

EMIR Trade Reporting according to EMIR Article 9

UTI Construction to be applied as of 24 June 2019

Leipzig, January 2019

Unique Trade Identifier 1/2

- Trades are reported in their end-of-day status and subsequent lifecycle events are reported for the net position only
- Each pair of reports or single report needs to have the same Unique Trade Identifier (UTI)
- Fields may be accessed via
 - Eurex Common Report Engine
 - FIXML interface of the Eurex Clearing System
- Total length: 42
- For ETD transactions, the complete UTI is expected to be included in the CB012 and the CB013 reports (field UTI)

Example Unique Trade Identifier:

E01	XEER	XECC	E	C	000000123456789ABCD	0000000002
Method Id	MIC Trading venue	MIC ECC	UTI type indicator	Clearing Leg indicator	TransactionId	Transaction ID Suffix

Unique Trade Identifier 2/2

UTI Component	Length	Format	Report	Field Mapping	FIXML field name (FIX tag)
Method Id	3	"E01"	n/a	n/a	n/a
MIC code trading venue	4	XEER	cb013	<i>ProductMIC</i>	n/a
MIC ECC	4	"XECC"	n/a	n/a	n/a
UTI Type Indicator	1	"E" = ETD Trade "W" = Wholesale Trade	cb012	If <i>trdTyp</i> = " " then "E" If <i>trdTyp</i> in "A", "B", "E", "F", "N", "O", "P", "V", "W") then "W"	If <i>TrdType</i> (TrdTyp/tag 828)= "0", "1004" or blank then "E" If <i>TrdType</i> (tag 828)= "1", "12", "51", "54", "55", "1000", "1001", "1002" then "W"
Clearing Leg Indicator	1	"C" = CCP-CM Trade "T" = CM-NCM Trade	n/a	n/a	n/a
Transaction ID	19	alphanumeric	cb012	<i>TransactionId</i> Alphanumeric, filled up with leading "0" if less than 19 characters	<i>TradeReportID</i> (RptID/tag 571), filled up with leading "0" if less than 19 characters
Transaction ID Suffix	10	numeric	cb012	<i>TransactionIdSuffix</i>	

Report Tracking Number

- The Report Tracking Number needs to be the same among groups of reports which relate to the same execution
- Total length: 31

TRN Component	Length	Format	Report	Field Mapping	FIXML field name (FIX tag)
Trade Date	8	YYYYMMDD	cb012	<i>origTrdDat</i>	<i>TrdRegTimestamp</i> (TS/tag 769) With <i>TrdRegTimestampType</i> (Typ/770)=1 (=Execution Timestamp)
Product Id	4	alphanumeric	cb012	<i>prodId</i> If length(prodId)<4 then fill with trailing "0"	Symbol (Sym/tag 55)
Original Transaction Id	19	alphanumeric	cb012	<i>origTradeId</i> , if not available: <i>TransactionId</i> ; filled up with leading "0" if less than 19 characters	MtchID (TrdMatchID/tag 880), if not available: <i>TradeReportID</i> (RptID/tag 571), leading "0" if less than 19 characters

Example Transaction Reference Number:

20190129	F1BM	0000000000000123ABC
Trade Date	Product Id	Original Transaction Id

Position UTI 1/2

- Positions are reported as separate transactions with a separate Unique Trade Identifier (UTI)
- The position UTI will remain unchanged over the lifecycle of the position
- Each pair of reports or single report needs to have the same UTI
- Fields may be accessed via
 - Eurex Common Report Engine
 - FIXML interface of the Eurex Clearing System
- Total length: 24
- Position TRN is not used

Example Position Trade Identifier:

E01	XEER	XECC	P	C	0000000003	000
Method Id	MIC Trading venue	MIC ECC	UTI type indicator	Clearing Leg indicator	Position Id	Version Number

Position UTI 2/2

UTI Component	Length	Format	Report	Field Mapping	FIXML field name (FIX tag)
Method Id	3	"E01"	n/a	n/a	
MIC code trading venue	4	XEER	cb013	<i>ProductMIC</i>	
MIC ECC	4	"XECC"	n/a		
UTI Type Indicator	1	"P" = Position	n/a		
Clearing Leg Indicator	1	"C" = CCP-CM Trade "T" = CM-NCM Trade	n/a		
Position ID	11	numeric	cb012	<i>PositionId</i> Alphanumeric, filled up with leading "0" if less than 11 characters	Transaction Confirmation: PositionID (ID/tag 1862) / Position Update confirmation: PositionID (ID/tag 29012)
Version Number	3	numeric	n/a	"000"	