LCH The Markets' Partner

CMS: Custodial Seg Messaging Service Registration Form

To be read in conjunction with the Rulebook: http://www.lch.com/rules-regulations/rulebooks/ltd; and The Collateral Management System Access Agreement.

Please complete this form and return to Collateral.Services@lch.com.

Clearing Member information

Company name: .... *Mnemonic(s):* ....

Please provide at least one Mnemonic for identification purposes. Messages will be provided across all the Clearing Member's mnenonics that have open Custodial Seg accounts.

Clearing Member Identification

Clearing Members must provide a valid SWIFT Distinguished Name (DN) and Business Identification Code (BIC) to utilise the Collateral Proposal (Colr.007), Collateral Proposal Response (Colr.008) and Collateral Management Cancellation Status (Colr.006) message. Members being registered for only the Triparty Collateral Status and Processing Advice (MT 558) or the Triparty Collateral and Exposure Statement (MT 569) need only provide a valid BIC.

> SWIFT DNs must be formated as follows: [cn=<name>,[ou=<name>]],o=<bic8>,o=swift
> Example of a SWIFT DN address: cn= fund, o= bankbic8, o= swift

> SWIFT BICs must be either 8 or 11 characters

LCH will use the SWIFT BIC: L C H L G B 2 L C O L when sending messages from CMS via SWIFT.

Outbound (From LCH)

- *Production* SWIFT DN: ....
- *Production* SWIFT BIC: | _ | _ | _ | _ | _ | _ | _ | _ | _ | _ | _ |

Inbound Collateral Proposal Response (Colr.008) messages must be received from the same SWIFT DN and BIC as set-up to receive the Collateral Proposal (Colr.007).

RMA Key Exchange   *System:* Production (swift.fin)   LCH *Authority:* To Send

Contact name: ....

Telephone: .... *EMail:* ....

LCH Ltd BIC: L C H L G B 2 L   ***Correspondent SWIFT BIC:*** *BIC8 as per Outbound above*

Inbound Messages

SWIFT MX Colr.008 Collateral Proposal Response

Enable this message: Yes ❑

Clearing Members may respond to a MX Colr.007 Collateral Proposal (see below) with a MX Colr.008 Collateral Proposal Response to either Affirm (PACK) or Reject (REJT) the instruction.

Outbound Message Options

The Collateral Account Type used is consistent across all messages

Collateral Account Type: SBAC ❑   or   CLNT ❑

By default the reporting will utilise the CLNT Collateral Account Type unless SBAC is specified above. The SBAC code is used for reporting the Mnemonic +'/'+Collateral Account (i.e. AAA/Sxxx) and the CLNT code is used for reporting the Mnemonic+'/'+Margin Account (i.e. AAA/GIG004DISA). For more details please refer to the EMIR – Collateral Service Description: (http://www.lch.com/documents/731485/762494/SA+Emir+Collateral+Service+Description)

Custodial Seg E-mail Notification and Status Updates

Enable these E-mails: Yes ❑   *E-Mail Address:* ....

E-mails are sent intraday to notify members of new Custodial Seg client instructions and for each status update to existing instructions. E-mails will be sent for all instructions including those affirmed automatically or via SWIFT.

LCH The Markets' Partner

CMS: Custodial Seg Messaging Service Registration Form

SWIFT MX Colr.007 Collateral Proposal – Custodial Seg Notification

Enable this message: Yes ❑

Messsages are sent intraday to notify members of new Custodial Seg client instructions. Once set-up the Clearing Member will receive reporting for all their Custodial Seg accounts.

SWIFT MX Colr.006 Collateral Management Cancellation Status – Custodial Seg Cancellation

Message subscription is automatic based on Outbound Colr.007 Collateral Proposal

This message is automatically included with the MX Colr.007 Collateral Proposal – Custodial Seg Notification. Messsages are sent intraday to notify members of cancelled or rejected Custodial Seg client instructions.

SWIFT MT 558 Triparty Collateral Status and Processing Advice

Enable this message: Yes ❑

Reports are sent intraday for every status update, allowing members to receive notifications on settlement of new Tri-party Transactions. Once set-up the Clearing Member will receive reporting for all their Custodial Seg accounts.

SWIFT MT 569 Triparty Collateral and Exposure Statement

Enable this message: Yes ❑

Reports are sent either daily at the end of the Tri-party processing window (approximately 6pm London time) or additionally after each intraday allocation cycle. The report allows members to reconcile the individual securities utilised for cover by the Clearing House. Once set-up the Clearing Member will receive reporting for all their Custodial Seg accounts with the following message options. Please tick any relevant box(es) below to indicate the message options you wish to receive:

Reporting Frequency: End of Day only ❑ or Intraday and End of Day ❑

Message Formats and Testing

Full context specific details of the LCH usage guidelines can be found on SWIFT MyStandards (https://www2.swift.com/mystandards/group/LCH_Clearnet) under the following collections:

- **LCH – Global – Collateral – MX Business Application Header**
- **LCH – LTD – Collateral – MX Custodial Seg Messaging Service**
- **LCH – LTD – Collateral – MT Custodial Seg Messaging Service**

Clearing Members must also register for a dedicated SWIFT MyStandards Readiness Portal, which will include direct access to the above useage guidelines, sample messages and online message format validation (testing). Please complete details below to receive further details

Readiness Portal registration

Name : .... *EMail:* ....

Name : .... *EMail:* ....

SWIFT address information

Please use the following SWIFT address information when sending messages to LCH.

Test SWIFT DN address: o=lchlgb2l,o=swift   **Production SWIFT DN address:** o=lchlgb2l,o=swift
Test SWIFT Service Name: swift.colr!p   **Production SWIFT Service Name:** swift.colr

Clearing Member Authorised signature

Name and title: ....

Date: .... / .... / .... *Signature:* ....

The signature here will be checked against the authorised signatory list held by LCH for the Member. Please provide evidence of signing authority for the Authorised Signatory, including specimen signature if not already provided to LCH.

LCH The Markets' Partner

CMS: Custodial Seg Messaging Service Registration Form

LCH Internal Use Only

Inbound Message Testing

Readiness Coverage Conf. By: .... *Date:* .... / .... / ....

MT Execution Supported By: .... *Date:* .... / .... / ....

Collateral Ops

RMA Riased By: ....   *Authorised By:* ....

Date: .... / .... / ....   *Date:* .... / .... / ....

Security Admin

Auth Created By: ....   *Auth Approved By:* ....

Date: .... / .... / ....   *Date:* .... / .... / ....

Static Data

Input By: ....   *Authorised By:* ....

Date: .... / .... / ....   *Date:* .... / .... / ....

Collateral Ops

Member Informed Complete by: ....

Date: .... / .... / ....