

EMIR Trade Reporting according to EMIR Article 9

UTI Construction

Leipzig, August 2017

Unique Trade Identifier 1/2

- ESMA has not yet endorsed an official Unique Trade Identifier (UTI) framework
- Each pair of reports or single report should have the same UTI
- ECC expects members with a proprietary reporting solution to match ECC's UTI
- The European Association of Clearing Houses (EACH) Working Group agreed that the UTI should start with the CCP MIC Code ensuring that no equivalent Unique Swap Identifier exists
- Fields may be accessed via
 - Eurex Common Report Engine
 - FIXML interface of the Eurex Clearing System
- Total length: 48

Example Unique Trade Identifier:

000XECC000	E	20150129	F1BM	000123ABC	00001	A1B2C3D4E	B	C
ECC MIC CODE	UTI Type Indicator	Trade Date	Product ID	Transaction ID Number	Transaction ID Suffix Number	Order ID	Buy Code	Clearing Leg Indicator
	cb010					tc810	cb010	

Unique Trade Identifier 2/2

UTI Component	Length	Format	Report	Field Mapping
ECC MIC Code	10	"000XECC000"	n/a	n/a
UTI Type Indicator	1	"E" = ETD Trade "W" = Wholesale Trade	cb010	If <i>trdTyp</i> = " " then "E" If <i>trdTyp</i> in "A", "B", "E", "F", "N", "O", "P", "V", "W") then "W"
Trade Date	8	YYYYMMDD	cb010	<i>origTrnDat</i>
Product ID	4	alphanumeric	cb010	<i>prodId</i> If length(<i>prodId</i>)<4 then fill with trailing " "
Transaction ID Number	9	alphanumeric	cb010	"000" + <i>trnIdNo</i>
Transaction ID Suffix Number	5	numeric	cb010	<i>trnIdSfxNo</i> If length(<i>trnIdSfxNo</i>)<5 then fill with leading "0"
Order ID	9	alphanumeric	tc810	<i>ordrNo</i> If there is no OrderID then fill with "000000000"
Buy Code	1	"B" = Buy "S" = Sell	cb010	<i>buyCod</i>
Clearing Leg Indicator	1	"C" = CCP-CM Trade "T" = CM-NCM Trade	n/a	n/a

Transaction Reference Number

- The Transaction Reference Number (TRN) should be the same among groups of reports which relate to the same execution
- ECC uses the TRN generated at CCP level
- Total length: 21

TRN Component	Length	Format	Report	Field Mapping
Trade Date	8	YYYYMMDD	cb010	<i>origTrnDat</i>
Product ID	4	alphanumeric	cb010	<i>prodId</i> If length(prodId)<4 then fill with trailing "0"
Transaction ID Number	9	alphanumeric	cb010	„000“ + <i>trnIdNo</i>

Example Transaction Reference Number:

20150129	F1BM	000123ABC
Trade Date	Product ID	Transaction ID Number
cb010		

Position UTI 1/2

- ESMA has not yet endorsed an official Unique Trade Identifier (UTI) framework
- Each pair of reports or single report should have the same UTI
- ECC expects members with a proprietary reporting solution to match ECC's UTI
- Position UTI remains unchanged over the lifecycle of the position
- Total length: 52
- Position TRN is not used

Example Position Trade Identifier:

E01XEC C000	P	ABCEX	P100000000 0000000000	O1BM	P	1410	0	049000	T
ECC MIC Code	UTI Type Indicator	Member ID	Account Type	Product ID	Contract Class Code	Contract Expiration	Version Number	Strike Price	Clearing Leg Indicator
	CB010								

Position UTI 2/2

UTI Component	Length	Format	Report	Field Mapping
ECC MIC Code	10	“E01XECC000“	n/a	n/a
UTI Type Indicator	1	“P” = Position	cb010	n/a
Member ID	5	alphabetic	cb010	<i>membExchldCod</i>
Account Type	19/20	alphanumeric		If Clearing Leg Indicator “ “: 18 x “0” + <i>acctTypGrp</i> If Clearing Leg Indicator “T”: 17 x “0” + <i>acctTypGrp</i>
Product ID	4	alphanumeric	cb010	<i>prodlId</i> If length(<i>prodlId</i>)<4 then fill with trailing “ “
Contract Class Code	1	“F” = Future “C” = Call “P” = Put	cb010	<i>cntrClasCod</i> If <i>cntrClasCod</i> = “ “ then “F”
Contract Expiration	4	YYMM	cb010	Right(<i>cntrExpYrDat</i> ;2) = YY <i>cntrExpMthDat</i> = MM
Version Number	1	“0“	n/a	n/a
Strike Price	6	numeric	cb010	Futures: “000000“ Options: <i>cntrExerPrc</i> If length (<i>cntrExerPrc</i>)<6 then fill with leading “0”
Clearing Leg Indicator	0/1	“ “ = CCP-CM Position “T” = CM-NCM Position	n/a	n/a