

LCH

CMS: Custodial Seg Messaging Service Registration Form

To be read in conjunction with the Rulebook: <https://www.lch.com/resources/rulebooks/lch-limited>; and The Collateral Management System Access Agreement.

Please complete the form and return to collateral.clientservices@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 mnemonics 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 formatted 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: LCHLGB2LCOL 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: LCHLGB2L

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).

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**CMS: Standard Messaging Service
Registration Form****SWIFT MX Colr.007 Collateral Proposal – Custodial Seg Notification****Enable this message:** Yes

Messages 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. Messages 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 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

CMS: Standard Messaging Service Registration Form

LCH Internal Use Only

Inbound Message Testing

Readiness Coverage Conf. By: Date: / /

MT 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: / /