



Member Notification

RepoClear SA / €GCPlus – Members Treasury Reports Review

16 February 2018

Highlights

- Modification of the Treasury reports for clearing members active on several LCH SA business lines
- Testing period starting from **5 March to 19 April 2018**
- Launch date: **14 May 2018**

Action: Members are requested to be prepared for testing and go-live on the target date

Dear RepoClear Member,

Following our previous “RepoClear SA / €GCPlus – Members Treasury Reports Review” communication sent on 22 December 2017, ([click here](#)), LCH SA would like to remind Clearing Members about the implementation that will take place on treasury reports provided to members through the usual access means (Web OTC or Push/Pull connections).

- This change impacts clearing members acting on several LCH SA business lines namely “EquityClear & CommodityClear” on one side and “Repoclear” on the other.
- LCH SA will provide one Treasury report for “EquityClear & CommodityClear” and one for “Repoclear” instead of a unique treasury report as it is the case today. According to this split, the reports listed below will only display the information corresponding to each specific business line.

Please, find below the list of Treasury reports that will be split:

Report Code	Report Description
AC0101	INVOICING CASH CALL DOCUMENT (IN A GIVEN CURRENCY)
AC0102	CASH CALL DOCUMENT PER MARKET (IN A GIVEN CURRENCY)
AC0103	GLOBAL CASH CALL DOCUMENT (IN A GIVEN CURRENCY)
AC0104	DAILY ACCOUNTING REPORT
AC0105	MONTHLY ACCOUNTING REPORT
AC0106	INTERESTS MONTHLY REPORTS (IN A GIVEN CURRENCY)
AC0110	INITIAL FINANCIAL STATEMENT
AC0111	HISTORY OF WITHDRAWAL/DEPOSIT REQUESTS & BALANCE AFTER SETTLEMENT
AC0112	DETAILS OF REGULARISATION OF CASH FLOWS OPERATION
AC0113	NET PAYMENT POSITION PAYMENT
AC0126	INTEREST SCALE REPORT
AC0129	DETAIL REGARDING THE DEFAULT FUNDS CONTRIBUTION CALL
AC0131	NET PAYMENT POSITION DOCUMENT IN CURRENCY
AC0132	CASH DOCUMENT OF EXCEEDED PAYMENT LIMITS IN CURRENCY
AC0133	DETAIL REGARDING DF CONTRIBUTION CALL PER MARKET
AC0135	ALLOCATED LOSS REPORT

- The format of the Treasury reports in TXT file and XML formats remain unchanged but the content of the Treasury reports will be restricted to each related market. **Updated Treasury Reports XML Specifications can be sent to Members upon request.**
- Previous market code 012 (present in AC0104, AC0105, AC0106, AC0126 reports) will be replaced by two new market codes: 110 for “Repoclear” and 220 for “EquityClear & CommodityClear”.

Updated reports will be available:

- In testing environment from **5 March to 19 April 2018.**
- In production as from **14 May 2018.**

As a consequence of this reports’ enhancement, please note that:

- For members having “**excess cash**” lodged on their “**All Markets**” collateral account, LCH SA will reallocate it per market (Equity Clear or RepoClear collateral account). This will be done automatically if all “excess cash” is related to one market only, or on pro-rata basis if more than one market is being covered by this “excess cash” collateral,
- For members having **securities lodged on their “All markets” collateral account**, we require clearing members acting on Repoclear and EquityClear markets to allocate securities to a designated market.

This will have to be done by the member using the LCH CMS tool before April 27, 2018 afternoon (2 weeks prior to the launch date).

Please note that the “All Markets” option will not be available anymore on the CMS (Collateral Management System) interface as of 14 May 2018.

Should you have any questions or require a specific support, please do not hesitate to liaise with our LCH SA contacts listed below,

SA RepoClear: sa.repoclear@lch.com
Treasury Operations: Treasury.Ops.FR@lch.com

Kind regards,

lch.com

 @LCH_Clearing

sa.repoclear@lch.com
Phone + 33 (0)1 7037 2838

© 2018 LCH
