis en forme ...
Mis en forme ...
Mis en forme ...
Mis en forme ...

Appendix 3

~~17.3~~7.3 ANNEX 2: CDSClear Clearing data to be accessed via LCH.Clearnet Portal

CDSCLEAR FILES	PRODUCTION	TEST
REPORTING		
Product Management reports	☒	☒
Trade Management reports	☒	☒
Risk Management reports	☒	☒
Collateral & Margin Management reports	☒	☒
Event Management reports	☒	☒
Trade Management		
Bilateral Trades Management User Interface	☒	☒
Cleared Trades Management User Interface	☒	☒
Extract of the data in .csv format	☒	☒
Compression Management		
Automatic Compression Configuration	☒	☒
Adhoc Compression File	☒	☒
Backloading		
Weekly Backloading Clearing Eligibility Report Management	☒	☒
Portfolio Margin Calculator (PMC)		
Users of the PMC tool will gain access to their permissioned CDSClear Clearing Member trade portfolio, in order for them to run margin simulations against it.	☒	☒

Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Appendix 3

~~18~~8 APPENDIX 8: DESCRIPTION OF THE CDSCLEAR TRADE MANAGEMENT APPLICATION

~~18.1~~8.1 *GENERAL PRINCIPLES*

~~18.1.1~~8.1.1 The CDSClear Trade Management application is a User Interface which allows Users of LCH.Clearnet CDSClear service to gain access to real time information on their trade portfolios (bilateral and cleared trades).

~~18.1.2~~8.1.2 The CDSClear Trade Management application allows the available data to be filtered using specific criteria.

~~18.1.3~~8.1.3 The CDSClear Trade Management application allows Users to extract data if the number of lines to be displayed on the screens is too important. The format of the extracted file is .csv format.

~~18.1.4~~8.1.4 The Reporting application does not allow Users to automate the data and therefore is not fit for FTP usage.

~~18.2~~8.2 *MANAGING PRINCIPLES*

~~18.2.1~~8.2.1 The CDSClear Trade Management application sits with the LCH.Clearnet Portal (more information is available in Appendix 11). Access to the LCH.Clearnet Portal is provided by LCH.CLEARNET to Users of LCH.Clearnet CDSClear ~~Users~~service over secured Internet.

~~18.2.2~~8.2.2 The Internet access to the CDSClear Trade Management application is managed via the Portal Access process. The access to the CDSClear Trade Management application requires a specific User request.

~~18.2.3~~8.2.3 The Users shall strictly comply with the terms of use of the LCH.Clearnet Portal security policy, detailed in Schedule 1 of this Agreement and the associated Documentation.

~~18.2.4~~8.2.4 Via the CDSClear Trade Management application, LCH.CLEARNET provides the ~~CDSClear~~ Users of LCH.Clearnet CDSClear service with real time information on their trade portfolios (bilateral and cleared trades) and the possibility to extract data through .csv file download as set out in section 6.3 Annex 2 “CDSClear Clearing Data to be accessed via LCH.Clearnet Portal”.

~~18.2.5~~8.2.5 Any anomaly encountered regarding the proper use of the CDSClear Trade Management application must be raised to LCH.CLEARNET Customer Technical Helpdesk (CTH) in compliance with the terms set out in Schedule 3 of this Agreement.

~~18.2.6~~8.2.6 Any changes requested by the Users from LCH.CLEARNET regarding the CDSClear Trade Management application shall be notified by the Users to LCH.CLEARNET by contacting the appropriate Super User, who shall then complete the appropriate Request Form available from LCH.CLEARNET.

~~18.2.7~~8.2.7 There are no costs regarding the provision of this Service.

Mis en forme : Retrait : Gauche : 0,89 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 0,76 cm

Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 1,14 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Retrait : Gauche : 1,14 cm

Mis en forme ...

Mis en forme ...

Mis en forme ...

Mis en forme : Anglais (Royaume-Uni)

Mis en forme ...

Mis en forme ...

Mis en forme ...

Mis en forme ...

Mis en forme ...

Mis en forme ...

Mis en forme ...

Mis en forme ...

Mis en forme : Anglais (Royaume-Uni)

Mis en forme ...

Mis en forme ...

Mis en forme ...

Appendix 3

~~18.38.3~~ ANNEX 2: CDSClear Clearing data to be accessed via LCH.Clearnet Portal

CDSCLEAR FILES	PRODUCTION	TEST
REPORTING		
Product Management reports	☒	☒
Trade Management reports	☒	☒
Risk Management reports	☒	☒
Collateral & Margin Management reports	☒	☒
Event Management reports	☒	☒
Trade Management		
Bilateral Trades Management User Interface	☒	☒
Cleared Trades Management User Interface	☒	☒
Extract of the data in .csv format	☒	☒
Compression Management		
Automatic Compression Configuration	☒	☒
Adhoc Compression File	☒	☒
Backloading		
Weekly Backloading Clearing Eligibility Report Management	☒	☒
Portfolio Margin Calculator (PMC)		
Users of the PMC tool will gain access to their permissioned CDSClear Clearing Member trade portfolio, in order for them to run margin simulations against it.	☒	☒

Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Appendix 3

~~19~~ APPENDIX 9: DESCRIPTION OF THE CDSCLEAR BACKLOADING APPLICATION

~~19.19.1~~ *GENERAL PRINCIPLES*

~~19.1.1~~9.1.1 The CDSClear Backloading application is a User Interface which allows Users of LCH.Clearnet CDSClear service to have the ability to select and upload trades for clearing for the Weekly Backloading cycle.

~~19.1.2~~9.1.2 To proceed with the above described process, Users need to upload a .csv file named Result Clearing Eligibility Report.

~~19.1.3~~9.1.3 The CDSClear Reporting application does not allow Users to automate the data and therefore is not fit for FTP usage.

~~19.29.2~~ *MANAGING PRINCIPLES*

~~19.2.1~~9.2.1 The CDSClear Backloading application sits with the LCH.Clearnet Portal (more information is available in Appendix 11). Access to the Portal is provided by LCH.CLEARNET to Users of LCH.Clearnet CDSClear ~~Users~~service over secured Internet.

~~19.2.2~~9.2.2 The Internet access to the CDSClear Backloading application is managed via the LCH.Clearnet Portal Access process. The access to the CDSClear Backloading application requires a specific User request.

~~19.2.3~~9.2.3 The Users shall strictly comply with the terms of use of the LCH.Clearnet Portal security policy, detailed in Schedule 1 of this Agreement and the associated Documentation.

~~19.2.4~~9.2.4 Via the CDSClear Backloading application, LCH.CLEARNET provides the ~~CDSClear~~ Users of LCH.Clearnet CDSClear service with the ability to select and upload trades for clearing via the weekly backloading cycle using the CER Result File as set out in section 6.3 Annex 2 “CDSClear Clearing Data to be accessed via LCH.Clearnet Portal”.

~~19.2.5~~9.2.5 Any anomaly encountered regarding the proper use of the Backloading application must be raised to LCH.CLEARNET Customer Technical Helpdesk (CTH) in compliance with the terms set out in Schedule 3 of this Agreement.

~~19.2.6~~9.2.6 Any changes requested by the Users from LCH.CLEARNET regarding the CDSClear Backloading application shall be notified by the Users to LCH.CLEARNET by contacting the appropriate Super User, who shall then complete the appropriate Request Form available from LCH.CLEARNET.

~~19.2.7~~9.2.7 There are no costs regarding the provision of this Service.

Mis en forme : Retrait : Gauche : 0,89 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 0,76 cm

Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 1,14 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Retrait : Gauche : 1,14 cm

Mis en forme ...

Mis en forme : Retrait : Gauche : 1,9 cm

Mis en forme ...

Mis en forme : Anglais (Royaume-Uni)

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme ...

Mis en forme : Retrait : Gauche : 1,14 cm

Mis en forme ...

Mis en forme : Retrait : Gauche : 1,14 cm

Mis en forme ...

Mis en forme : Retrait : Gauche : 1,14 cm

Mis en forme ...

Mis en forme : Retrait : Gauche : 1,14 cm

Mis en forme ...

Mis en forme : Retrait : Gauche : 0,63 cm

Appendix 3

~~19.3~~9.3 ANNEX 2: CDSClear Clearing data to be accessed via LCH.Clearnet Portal

CDSCLEAR FILES	PRODUCTION	TEST
REPORTING		
Product Management reports	☒	☒
Trade Management reports	☒	☒
Risk Management reports	☒	☒
Collateral & Margin Management reports	☒	☒
Event Management reports	☒	☒
Trade Management		
Bilateral Trades Management User Interface	☒	☒
Cleared Trades Management User Interface	☒	☒
Extract of the data in .csv format	☒	☒
Compression Management		
Automatic Compression Configuration	☒	☒
Adhoc Compression File	☒	☒
Backloading		
Weekly Backloading Clearing Eligibility Report Management	☒	☒
Portfolio Margin Calculator (PMC)		
Users of the PMC tool will gain access to their permissioned CDSClear Clearing Member trade portfolio, in order for them to run margin simulations against it.	☒	☒

Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Appendix 3

~~20~~10 APPENDIX 10: DESCRIPTION OF THE CDSCLEAR COMPRESSION APPLICATION

~~20.1~~10.1 *GENERAL PRINCIPLES*

~~20.1.1~~10.1.1 The CDSClear Compression application is a User Interface which allows Users of LCH.Clearnet CDSClear service to configure their compression settings on their portfolios. Users have several options of compression frequency (daily or weekly) and the possibility to compress their trades at deskID level.

~~20.1.2~~10.1.2 The CDSClear Compression application also allows Users to upload a .csv file for ad-hoc compression.

~~20.1.3~~10.1.3 The ~~Reporting~~CDSClear Compression application does not allow Users to automate the data and therefore is not fit for FTP usage.

~~20.2~~10.2 *MANAGING PRINCIPLES*

~~20.2.1~~10.2.1 The ~~Backloading~~CDSClear Compression application sits with the LCH.Clearnet Portal (more information in Appendix 11). Access to the LCH.Clearnet Portal is provided by LCH.CLEARNET to ~~CDSClear~~ Users of LCH.Clearnet CDSClear service over secured Internet.

~~20.2.2~~10.2.2 The Internet access to the ~~Backloading~~CDSClear Compression application is managed via the LCH.Clearnet Portal Access process. The access to the ~~Backloadingapplication~~CDSClear Compression application requires a specific User request.

~~20.2.3~~10.2.3 The Users shall strictly comply with the terms of use of the LCH.Clearnet Portal security policy, detailed in Schedule 1 of this Agreement and the associated Documentation.

~~20.2.4~~10.2.4 Via the CDSClear Compression application, LCH.CLEARNET provides the ~~CDSClear~~ Users of LCH.Clearnet CDSClear service with the ability to configure their compression settings and to upload ad-hoc compression files as set out in section 6.3 Annex 2 “CDSClear Clearing Data to be accessed via LCH.Clearnet Portal”.

~~20.2.5~~10.2.5 Any anomaly encountered regarding the proper use of the ~~Trade Management application~~CDSClear Compressionapplication must be raised to LCH.CLEARNET Customer Technical Helpdesk (CTH) in compliance with the terms set out in Schedule 3 of this Agreement.

~~20.2.6~~10.2.6 Any changes requested by the Users from LCH.CLEARNET regarding the Trade ~~Management~~CDSClear Compression application shall be notified by the Users to LCH.CLEARNET by contacting the appropriate Super User, who shall then complete the appropriate Request Form available from LCH.CLEARNET.

~~20.2.7~~10.2.7 There are no costs regarding the provision of this Service.

Mis en forme : Retrait : Gauche : 0,89 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 0,76 cm

Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 1,14 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Retrait : Gauche : 1,14 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 1,9 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme ...

Mis en forme : Retrait : Gauche : 1,14 cm

Mis en forme ...

Mis en forme : Retrait : Gauche : 1,14 cm

Mis en forme ...

Mis en forme : Retrait : Gauche : 1,14 cm

Mis en forme ...

Mis en forme : Retrait : Gauche : 1,14 cm

Mis en forme ...

Mis en forme : Retrait : Gauche : 0,63 cm

Appendix 3

~~20.3~~10.3 ANNEX 2: CDSClear Clearing data to be accessed via LCH.Clearnet Portal

CDSCLEAR FILES	PRODUCTION	TEST
REPORTING		
Product Management reports	☒	☒
Trade Management reports	☒	☒
Risk Management reports	☒	☒
Collateral & Margin Management reports	☒	☒
Event Management reports	☒	☒
Trade Management		
Bilateral Trades Management User Interface	☒	☒
Cleared Trades Management User Interface	☒	☒
Extract of the data in .csv format	☒	☒
Compression Management		
Automatic Compression Configuration	☒	☒
Adhoc Compression File	☒	☒
Backloading		
Weekly Backloading Clearing Eligibility Report Management	☒	☒
Portfolio Margin Calculator (PMC)		
Users of the PMC tool will gain access to their permissioned CDSClear Clearing Member trade portfolio, in order for them to run margin simulations against it.	☒	☒

Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 0 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Appendix 3

~~21~~11 APPENDIX 11: DESCRIPTION OF THE LCH.CLEARNET PORTAL

~~21.1~~11.1 GENERAL PRINCIPLES

~~21.1.1~~11.1.1 Portal is a single sign-on solution for various LCH.CLEARNET applications.

~~21.1.2~~11.1.2 Once logged onto the LCH.Clearnet Portal, Users will have access to a set of parameterised applications without logging in again.

~~21.1.3~~11.1.3 The available set of applications is defined at User level - based on permissions applied to that user.

~~21.2~~11.2 MANAGING PRINCIPLES

The managing principles for the LCH.Clearnet Portal access are detailed hereafter:

~~21.2.1~~11.2.1 In order to be granted access to the LCH.Clearnet Portal, the Users shall request LCH.CLEARNET to provide the appropriate Request Form. Once this form is duly completed and signed by the Users, LCH.CLEARNET takes the necessary actions to give the Users LCH.Clearnet Portal access in coordination with Portal team.

~~21.2.2~~11.2.2 To be granted access to the LCH.Clearnet Portal is typically done via the Super User facility, excluding CMS ONLY which is done via an online request form directly available to members upon acceding to the LCH.Clearnet Portal Link.

~~21.2.3~~11.2.3 For all applications (except CMS), users gain access to portal via the Super User facility, which is a delegated responsibility given to 1 or 2 people within that User institution for each line of business and possibly for each application.

~~21.2.4~~11.2.4 In order for a Clearing Member to have access as a Super User, such Clearing Member needs to request the appropriate form from LCH.Clearnet, have it signed by an authorised signatory for that bank and then return it to LCH.Clearnet. Once returned, LCH.Clearnet creates this User as a Super User with delegated authority to create access for others within their own institution.

~~21.2.5~~11.2.5 The Users shall comply with the instructions provided by LCH.CLEARNET in the relevant documentation in order to activate their login.

~~21.2.6~~11.2.6 The following events shall be immediately communicated to LCH.CLEARNET in order to update Users' accesses:

~~7)~~• leavers (eg. resignation, dismissal, any cause of leaving)

~~8)~~• change of function

~~21.2.7~~11.2.7 Inactivate accounts: note that the LCH.Clearnet Portal Security policy states that all accounts that are not used for a 3 month period will automatically become inactive. In order for the user to start using the account again, they will need to contact LCH.Clearnet for re-activation. If the period of inactivity continues for up to 6 months, accounts will then be automatically deleted. This is a measure that will be taken to as strictly as possible, for security to mitigate the possibility of any breaches.

Mis en forme : Retrait : Gauche : 0,89 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 0,76 cm

Mis en forme : Retrait : Gauche : 2,03 cm

Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 1,14 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme ...

Mis en forme : Retrait : Gauche : 1,14 cm

Mis en forme ...

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme ...

Mis en forme : Retrait : Gauche : 1,14 cm

Mis en forme ...

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme ...

Mis en forme ...

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme ...

Mis en forme : Retrait : Gauche : 0,63 cm

Appendix 3

~~22~~12 APPENDIX 12: DESCRIPTION OF WEB EGCP

~~22.1~~12.1 *GENERAL PRINCIPLES*

~~22.1.1~~12.1.1 Web EGCP is an electronic Clearing Access Solution provided by LCH.CLEARNET for its Users trading on the €GCPlus market cleared by LCH.CLEARNET.

~~22.1.2~~12.1.2 Web EGCP grants Users secured access to view and download the data set out in Annex 2 of this Appendix.

~~22.2~~12.2 *MANAGING PRINCIPLES*

~~22.2.1~~12.2.1 The access to the Web EGCP is delivered by LCH.CLEARNET, after the Users have duly filled in and signed the LCH.CLEARNET adequate Request Form

~~22.2.2~~12.2.2 This Request Form shall be duly completed and signed by the Users and sent by registered letter to the appropriate LCH.CLEARNET interlocutor as set out on the Request Form.

~~22.2.3~~12.2.3 The access to the Web EGCP is managed via a Secure Access Card. The Users shall strictly comply with the terms of use of the Secure Access Card as those terms are set out in clause 2.2 of this appendix, security measures set out in Schedule 1 of this Agreement and the associated Documentation.

~~22.2.4~~12.2.4 The access to the Web EGCP can also be managed via the implementation of a push or pull solution (hereafter "Push/Pull Solution"), on request of the Users. Either the Users connect to the Appropriate Network and pull the Web EGCP files onto its information system; or LCH.CLEARNET pushes the Web EGCP files on to the Clearing Member's information system via internet.

~~22.2.5~~12.2.5 LCH.CLEARNET offers to its Users two technical solutions to get access to the Push / Pull Solution:

- either a PGP solution (encrypted), or
- a public solution (non encrypted solution).

The choice between these two solutions remains under the sole responsibility of the Users. Each User declares that he has the accurate knowledge to assess the consequences each solution may generate. In this context, the Users acknowledge and agree that LCH.CLEARNET would not suffer any liability regarding the consequences associated with the choice described above and notably where the Users opt for the public solution.

Further to clause 13 of the Access Agreement and notwithstanding anything to the contrary, in no circumstances whatsoever will LCH.CLEARNET be liable for any direct or indirect loss or damage including without limitation, loss of data or loss of profits arising out of, or in connection with, the use of the public solution. Any reliance the User places on information received through the public solution is therefore at its own risk.

Mis en forme : Retrait : Gauche : 0,89 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 0,76 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme ...

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme ...

Mis en forme : Retrait : Gauche : 1,89 cm

Mis en forme ...

Mis en forme ...

Mis en forme : Retrait : Gauche : 1,9 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,88 cm

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Appendix 3

~~1.1.2.~~12.2.6 Via the Web EGCP, LCH.CLEARNET provides the Users with the appropriate clearing data (files) as set out in Annex 2 "Clearing Data to be accessed via Web EGCP ".

~~22.2.6~~12.2.7 The following events shall be immediately communicated to LCH.CLEARNET Account Managers by the Users Web €GCPlus administrator (MSA) in order to update the Users' accesses to the Web EGCP :

~~10)~~• leavers (eg.resignation, dismissal, any cause of leaving);
~~11)~~• change of function;
~~12)~~• re-assignation of Secure Access Card;
~~13)~~• loss of Secure Access Card or activation of Secure Access Card following the synchronisation or loss of PIN code.

~~22.2.7~~12.2.8 Any Anomaly encountered regarding the proper use of the Web EGCP must be raised to LCH.CLEARNET Customer Technical Helpdesk (CTH) in compliance with the terms set out in Schedule 3 of this Agreement.

~~22.2.8~~12.2.9 Any Changes required by the Users to LCH.CLEARNET regarding the Web EGCP shall be notified by the Users to LCH. CLEARNET by filling in the adequate Request Form "Web EGCP Change Request Form" attached in Annex 1 of this Appendix.

~~22.3~~12.3 ANNEX 1 : Secure Access Card Management

~~22.4~~12.4 General Principles

~~22.4.1~~12.4.1 A token, hereafter referred as "Secure Access Card" aims at delivering to the Users a secured electronic access to the Web EGCP Clearing Access Solutions.

~~22.4.2~~12.4.2 The "Secure Access Card" is automatically provided by LCH. CLEARNET as soon as the Users request to be granted access to Web EGCP.

~~22.5~~12.5 Managing principles

~~22.5.1~~12.5.1 The Secure Access Card enables access to the Web EGCP production interface.

~~22.5.2~~12.5.2 The Secure Access Card is provided to the Users when they issue a request to LCH.CLEARNET CTH in order to be granted access to the Web EGCP platform via Internet.

~~22.5.3~~12.5.3 The Users may also wish to be granted access to the Web EGCP files via a "push or pull" solution, which consists in granting access to EGCP files via FTP network.

~~22.5.4~~12.5.4 The Users shall specify in the Request Form which Clearing Access Solution they require and also give details on the Users:

~~14)~~• Names
~~15)~~• Address (site, country)
~~16)~~• E-mail address
~~17)~~• Phone number
~~18)~~• Fax number

~~22.5.5~~12.5.5 LCH.CLEARNET CTH is in charge of providing the Users with the following relevant and sufficient information to have access to the Web EGCP production interface:

~~19)~~• Pin code
~~20)~~• Password

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Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

Mis en forme : Retrait : Gauche : 1,9 cm, Hiérarchisation + Niveau : 1 + Style de numérotation : Puce + Alignement : 1,27 cm + Tabulation après : 1,9 cm + Retrait : 1,9 cm, Taquets de tabulation : 2,54 cm, Tabulation de liste + Pas à 1,9 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm

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21)• Instructions for use.

22.5.612.5.6 The Users shall comply with the instructions provided by LCH.CLEARNET in the relevant documentation.

22.5.712.5.7 Secure Access Cards operate for a limited period of time (3 years in average). It will therefore be replaced at LCH.CLEARNET initiative in due course.

22.5.812.5.8 Any Anomaly or problem encountered by the Users regarding the Web EGCP access via the Secure Access Card shall be raised to LCH.CLEARNET CTH.

22.5.912.5.9 The costs regarding the Web EGCP Clearing Access Solution are the ones set out in the effective LCH.CLEARNET fee grid.

22.612.6 *ANNEX 2: Clearing data to be accessed via Web EGCP*

22.6.112.6.1 The Web EGCP solution gives access to the Users to the following data:

v.▪ in real-time :
  1.• daily operations (validated and refused) recorded by LCH.CLEARNET during the day
vi.▪ at the end of day :
  -recap of all trades registered during the day
  -report on Net Position Exposure calculation (also updated once intra day)
vii.▪ 08.00 next morning (Paris time) :
  1.• financial report (also updated for intraday position)
viii.▪ monthly :
  1.• invoicing details

22.6.212.6.2 Hereunder is the list of files provided via the Web EGCP Clearing Access Solution:

Report Name	Technical Name	Production Description	Test Description
Real time trade report (for €GCPlus)	CBPTRAD	xxxPRYYYYMMDDCBPTRAD_HHMM.NET	xxxTSYYYYMMDDCBPTRAD_HHMM.NE
Regularisation (for €GCPlus)	CBPREGU	xxxPRYYYYMMDDCBPREGU.TXT	xxxTSYYYYMMDDCBPREGU.TXT
Trades of the day (for €GCPlus)	CBPDTRD	xxxPRYYYYMMDDCBPDTRD.TXT	xxxTSYYYYMMDDCBPDTRD.TXT
Forward Repos (for €GCPlus)	CBPFORW	xxxPRYYYYMMDDCBPFORW.TXT	xxxTSYYYYMMDDCBPFORW.TXT
Detail of Net Instructions (same day)	CBPNPE1	xxxPRYYYYMMDDCBPNPE1.TXT	xxxTSYYYYMMDDCBPNPE1.TXT
Detail of Net Instructions (tomorrow)	CBPNPE2	xxxPRYYYYMMDDCBPNPE2.TXT	xxxTSYYYYMMDDCBPNPE2.TXT
Euro Financial Statement	CBPSFEU	xxxPRYYYYMMDDCBPSFEU.TXT	xxxTSYYYYMMDDCBPSFEU.TXT
Intra-day Euro Financial Statement	CBPSFE1	xxxPRYYYYMMDDCBPSFE1.TXT	xxxTSYYYYMMDDCBPSFE1.TXT
Settlement related costs	CBPNETT	xxxPRYYYYMMDDCBPNETT.TXT	xxxTSYYYYMMDDCBPNETT.TXT

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Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm
Mis en forme : Retrait : Gauche : 2,03 cm
Mis en forme : Retrait : Gauche : 0,63 cm, Taquets de tabulation : 1,65 cm, Tabulation de liste + Pas à 1,02 cm
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme : Retrait : Gauche : 1,14 cm, Taquets de tabulation : 2,41 cm, Tabulation de liste + Pas à 1,27 cm
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme : Retrait : Gauche : 3,17 cm, Avec puces + Niveau : 3 + Alignement : 2,54 cm + Tabulation après : 3,17 cm + Retrait : 3,17 cm, Pas de paragraphes solidaires, Taquets de tabulation : 3,81 cm, Tabulation de liste + Pas à 0 cm + 0,89 cm + 3,17 cm
Mis en forme : Retrait : Gauche : 5,08 cm
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme : Retrait : Gauche : 3,17 cm, Avec puces + Niveau : 3 + Alignement : 2,54 cm + Tabulation après : 3,17 cm + Retrait : 3,17 cm, Pas de paragraphes solidaires, Taquets de tabulation : 3,81 cm, Tabulation de liste + Pas à 0 cm + 0,89 cm + 3,17 cm
Mis en forme : Retrait : Gauche : 0,63 cm
Mis en forme ...

Appendix 3

Fees amounts	CBPREPO	xxxPRYYYYMMDDCBPREPO.TXT	xxxTSYYYYMMDDCBPREPO.TXT
Intra Day Market data	CBPMKDTITD	xxxPRYYYYMMDDCBPMKDTITD.TXT	xxxTSYYYYMMDDCBPMKDTITD.TXT
Market data	CBPMKDTRTH	xxxPRYYYYMMDDCBPMKDTRTH.TXT	xxxTSYYYYMMDDCBPMKDTRTH.TXT
Intra Day Risk Report	CBPRISKITD	xxxPRYYYYMMDDCBPRISKITD.TXT	xxxTSYYYYMMDDCBPRISKITD.TXT
Risk Report	CBPRISKRTH	xxxPRYYYYMMDDCBPRISKRTH.TXT	xxxTSYYYYMMDDCBPRISKRTH.TXT

Mis en forme : Retrait : Gauche : 0,63 cm

Mis en forme : Retrait : Gauche : 1,9 cm

Mis en forme : Retrait : Gauche : 0,63 cm

Appendix 3

13 APPENDIX 13: DESCRIPTION OF THE CDSCLEAR REPORTING SFTP SOLUTION

13.1 GENERAL PRINCIPLES

The CDSClear Reporting SFTP solution is a non-browser based, Secure FTP (File Transfer Protocol) interface used by Users of the LCH.Clearnet CDSClear service for the scripted, bulk retrieval of reports on a scheduled basis. Users connect on a frequent, automatic schedule and retrieve reports, often across multiple business line, in bulk - for later processing.
This is a non-user interactive interface.

Access to the CDSClear Reporting SFTP solution is made through Internet or BT Radianz connection.

13.2 COMPOSITION OF THE CDSCLEAR REPORTING SFTP SOLUTION

The CDSClear Reporting SFTP solution supplies the Users of the LCH.Clearnet CDSClear service with a Secure FTP service by restricting accounts by IP addresses enabling the management of incoming and outgoing files flows.

The CDSClear Reporting SFTP solution handles the certification and storage of data interchanged between tUsers and LCH.CLEARNET.

13.3 MANAGING PRINCIPLES

13.3.1 The CDSClear Reporting SFTP solution has been built using the LCH.Clearnet Portal security model.

13.3.2 Whenever Users require to be given access to the CDSClear Reporting SFTP Solution, the appropriate Request Form, available from the LCH.Clearnet Portal, shall be duly completed and signed by the Users and sent by registered letter to the appropriate LCH.CLEARNET interlocutor as set out on the Request Form.

13.3.3 Any Anomaly encountered regarding the proper use of the CDSClear Reporting SFTP solution must be raised to LCH.CLEARNET Customer Technical Helpdesk (CTH) in compliance with the terms set out in Schedule 3 of this Agreement.

13.3.4 Any changes requested by the Users from LCH.CLEARNET regarding the CDSClear Reporting SFTP solution shall be notified by the Users to LCH.CLEARNET by contacting the appropriate Super User, who would then complete the appropriate Request Form available from LCH.CLEARNET.

13.3.5 There are no costs regarding the provision of this Service.

Appendix 3

14 APPENDIX 14: DESCRIPTION OF THE CDSCLEAR REPORTING APPLICATION PROGRAMMING INTERFACE

14.1 GENERAL PRINCIPLES

The CDSClear Reporting API solution provides a programmatic interface where Users of the LCH.Clearnet CDSClear service can use scripts to access and download individual reports.

Access to the CDSClear Reporting API solution is made through Internet.

14.2 COMPOSITION OF THE CDSCLEAR REPORTING API SOLUTION

CDSClear Reporting API solution supplies the Users with the ability to run a script in order to retrieve reports on an ad-hoc or small-scale basis – the new API interface provides a secure mechanism in which to do so.
Members need to register for a new Portal API account and password.

The CDSClear Reporting API solution handles the certification and storage of data interchanged between the Users and LCH.CLEARNET.

14.3 MANAGING PRINCIPLES

14.3.1 The CDSClear Reporting API solution has been built using the LCH.Clearnet Portal security model.

14.3.2 Whenever Users require to be given access to the CDSClear Reporting API Solution, the appropriate Request Form, available from the LCH.Clearnet Portal, shall be duly completed and signed by the Users and sent by registered letter to the appropriate LCH.CLEARNET interlocutor as set out on the Request Form.

14.3.3 Any Anomaly encountered regarding the proper use of the CDSClear Reporting API solution must be raised to LCH.CLEARNET Customer Technical Helpdesk (CTH) in compliance with the terms set out in Schedule 3 of this Agreement.

14.3.4 Any Changes required by the Users to LCH.CLEARNET regarding the CDSClear Reporting API solution shall be notified by the Users to LCH.CLEARNET by contacting the appropriate Super User, who would then complete the appropriate Request Form available from LCH.CLEARNET.

14.3.5 There are no costs regarding the provision of this Service.

Appendix 3

15 APPENDIX 15: DESCRIPTION OF THE CDSCLEAR PORTFOLIO MARGIN CALCULATION APPLICATION PROGRAMMING INTERFACE

15.1 GENERAL PRINCIPLES

The CDSClear PMC API provides a programmatic interface where Users of the LCH.Clearnet CDSClear service can use scripts to access and download individual margin results.

Access to the CDSClear PMC API solution is made through Internet.

15.2 COMPOSITION OF THE CDSCLEAR PMC API

CDSClear PMC API solution supplies the Users with the ability to run a script in order to calculate margin on an ad-hoc or small-scale basis – the API interface provides a secure mechanism in which to do so.
Members need to register for a new Portal API account and password.

The CDSClear PMC API solution handles the certification and storage of data interchanged between the Users and LCH.CLEARNET.

15.3 MANAGING PRINCIPLES

15.3.1 The PMC API solution has been built using the LCH.Clearnet Portal security model.

15.3.2 Whenever Users require to be given access to the CDSClear PMC API, the appropriate Request Form, available from the LCH.Clearnet Portal, shall be duly completed and signed by the Users and sent by registered letter to the appropriate LCH.CLEARNET interlocutor as set out on the Request Form.

15.3.3 Any Anomaly encountered regarding the proper use of the CDSClear PMC API must be raised to LCH.CLEARNET Customer Technical Helpdesk (CTH) in compliance with the terms set out in Schedule 3 of this Agreement.

15.3.4 Any Changes required by the Users to LCH.CLEARNET regarding the CDSClear PMC API solution shall be notified by the Users to LCH.CLEARNET by contacting the appropriate Super User, who would then complete the appropriate Request Form available from LCH.CLEARNET.

15.3.5 There are no costs regarding the provision of this Service.

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