

Member Notification

LCH SA: Treasury Reports Redesign Project & Documentation Update

28 September 2021

Dear LCH SA Members,

Following the latest communication from 22 July, we would like to update you on the Treasury Reports Redesign Project release scope and timelines.

As a reminder, this project now includes the technical impact of the extension of collateral to non-euro securities and the new €STR rate replacing the EONIA rate. However please be aware that the business go-live dates for these are different

Release Scope

Clearing Members should expect two additional releases post go-live to allow LCH SA to deliver some fixes and enhancements

	Scope	PRODUCTION
Release 1	<ul style="list-style-type: none"> New XML reports 	30 July 21 - LIVE
Release 2	<ul style="list-style-type: none"> New structured TXT reports Technical changes for Non-euro Securities (XML and TXT) Technical changes for New €STR rate (XML and TXT) 	24 September 21 - LIVE
Release 3	<p>Bug fixes (Release Note is provided in the documentation pack 1.4)</p>	11 October 21
Release 4	<p>Enhancements and bug fixes (List will be provided in due time)</p>	November 21

Updated Timeline

	Member Test/EUA	PRODUCTION	Parallel Run	Decommissioning
Treasury Reports Redesign - New .xml	10 June	30 July 21 LIVE	4 months	End November 21
Treasury Reports Redesign - New Structured .txt	9 August	24 September 21 LIVE	3.5 months*	Mid December 21
Expanded Scope with Non-euro Securities** (110/126 only in both .xml and .txt)	9 August	24 September 21 LIVE	3.5 months* With changes only displayed in the new formats	Mid December 21
Expanded Scope with New €STER rate (126 only in both .xml and .txt)	Early October	First monthly report visible on 3 December	2 weeks	Mid December 21

*Due to the end of year freeze

**Business go-live subject to regulatory approvals (expected end-October)

Documentation

Clearing members can find the updated technical documentation (Documentation Pack 1.4) in the lch.com Secure Areas and in the LCH Portal Documents sections of each Service Line. Updates are highlighted in red in the documentation and an updated XSD is included in the pack.

Do not hesitate to contact your LCH Relationship Manager or the LCH SA Collateral Department for more information :

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