

## Member Notification

### LCH SA: Treasury Reports Redesign Expanded Scope and Updated Timeline

22 July 2021

Dear LCH SA Members,

Following the latest communication from 10 June, we would like to update you on the Treasury Reports Redesign Project which will incorporate new content related to the extended non-euro securities Collateral\* and the change in EUR benchmark rate.

#### Expanded Scope and production dates

- **24 September 2021:** Non-euro securities collateral extension\* ([LCH SA Bulletin - Collateral non-euro securities extension .pdf](#)). Changes related to this initiative will impact the AC0110 and AC0126 reports and will only be displayed in the new version of these reports (.xml and .txt).
  - If Members intend to use this service and automate one of these reports they have to move to the new version of the reports from 24 September in production.
  - If Members do not intend to use this service and have already moved to the new version of the Treasury reports in production, their STP will be impacted anyway and have to be ready from 24 September.
  - If Members do not intend to use this service and are yet to move on the new version of the Treasury reports in production, they can remain on the current version of the Treasury reports in production (parallel run), keep testing and move at a later stage.
  
- **1 December 2021:** Decommissioning of the EONIA which will be replaced by €STER ([LCH SA Bulletin - Change in EUR benchmark interest rate from EONIA to €STR .pdf](#)). Changes related to this initiative will impact the AC0126 reports and will be displayed in both the new and the old AC0126 reports.

\*Subject to regulatory approvals

## Updated Timeline

	Member Test/EUA	PRODUCTION	Parallel Run	Decommissioning
Treasury Reports Redesign - <b>New .xml</b>	On-going	30 July 21	4 months	End November 21
Treasury Reports Redesign - <b>New Structured .txt</b>	9 August	24 September 21	3.5 months*	Mid December 21
Expanded Scope with <b>Non-euro Securities</b> (110/126 only in both .xml and .txt)	9 August	24 September 21	3.5 months* but changes only displayed in the new version	Mid December 21
Expanded Scope with <b>New €STER rate</b> (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

## Documentation

Clearing members can find the updated technical documentation (Documentation Pack 1.3) 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 :

cdsclearbusinessdevrm@lch.com  
repoclearclientserviceSA@lch.com  
SAEquityClear@lch.com  
Treasury.ops.fr@lch.com

You have received this email because you are opted in to receive emails from LCH. For more information on how LCH uses your data, see our Privacy Policy.  
If you do not wish to receive emails from LCH please click here

---

lch.com

 @LCH\_Clearir

---

---

© 2021 LCH SA

---