



## Member Notification

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

09 March 2018

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#### Highlights changes:

- Enrich RepoClear SA & €GCPlus reports with new trading venue information.
- Simplify the existing Trading Platforms codes displayed in trades and gross instructions' references.

**Action Required:** Members using the “Trading Platforms” code provided in the trades and gross instructions' references are requested to ensure:

- The impacts of this change, if any, are identified on their side,
  - Readiness for participation in testing and preparation for go-live on the target date
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#### Dear RepoClear Member,

LCH SA is pleased to remind members about the phased enhancements of reports accessible by members via Web OTC or Push/Pull connections.

In order to support the onboarding of new products and new trading venues, LCH SA aims to simplify existing trading venue references displayed in reports, and included in trade and gross settlement references sent to members. This change is being implemented in two steps:

- First step achieved on 27 November 2017: Include an additional trading venue code, namely Group Trading Platform code, on existing reports.

- Second step to be implemented on 25 June 2018: Replace the trading platform code in the trade & gross instruction references by the Group Trading Platform Id.

## 1 List of reports enriched with an additional reference for trading venue information

As a reminder since **27 November 2017**, the following reports have been enhanced in production to provide trading venue information by adding a 2 alpha-numeric characters in the existing fields listed below:

- Trade reports for RepoClear SA & €GCPlus
  - TRAD (2 layers) : in the field #36
  - DTRD (2 layers) : in the field #34
- Settlement reports for RepoClear SA
  - SDRD (lines OPE only) : in the field #26
  - DNET (lines OPE only) : in the field #26
- Settlement reports for €GCPlus
  - NPE1/2 (lines OPE only) : in the field #30
- CASH fee details
  - CASH (RepoClear SA only): in the field #9
  - REPO (RepoClear & €GCPlus): in the field #10
- Risks report for RepoClear SA
  - MARG : in the field #40

## 2 Modification of the trading platform code in trades & gross instructions references

- As of **25 June 2018** in production, the current **trading platform code** will be replaced in the trade and gross instruction references by a **Group Trading Platform Id**. Note that the length of the trade and gross instruction references remain unchanged.
- As of this date, the new **Group Trading Platform Id** (together with the field providing the trading venue name included in the reports) will be the sole way to identify the trading venue of a trade or a gross instruction.
- Please find below existing and future trading platform codifications within trades & gross instructions' reference:

Trading Platforms and market	Trading platform code	Group Trading Platform Id
	<i>(current)</i>	<i>(future)</i>
BrokerTec Europe France	B	
BrokerTec Europe Italy	C	

BrokerTec Europe Spain	D	A
BrokerTec Europe Germany	R	
BrokerTec Europe Belgium	7	
ETCMS France	T	E
ETCMS Germany	W	
ETCMS Spain	U	
ETCMS Belgium	8	
EuroMTS France	O	D
EuroMTS Germany	G	
EuroMTS Italy	M	
EuroMTS Spain	N	
EuroMTS Belgium	Z	
MTS France	F	B
MTS Germany	A	
MTS Spain	S	
MTS Belgium	5	
MTS Spa France	J	C
MTS Spa Germany	H	
MTS Spa Italy	I	
MTS Spa Spain	K	
MTS Spa Belgium	6	
TpRepo Germany	Y	F
TpRepo France	L	
TpRepo Belgium	9	

- As a consequence, members will no longer be able to retrieve the type of debts cleared using the new Group Trading platforms Id in the trades & gross Instructions' reference. This information will have to be retrieved separately using the reports.

### 3 Testing phase

- As of 28 May 2018**, members are invited to test the new Group Trading Platform Id that will be displayed on the trades and gross instructions' references on the LCH SA testing environment in preparation for production go-live on **25 June 2018**.
- Members using such trades or gross instructions' reference in any kind of STP integration within their systems, are invited to contact us to organize bilateral testing.

Please find attached updated reports with new reference highlighted in track change for your reference.

Should you have any queries please do not hesitate to contact Membership Sales & Relationship Management [sa.repoclear@lch.com](mailto:sa.repoclear@lch.com)

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