

## Member Notification

### LCH SA: Eligible Collateral extension to include Supranational and Agency bonds

10 October 2019

Dear Member,

We are pleased to announce the extension of eligible collateral to Supranational and Agency bonds\* as of **1 November 2019**, first step of a multi-stage collateral service enhancement programme that will impact LCH SA's ("LCH") clearing services. Alongside this eligible collateral extension, LCH will also be offering Pledge\* as of 1 Nov. 2019 and Triparty\* in Q1 2020 for RepoClear and EquityClear, dedicated communication will follow shortly.

#### Scope of eligible collateral and applicable fees

The list of eligible securities and applicable fee grid can be found on LCH's website [LCH SA Treasury Fees](#).

No change in the collateral posting mechanism via [CMS](#).  
Further eligible criteria will be set out in a Notice on the website.

#### Technical changes made to Member financial reports

LCH updated its financial reports (AC0106 & AC0126) as a result of this extension. These reports are published every **third business day of the month**. The updated specifications and sample files are available in the [secure area](#)

Members can test these updated reports both in terms of format and additional eligible securities, by sending collateral instructions by email to LCH's Collateral department from today until **23 October 2019**. These instructions must be sent by email to [treasury.test@lch.com](mailto:treasury.test@lch.com).

Test reports under the new format including the result of the above mentioned collateral instructions, will be generated on **5 November 2019** and available via the usual connectivity solutions for testing purposes.

Member testing is neither scripted nor mandatory, however, it is highly recommended that Members perform tests, as the above mentioned reports are impacted, whether Members are planning to post Supranational or Agency bonds as collateral or not.

The first reports under the new format will be delivered into production starting **4 December 2019**.

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

[cdsclearbusinessdevrm@lch.com](mailto:cdscclearbusinessdevrm@lch.com)

[repocleargroupsals@lch.com](mailto:repocleargroupsals@lch.com)

[saequityclear@lch.com](mailto:saequityclear@lch.com)

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