



SETS CCP Static Data Form - Guidance Notes

Completing a Static Data Form:

- This form should be completed by London Stock Exchange (the Exchange) member firms to establish or make changes to clearing and settlement arrangements for each Trader Group used for trading in CCP for Equities clearing.
- A static data form will be required for:
 - Member firms that have multiple Trader Groups with different clearing and settlement arrangements (a separate Static Data Form must be completed for each Trader Group.)
 - Member firms that have multiple Trader Groups with the same clearing and settlement arrangements (each of these Trader Groups can be included on one Static Data Form).
 - Any changes to any of the details in a submitted Static Data Form will require a new form to be submitted.

London Stock Exchange Member Details

Member Firm ID	<ul style="list-style-type: none"> • This is your London Stock Exchange Member ID
Trader Group ID	<ul style="list-style-type: none"> • At least one Trader Group ID must be completed on the form. • Where a firm has multiple trader groups to be included under the same clearing and settlement arrangements, these trader groups should be included in Appendix A. • All trader groups included on the form (including those on Appendix A) will be netted for clearing and settlement purposes. Any trader groups to be excluded from this netting will need to be completed on another static data form • Multiple Trader Groups IDs should only be completed where the clearing and settlement arrangements are the same for all listed Trader Group IDs. Individual forms must be completed where this arrangement differs.
Relationship with SIX x-clear	<ul style="list-style-type: none"> • Exchange members can participate in the CCP for Equities as a Clearing Member of x-clear or as a Non-Clearing Member (NCM). • If participating as a Clearing Member of x-clear.,

	member firms can either clear only their own business as an Individual Clearing Member (ICM) or additionally clear the business of other Exchange member firms as a General Clearing Member (GCM).
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Clearing and Settlement Details

The following details should be completed for all combinations of dealing capacity and House/Client account that will be used

Settlement Firm ID

Settlement Firm ID	<ul style="list-style-type: none"> • Clearing and Settlement arrangements depend on the Settlement Firm ID plus the dealing capacity and house/client value. • Where settlement netting is used, all Trader Groups sharing a common Settlement Firm ID, dealing capacity and clearing arrangements will be netted together for the purposes of clearing and settlement. • The settlement firm ID specified can be that of the Member or of a legal entity it elects to settle against x-clear on its behalf. • When creating a new Settlement Firm ID, a Trader Group that will be using that Settlement Firm ID should be chosen. • Member Firms using a Model B settlement provider should contact the Model B provider to confirm their Settlement Firm ID.
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Clearing Arrangements

Clearing Member Name	<ul style="list-style-type: none"> • Enter name of firm through whom the Member Firm will be clearing. Member Firms who clear their own business should enter their firm name.
Dealing Capacity	<ul style="list-style-type: none"> • The Dealing Capacity can be Principal (“P”) and / or Agency (“A”). • If dealing in Agency and Principal, settlement arrangements for both dealing capacities must also be completed. • NB: ICMs and GCMs who deal in an agency capacity must use a separate GCM to clear their agency business i.e. they are unable to clear this business themselves

House or Client Account	<ul style="list-style-type: none"> • NCMs should contact their GCM to confirm whether their business is allocated to the House or Client account of their GCM. (The accounts specified must be set up at x-clear. If GCM please check with x-clear if unsure.)
Clearing Member ID in CREST	<ul style="list-style-type: none"> • The Clearing Member ID is the CREST participant code of the clearing member firm i.e. the account where open position data will be reflected in the CREST system for the respective Trader Groups/Settlement Firm IDs associated to it. The code will be a 5 digit alphanumeric code ending in either an 'H' or 'C' (for House or Client). Member Firms using a third party clearing provider must contact their clearing agent to confirm this ID.
Clearing Member ID at x-clear (GCM-NCM)	<ul style="list-style-type: none"> • Please fill in if known. Else the ID will be provided by SIX x-clear Customer Integration team.
Clearing Member ID at x-clear (NCM)	<ul style="list-style-type: none"> • Please fill in if known. Else the ID will be provided by SIX x-clear Customer Integration Team.

Settlement Arrangements

Settlement Provider	<ul style="list-style-type: none"> • Enter name of firm providing settlement services. Member Firms who self-settle should enter their firm name.
Dealing Capacity	<ul style="list-style-type: none"> • P (Principal) and/or A (Agency) • Must be the same as the dealing capacity used for clearing arrangements. i.e. if the dealing capacity for the clearing arrangement is 'principal' then for the settlement arrangement the dealing capacity will also be 'principal'
CREST System Participant ID	<ul style="list-style-type: none"> • This is the CREST identification number of the entity who will be providing settlement services for the exchange member's CCP trades i.e. this will be the CREST Participant ID where the CCP trades are alleged. Member Firms using a third party settlement provider must contact their settlement agent to confirm this ID.
CREST Member Account ID	<ul style="list-style-type: none"> • This is a sub-stock-account held within a CREST member's participant account. This will be used as the default account for the purpose of:

	<ul style="list-style-type: none"> ○ automatic claim generation on unmatched transactions against the x-clear i.e. it will be the account where the claim transactions are alleged, and; ○ gross transactions created by the CREST system as a result of Direct Input i.e. it will be the account where pre-matched gross transactions are alleged. ● Member Firms using a third party settlement provider must contact their settlement agent to confirm this ID.
Transaction Reporting SWIFT BIC	<ul style="list-style-type: none"> ● This is the SWIFT recognised BIC for the purpose of transaction reporting via Direct Input in the CREST system. It is a mandatory requirement to supply this BIC regardless of the Settlement Firm's reporting intentions. Member Firms using a third party settlement provider must contact their settlement agent to confirm this code.

Questions/Assistance

London Stock Exchange

Please contact the following should you have any queries in completing this form:
London Stock Exchange - Client Implementation Team

+44 (0) 20 7797 3232 or STX 33232 or email
clientimplementation@londonstockexchange.com

You may require assistance from your settlement provider and / or General Clearing Member (if NCM) to complete the relevant sections of the Static Data Form.

SIX x-clear:

SIX SIS Ltd
Customer Integration
Brandschenkestrasse 47
P.O. Box 1758
CH-8021 Zurich

Euroclear UK and Ireland

Please contact the Client Contact Centre on +44 (0)845 9645 648 (option 4) or email
client_service_london@euroclear.com