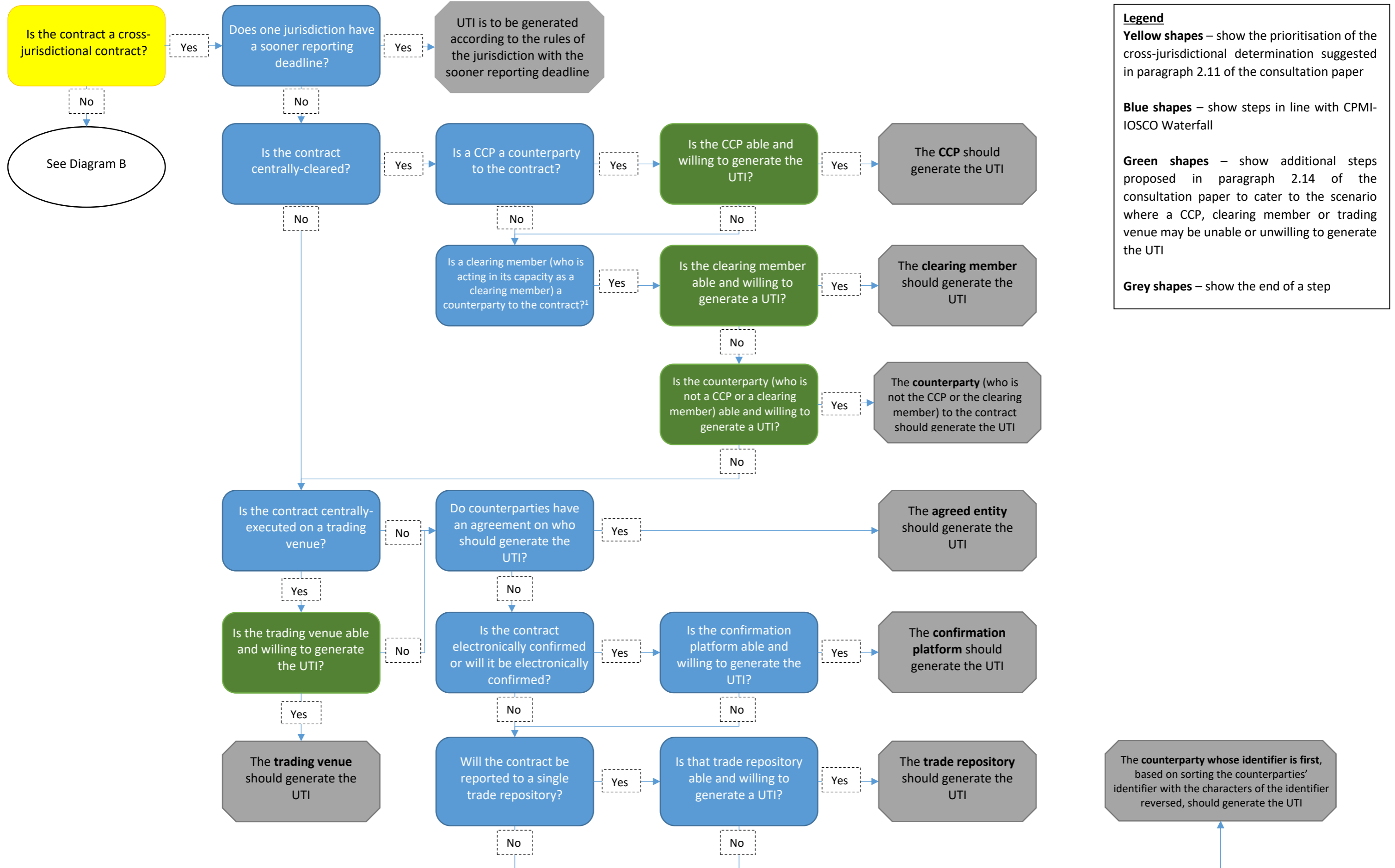


ALTERNATIVE UTI GENERATION FLOWCHART

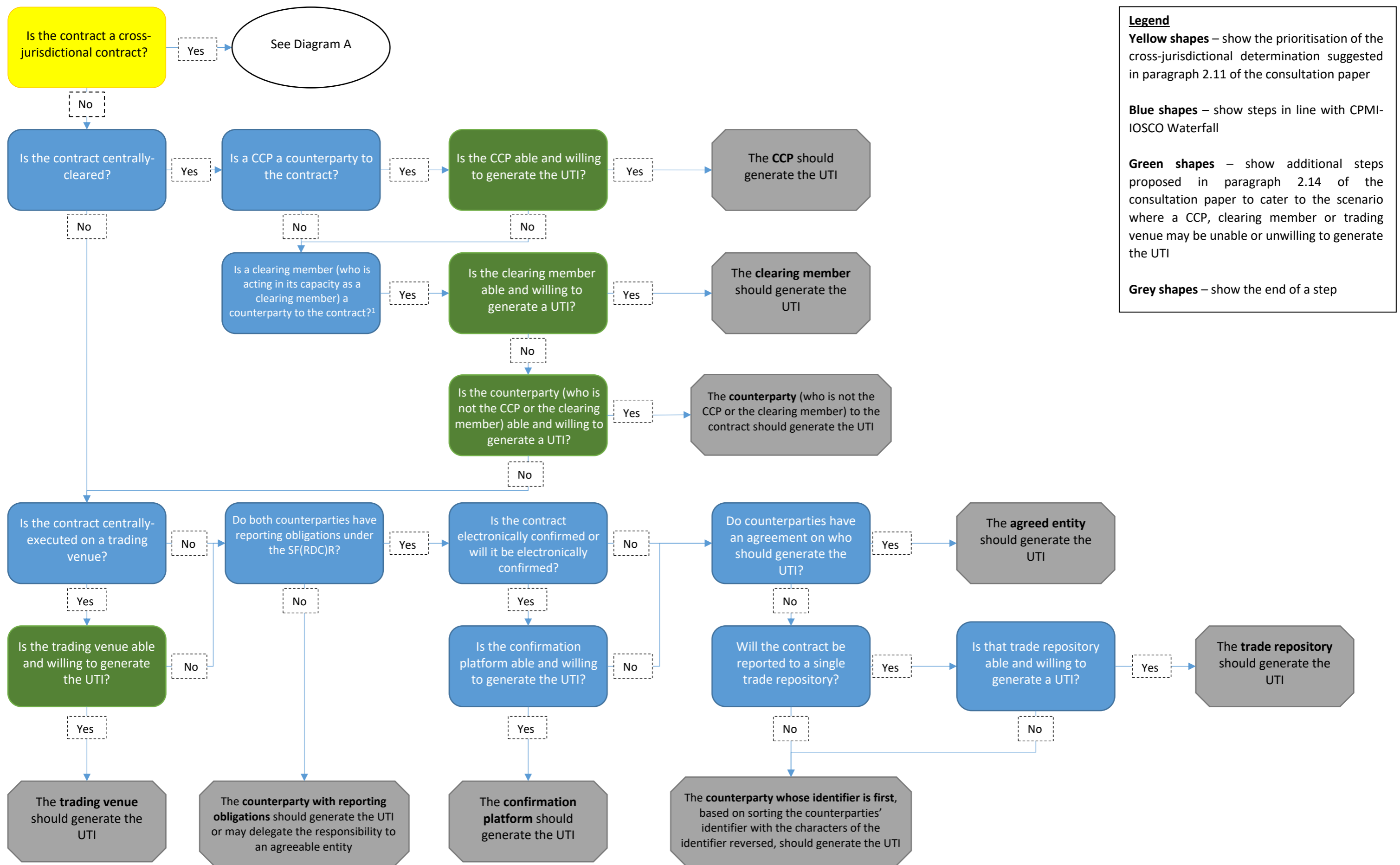
Diagram A



Legend
Yellow shapes – show the prioritisation of the cross-jurisdictional determination suggested in paragraph 2.11 of the consultation paper
Blue shapes – show steps in line with CPMI-IOSCO Waterfall
Green shapes – show additional steps proposed in paragraph 2.14 of the consultation paper to cater to the scenario where a CCP, clearing member or trading venue may be unable or unwilling to generate the UTI
Grey shapes – show the end of a step

Footnote 1: One of the counterparties to a centrally-cleared contract must be either a CCP or a clearing member (who is acting in his capacity as clearing member). Thus, it is not possible to have “no” to this question.

Diagram B



Legend

Yellow shapes – show the prioritisation of the cross-jurisdictional determination suggested in paragraph 2.11 of the consultation paper

Blue shapes – show steps in line with CPMI-IOSCO Waterfall

Green shapes – show additional steps proposed in paragraph 2.14 of the consultation paper to cater to the scenario where a CCP, clearing member or trading venue may be unable or unwilling to generate the UTI

Grey shapes – show the end of a step

Footnote 1: One of the counterparties to a centrally-cleared contract must be either a CCP or a clearing member (who is acting in his capacity as clearing member). Thus, it is not possible to have “no” to this question.