LCH The Markets' Partner

CMS: Standard 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.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 mnenonics, at the member's discretion.

Environment

Please indicate if the registration is for Production (live) or Member Test (pilot):

(please tick): Production: ❑ and/or Member Test: ❑

Clearing Member Identification

- *SWIFT BIC:* | _ | _ | _ | _ | _ | _ | _ | _ | _ | _ | _ |

The BIC provided here is required for both SWIFT MT and MX messages and should be quoted in the obligation block of any MX messages sent to LCH. LCH Ltd will use the SWIFT BIC: LCHLGB2LCOL for all CMS messages.

To utilise SWIFT MX messages Clearing Members must also provide a valid SWIFT Distinguished Name (DN) and Business Identification Code (BIC) for the Sender/Requestor to be quoted in the Transport Header of messages. Optionally members can also provide a different From/To BIC to be quoted in the Business Application Header (BAH). Members may also configure different Inbound (To LCH) and Outbound (From LCH) DN and BIC combinations.

> 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 11 characters

Inbound SWIFT MX messages (To LCH)
Sender/Requestor (Transport Header)

- *SWIFT DN:* ....

- *SWIFT BIC:* | _ | _ | _ | _ | _ | _ | _ | _ | _ | _ | _ |

From (BAH) - Optional

o *SWIFT BIC:* | _ | _ | _ | _ | _ | _ | _ | _ | _ | _ | _ |

Outbound SWIFT MX messages (From LCH)
Reciever/Responder (Transport Header)

- *SWIFT DN:* ....

- *SWIFT BIC:* | _ | _ | _ | _ | _ | _ | _ | _ | _ | _ | _ |

To (BAH) - Optional

o *SWIFT BIC:* | _ | _ | _ | _ | _ | _ | _ | _ | _ | _ | _ |

RMA Key Exchange

If subscribing for SWIFT MT messages, please complete the following section to enable an RMA Key Exhange and provide LCH Authority to send messages to the correspondent SWIFT BIC.

System: Production/Test (swift.fin)   **LCH *Authority:* To Send**

Contact name: ....

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

LCH Ltd BIC: LCHLGB2L   ***Correspondent SWIFT BIC:*** | _ | _ | _ | _ | _ | _ | _ | _ |

LCH The Markets' Partner

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 securites 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'.

LCH The Markets' Partner

CMS: Standard Messaging Service Registration Form

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 – 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   **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 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: .... / .... / ....