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OTC Clearing Hong Kong Limited

Approved Trade Registration System
user guide (“ATRS Guide”)



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Part I – General Information

1. Introduction

Capitalised terms used but not defined in this ATRS Guide have the meaning given to them in the OTC Clear Rates and FX Derivatives Clearing Rules published by OTC Clearing Hong Kong Limited as may be updated, amended or supplemented from time to time (the “**Clearing Rules**”) or (if not defined in the Clearing Rules) the Clearing Procedures.

This ATRS Guide sets out:

- (i) the data fields which are available in the relevant Approved Trade Registration System in connection with the submission of an Original Transaction;
- (ii) whether each such data field constitutes part of the information used by OTC Clear to determine the Transaction Data of the relevant Original Transaction, or is otherwise ignored by OTC Clear for the purpose of determining such Transaction Data (see the “Treatment of data field by OTC Clear” columns in Part II of this ATRS Guide);
- (iii) (if applicable) the value(s) in respect of each such data field that will be accepted by OTC Clear as satisfying the Eligibility Requirements for registration of the relevant Original Transaction (see the “Eligible Value(s) (if applicable)” column in Part II of this ATRS Guide); and
- (iv) (if applicable) how the value(s) submitted in respect of each such data field will be interpreted or applied by OTC Clear for the purpose of determining the Transaction Data of the relevant Original Transaction (see the “Deemed Value(s) (if applicable)” and “Remarks (if applicable)” columns in Part II of this ATRS Guide).

This ATRS Guide should be read in conjunction with the Clearing Documentation and any user guide, manual, document or other information (whether in printed or electronic format) that may be published or issued by the relevant Approved Trade Registration System from time to time in respect of the use or interpretation of the data fields available in such Approved Trade Registration System (any such information, the “**ATRS Terms**”). In the event of any inconsistency between this ATRS Guide and the Clearing Documentation, the Clearing Documentation shall prevail. In the event of any inconsistency between this ATRS Guide and the ATRS Terms, this ATRS Guide shall prevail.

The nomenclature, descriptions and definitions of the data fields in the Approved Trade Registration System listed in the ATRS Guide, however, are proprietary information owned by the service provider of the relevant Approved Trade Registration System and may be subject to change from time to time by the relevant service provider. Without limitation to Clearing Rule 203 or section 3.2 of the Clearing Procedures, while OTC Clear shall endeavor

to update this ATRS Guide as it considers appropriate to reflect any such change that is notified to it by the relevant Approved Trade Registration System from time to time, OTC Clear shall in no circumstances be liable for any Damages to any Person in the event that:

- (i) any data field specified in this ATRS Guide is not in fact available in the relevant Approved Trade Registration System;
- (ii) any data field in fact available in the relevant Approved Trade Registration System is not covered in this ATRS Guide;
- (iii) there is any inconsistency between the nomenclature, description or definition of any data field specified in this ATRS Guide as compared to those in the relevant Approved Trade Registration System; or
- (iv) the interpretation of any data field in such Approved Trade Registration System by the relevant service provider or the relevant Approved Trade Registration System, or of any value specified in respect of any such data field, whether as described in any ATRS Terms or otherwise, is inconsistent with the interpretation by OTC Clear of such data field or value.

Subject to section 1.2 of the Clearing Procedures, OTC Clear may from time to time change the Eligibility Requirements, the specific value(s) accepted by OTC Clear in respect of any data field in the relevant Approved Trade Registration System, and/or its interpretation of or the manner in which it uses or applies the value(s) specified in respect of any data field for the purpose of determining the Transaction Data of the relevant Original Transaction, provided that OTC Clear shall in each case notify the Clearing Members of such change in accordance with Clearing Rule 219.

Contents

This ATRS Guide is divided into two main parts as follows:

Part I:

- General Information in respect of this ATRS Guide

Part II:

- Specifics relevant to the following Approved Trade Registration Systems
 1. TradeServ

Part II – Data fields of Approved Trade Registration System

1. TradeServ

1.1. *Original FX Derivatives Transaction*

The following exhibit applies to an Original FX Derivatives Transaction which is submitted to OTC Clear for registration via TradeServ.

Field No.	MarkitSERV Data Fields	Treatment of the field by OTC Clear	Eligible Value(s) (if applicable)	Deemed Value(s) (if applicable)
1	Comment	Any value elected for this field will be ignored by OTC Clear.		
2	Activity	This field is required by OTC Clear.	"New"	
3	Product Type	This field is required by OTC Clear.	"FxNonDeliverableForward"	
4	Originator ID (Submitting Participant Acct)	This field is required by OTC Clear.	The relevant ID assigned by the Approved Trade Registration System.	

Field No.	MarkitSERV Data Fields	Treatment of the field by OTC Clear	Eligible Value(s) (if applicable)	Deemed Value(s) (if applicable)
5	Counterparty ID	This field is required by OTC Clear.	The relevant ID assigned by the Approved Trade Registration System.	
6	Clearing Counterparty ID	This field is required by OTC Clear.	"OCCPHKHH"	
7	Participant Trade Reference Number	Any value elected for this field will be ignored by OTC Clear.		
8	Trade Date	This field is required by OTC Clear.	Any date on or before the date on which the Original Transaction is submitted to OTC Clear for registration	
9	Final Settlement Date	This field is required by OTC Clear.	Refer to the Clearing Documentation.	
10	Quote Basis	Any value elected for this field will be ignored by OTC Clear and the corresponding deemed value applies.		This field is deemed to mean the amount of Reference Currency per one unit of Settlement Currency.
11	Master Agreement Date	Any value elected for this field will be ignored by OTC Clear.		
12	Master Agreement Type	Any value elected for this field will be ignored by OTC Clear.		

Field No.	MarkitSERV Data Fields	Treatment of the field by OTC Clear	Eligible Value(s) (if applicable)	Deemed Value(s) (if applicable)
13	Reference Currency Buyer	This field is required by OTC Clear.	The relevant Participant.	
14	Reference Currency Seller	This field is required by OTC Clear.	The relevant Participant.	
15	Reference Currency Amount	This field is required by OTC Clear.	The amount should be greater than or equal to 1, and less than or equal to 9,999,999,999,999.99,	
16	Reference Currency	This field is required by OTC Clear.	Refer to the Clearing Documentation.	
17	Base Currency Amount	This field is required by OTC Clear.	The amount should be greater than or equal to 1, and less than or equal to 9,999,999,999,999.99,	
18	Base Currency	This field is required by OTC Clear.	"USD"	
19	Forward Contract Rate	This field is required by OTC Clear.	Refer to the Clearing Documentation.	
20	Calculation Agent	Any value elected for this field will be ignored by OTC Clear and the corresponding deemed value applies.		The Calculation Agent is deemed in accordance with the Clearing Documentation.
21	Settlement Currency	This field is required by OTC Clear.	"USD"	

Field No.	MarkitSERV Data Fields	Treatment of the field by OTC Clear	Eligible Value(s) (if applicable)	Deemed Value(s) (if applicable)
22	Fixing Date	This field is required by OTC Clear.	Refer to the Clearing Documentation.	
23	Fixing Rate Source 1	Any value elected for this field will be ignored by OTC Clear.		
24	Fixing Rate Source 1 Time	Any value elected for this field will be ignored by OTC Clear.		
25	Fixing Rate Source 1 Business Center	Any value elected for this field will be ignored by OTC Clear.		
26	Fixing Rate Source 2	Any value elected for this field will be ignored by OTC Clear.		
27	Fixing Rate Source 2 Time	Any value elected for this field will be ignored by OTC Clear.		
28	Fixing Rate Source 2 Business Center	Any value elected for this field will be ignored by OTC Clear.		
29	Block Reference Number	Any value elected for this field will be ignored by OTC Clear.		

Field No.	MarkitSERV Data Fields	Treatment of the field by OTC Clear	Eligible Value(s) (if applicable)	Deemed Value(s) (if applicable)
30	Participant Clearing Broker	Any value elected for this field will be ignored by OTC Clear.		
31	Counterparty Clearing Broker	Any value elected for this field will be ignored by OTC Clear.		
32	Number of Allocations	Any value elected for this field will be ignored by OTC Clear.		
33	CB Acceptance	Any value elected for this field will be ignored by OTC Clear.		
34	Submission Source	Any value elected for this field will be ignored by OTC Clear.		
35	USI Prefix / Counterparty USI Prefix	Any value elected for this field will be ignored by OTC Clear unless the Clearing Member has relevant regulatory reporting obligations.		
36	USI Trade ID / Counterparty USI Trade ID	Any value elected for this field will be ignored by OTC Clear unless the Clearing Member has relevant regulatory reporting obligations.		
37	Reporting Jurisdiction	Any value elected for this field will be ignored by OTC Clear unless the Clearing Member has relevant regulatory reporting obligations.		
38	Trade Repository ID	Any value elected for this field will be ignored by OTC Clear unless the Clearing Member has relevant regulatory reporting obligations.		

Field No.	MarkitSERV Data Fields	Treatment of the field by OTC Clear	Eligible Value(s) (if applicable)	Deemed Value(s) (if applicable)
39	LEI / CICI	Any value elected for this field will be ignored by OTC Clear unless the Clearing Member has relevant regulatory reporting obligations.		
40	Reporting Counterparty	Any value elected for this field will be ignored by OTC Clear unless the Clearing Member has relevant regulatory reporting obligations.		
41	Backload Indicator	Any value elected for this field will be ignored by OTC Clear unless the Clearing Member has relevant regulatory reporting obligations.		
42	Off Platform Confirmed	Any value elected for this field will be ignored by OTC Clear unless the Clearing Member has relevant regulatory reporting obligations.		
43	UTI Prefix	Any value elected for this field will be ignored by OTC Clear unless the Clearing Member has relevant regulatory reporting obligations.		
44	UTI Trade ID	Any value elected for this field will be ignored by OTC Clear unless the Clearing Member has relevant regulatory reporting obligations.		
45	Execution Venue LEI/CICI	Any value elected for this field will be ignored by OTC Clear unless the Clearing Member has relevant regulatory reporting obligations.		
46	Execution Venue Type	Any value elected for this field will be ignored by OTC Clear unless the Clearing Member has relevant regulatory reporting obligations.		
47	Execution Timestamp	Any value elected for this field will be ignored by OTC Clear unless the Clearing Member has relevant regulatory reporting obligations.		

Field No.	MarkitSERV Data Fields	Treatment of the field by OTC Clear	Eligible Value(s) (if applicable)	Deemed Value(s) (if applicable)
48	CB Credit Token	Any value elected for this field will be ignored by OTC Clear unless the Clearing Member has relevant regulatory reporting obligations.		