

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](mailto:collateral.product@lch.com); [collateralOpsChangeTeam@lch.com](mailto: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. This section is mandatory if subscribing to the Inbound Messages on page 2.

**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. This section is mandatory if subscribing to any of the Outbound Messages on page 2.

- **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 Message (To LCH) Subscription**
**MX Colr.007 Collateral Proposal**
**Enable (please tick):** 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 Messages (From LCH) Subscription**

The Collateral Account Type used is consistent across all messages

**Collateral Account Type (please tick):** 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. The Member can select which mnemonics they require reporting for from within Collateral Management System.

**MX Colr.006 Collateral Management Cancellation Status**
**Enable (please tick):** Yes 

The Clearing House sends a Collateral Management Cancellation Status Message to the Clearing Member in the event that a positively acknowledged Collateral Proposal is subsequently cancelled or rejected.

**MX Colr.008 Collateral Proposal Response**
**Message subscription is automatic based on Inbound Colr.007 Collateral Proposal**

Messages 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 positively acknowledged (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. The Member can select which mnemonics they require reporting for from within Collateral Management System with the following message options (please tick any relevant boxes):

**Suppress Empty Records (please tick):** Yes (default)  No 

To suppress the reporting of collateral accounts with no securities holding set this to 'Yes'. To always report collateral accounts irrespective of if there is a holding then set this to 'No'.

**Valuation Currency (please tick):** 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. The Member can select which mnemonics they require reporting for from within Collateral Management System with the following message options (please tick any relevant boxes):

**Suppress Empty Records (please tick):** Yes (default)  No 

To suppress the reporting of collateral accounts with no balances or transactions set this to 'Yes'. To always report collateral accounts irrespective of activity 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\\_Cleartnet](https://www2.swift.com/mystandards/group/LCH_Cleartnet)) 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: ..... / ..... / .....