

## Member Notification

# LCH SA: Treasury Reports Redesign Project & Documentation Update

25 October 2021

Dear LCH SA Members,

Following the latest communication from 28 September, 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"> <li>New XML reports</li> </ul>	30 July 21 - <b>LIVE</b>
Release 2	<ul style="list-style-type: none"> <li>New structured TXT reports</li> <li>Technical changes for Non-euro Securities (XML and TXT)</li> <li>Technical changes for New €STR rate (XML and TXT)</li> </ul>	24 September 21 - <b>LIVE</b>
Release 3	<p>Bug fixes</p> <p>(Release Note in the documentation pack 1.4)</p>	11 October 21 - <b>LIVE</b>
Release 4	<p>Enhancements and bug fixes</p> <p>(Release note in the documentation pack 1.5)</p>	29 October 21
Release 5	<p>Enhancements and bug fixes</p> <p>(Release note in the documentation pack 1.5)</p>	22 November 21
Release 6	<p>Enhancements and bug fixes</p> <p>(Release note in the documentation pack 1.5)</p>	Dec 21/Jan 22 (date TBC)

### Updated Timeline

The parallel run for .txt reports has been extended and aligned with the parallel run for .xml reports i.e. 17 December COB for all.

	Member Test/EUA	PRODUCTION	Parallel Run	Decommissioning
Treasury Reports Redesign - <b>New .xml</b>	10 June	30 July 21 <b>LIVE</b>	5.5 months	
Treasury Reports Redesign - <b>New Structured .txt</b>	9 August	24 September 21 <b>LIVE</b>	3 months*	

Expanded Scope with <b>Non-euro Securities</b> ** (110/126 only in both .xml and .txt)	9 August	24 September 21 <b>LIVE</b>	3 months* With changes only displayed in the new formats	17 December 21 COB*
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	

\*Due to the end of year freeze

\*\*Business go-live now expected on November 1<sup>st</sup> 2021 (official communication will follow shortly) subject to regulatory approvals.

### Documentation

Clearing members can find the updated technical documentation (Documentation Pack 1.5) as well as the release notes 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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