



Member Notification

## RepoClear SA / €GCPlus – Members Treasury Reports Review

22<sup>nd</sup> December 2017

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### Highlights

- Modification of the Treasury report for clearing members active on several LCH SA business lines
- Testing period starting from end of **March 2018**
- Launch date: **April 2018**

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

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### Dear RepoClear Member,

LCH SA is pleased to announce the implementation of enhancements on Treasury reports displayed by LCH SA on a daily basis via your usual access means (namely 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. The format of the Treasury reports in TXT file and XML formats remains unchanged but the content of the Treasury reports will be restricted to each related market.
- As from April 2018, Clearing members active on the 3 business lines will benefit from a Treasury Report for “Repoclear” and a Treasury Report for “EquityClear & CommodityClear”. 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 as from April 2018 in production:

<u>Report Code</u>	<u>Report Description :</u>
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

Updated reports will be available:

- ⇒ in testing environment as from **March 2018**.
- ⇒ in production as from **April 2018**.

A new communication providing detailed **Specifications** of the Treasury reports in XML format as well as testing plan will be issued at the end of January 2018.

Should you have any queries please do not hesitate to contact

- Membership Sales & Relationship Management [RepoClearGroupSales@lch.com](mailto:RepoClearGroupSales@lch.com)
- Treasury Operations [Treasury.Ops.FR@lch.com](mailto:Treasury.Ops.FR@lch.com)

Kind regards,

Membership Sales and Relationship Management, RepoClear

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