

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.product@lch.com; collateralOpsChangeTeam@lch.com

Clearing Member information

Company name: Mnemonic(s):

Please provide at least one Mnemonic for identification purposes. Messages will be available for inclusion across all the Clearing Member's mnemonics, at the member's discretion.

Clearing Member Identification

Clearing Members must provide a valid SWIFT Distinguished Name (DN) and Business Identification Code (BIC) to utilise the Margin Call (Colr.003), Collateral Proposal (Colr.007) and Collateral Proposal Response (Colr.008). Members being registered for only the Statement of Holdings (MT 535) or the Statement Message (MT 950) need only provide a valid BIC.

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

SWIFT BICs must be either 8 or 11 characters

LCH will use the SWIFT BIC: LCHLGB2LCOL when sending messages from CMS via SWIFT.

Inbound (To LCH)

Clearing Members may provide up to three SWIFT DN and BIC combinations for inbound messages, identifying the sender's address. Only inbound messages can be tested over the SWIFT network.

Set-up 1 - Production / Test (delete as appropriate)

- SWIFT DN:
SWIFT BIC: | _ | _ | _ | _ | _ | _ | _ | _ | _ | _ |

Set-up 2 - Production / Test (delete as appropriate)

- SWIFT DN:
SWIFT BIC: | _ | _ | _ | _ | _ | _ | _ | _ | _ | _ |

Set-up 3 - Production / Test (delete as appropriate)

- SWIFT DN:
SWIFT BIC: | _ | _ | _ | _ | _ | _ | _ | _ | _ | _ |

Outbound (From LCH)

Clearing Members provide a single SWIFT DN and BIC combination for outbound reporting.

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

RMA Key Exchange

System: Production (swift.fin)

LCH Authority: To Send

Contact name:

Telephone: EMail:

LCH Ltd BIC: LCHLGB2L

Correspondent SWIFT BIC: BIC8 as per Outbound above

Inbound Messages

MX Colr.007 Collateral Proposal

Enable: Yes

Clearing Members can use this message to propose: a single cash deposit, single cash withdrawal, cash transfer, bulk cash deposit, bulk cash withdrawal, securities lodge, securities withdrawal, securities substitution or a securities transfer.

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 SBAC Collateral Account Type unless CLNT 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>)

MX Colr.003 Margin Call

Message subscription is enabled by Clearing Member in CMS

A Message is sent for each margin call issued (End of Day and Intraday) by the Clearing House. Once set-up the Clearing Member can select which mnemonics they require reporting for from within Collateral Management System. All collateral accounts under these mnemonics will be reported and there are no message specific options.

MX Colr.008 Collateral Proposal Response

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

Messages are sent automatically in response to each MX Colr.007 Collateral Proposal received by the Clearing House. The response message will indicated if the Collateral Proposal has been accepted (PACK) or rejected (REJT).

MT 535 Statement of Holdings

Message subscription is enabled by Clearing Member in CMS

Reports are sent daily for end of the prior day, allowing members to reconcile security positions and valuations utilised for cover by the Clearing House. Once set-up the Clearing Member can select which mnemonics they require reporting for from within Collateral Management System. All collateral accounts under these mnemonics will be reported with the following message options.

Please tick any relevant boxes below to indicate the message options you wish to receive:

Suppress Empty Records: No

Collateral accounts with no securities holding will not be generate by default on the message. To always report collateral accounts irrespective of if there is a holding then set this to 'No'.

Valuation Currency: USD or GBP or EUR

By default the Available Collateral Value will be provided in the instrument's denominated currency. To additionally report the Available Collateral Value in another currency. Please select your preference of either USD, GBP or EUR.

MT 950 Statement Message

Message subscription is enabled by Clearing Member in CMS

Reports are sent daily for end of the prior day, allowing members to reconcile cash positions utilised for cover and non-cover by the Clearing House. Once set-up the Clearing Member can select which mnemonics they require reporting for from within Collateral Management System. All collateral accounts under these mnemonics will be reported with the following message options.

Please tick any relevant box(es) below to indicate the message options you wish to receive:

Suppress Empty Records: No

Collateral accounts with no balance or transactions will not be generate by default on the message. To always report collateral accounts irrespective of if there is a balance or transaction then set this to 'No'.

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_Cleantnet) under the following collections:

- **LCH – Global – Collateral – MX Business Application Header**
- **LCH – Global – Collateral – MX Standard Messaging Service**
- **LCH – Global – Collateral – MT Standard Messaging Service**

Clearing Members must also register for a dedicated SWIFT MyStandards Readiness Portal, which will include direct access to the above usage 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
Test SWIFT Service Name: swift.colr!p

Production SWIFT DN address: o=lchlgb2l,o=swift
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 Internal Use Only

Inbound Message Testing

Readiness Coverage Conf. By: Date: / /

Test Execution Supported By: Date: / /

Collateral Ops

RMA Raised 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: / /