Member Notification

LCH SA: Treasury Reports Enhancements

Timelines update

22 September 2020

Dear LCH Clearing Members,

Following our previous announcement dated 26th June 2020, we would like to share with you the updated delivery date of the enhanced Treasury Reports files (CNMC / SFEU Cash Call documents).

This new set of Treasury files, with enhanced content and format, will be available **end of Q1 2021.** Through this initiative, LCH SA continues to improve its services to keep addressing its Members' needs.
You will find below an overview of the upgraded features as well as high-level implementation details and timeline.

Overview of changes/Gap Analysis:

Area	Before	After
Format (human readable)	.TXT (CNMC/SFEU)	Structured .TXT*
Format (machine readable)	.XML	.XML (unchanged)
Naming Convention	Not harmonised across services and not compliant with LCH Portal security model	Harmonised and Compliant with LCH Portal model (but yet to be defined)
Language	French/English	English only
Labels/Information breakdown	Not self-explanatory and not easy to walk through	Simplified, information broken down by sections
Occurrences and Frequency	- Reports generated even if empty or not relevant (timing and content) -Reports published multiple times where they could be aggregated	-Reduced number of daily reports** -Segregated set of reports (daily/monthly) -aggregated reports where relevant

Access Means	CDSClear: LCH Portal	CDSClear: unchanged
	SA EquityClear: e-CCW®, LCAP	SA EquityClear SA: LCH Portal (Web, sFTP, API)
	RepoClear SA: LCH Portal	RepoClear SA: LCH Portal (Web, sFTP)

*Composed by sections with Header and Body /Each section composed by tables / tables composed by columns (fix length with separator)

**Some reports will be decommissioned (e.g. AC0133 and AC0135), some will be merged and others will group the client collateral accounts of the same Clearing Broker/GCM (e.g AC0126).

Implementation and Timelines:

- Clearing Members will have a 4-month « parallel run » period to migrate to the new report format / content:
    - CDSClear: current and new sets of reports will be available on the LCH Portal
    - SA EquityClear: current version will remain on e-CCW® / LCAP and the new version will be available on the LCH portal (Web, API and sFTP)
    - RepoClear SA: current and new sets of reports will be available on the LCH Portal

- Technical target go-live date: **End of Q1 2021** (start of the parallel run)
    - Further communication will follow shortly to provide you with dates for detailed specifications and member testing.

Please contact your LCH Relationship Manager or LCH Collateral department for more information :
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