

3. A. General information on reporting by Eurex Clearing according to EMIR REFIT

(...)

Creation of Unique Transaction Identifier (“UTI”)

Eurex Clearing is planning to create UTIs with the following possible sources for each component as of the production start date of EMIR REFIT. ESMA clarified that the counterparties should not create a new UTI for outstanding derivatives, even if the original UTI is not fully compliant with e.g. new format requirements under EMIR REFIT (Guidelines¹ 3.1.1, §11, p. 13).

ETD transactions:

Transaction UTI component (ETD)	Field length	Format	CB012	FIXML field name (FIX tag)
CCP LEI	20	'529900LN3S50JPU47S06'		
UTI type indicator	1	T = Transaction		
transaction ID	19	Alphanumeric, filled up with leading '0' if less than 19 characters	TransactionId	TradeReportID, filled up with leading '0' if less than 29 characters (ID / Tag 571)
transaction ID suffix	10	numeric	TransactionIdSuffix	
clearing leg indicator	1	C = trade between Clearing Member and CCP T = trade between Trading Participant and Clearing Member		

Example: 529900LN3S50JPU47S06T000000000008BHY2U80000000002C

CCP LEI

UTI type indicator

Transaction ID

Transaction ID suffix

Clearing leg indicator

¹ https://www.esma.europa.eu/sites/default/files/library/esma74-362-2281_final_report_guidelines_emir_refit.pdf

ETD positions:

Position UTI component (ETD)	Field length	Format	CB012	FIXML field name (FIX tag)
CCP LEI	20	'529900LN3S50JPU47S06'		
UTI type indicator	1	P = Position		
Position ID	11	11 characters, e.g. '123456', if applicable filled up with leading '0'	PositionID	Transaction confirmation: RelatedPositionID (ID / Tag 1862) Position update confirmation: PositionID (ID / Tag 29012)
Clearing leg indicator	1	C = trade between Clearing Member and CCP T = trade between Trading Participant and Clearing Member		

Example: 529900LN3S50JPU47S06P00000001TY2C

CCP LEI

UTI type indicator

Position ID

Clearing leg indicator

OTC trades:

The UTI construction for OTC trades will not change with EMIR REFIT. For information purpose, please see the current and future construction below:

Transaction UTI component (OTC)	Field length	Format	EurexAPIXML (FpML)
CCP LEI	20	'529900LN3S50JPU47S06'	UTI/issuer
UTI type indicator	1	O = EurexOTC Clear trades	
EurexOTC Clear trade id	20	numeric, 20 digits (currently 6, filled up with leading '0')	UTI/tradeld
Clearing leg indicator	1	C = trade between Clearing Member and CCP T = trade between Trading Participant and Clearing Member	

Example: 529900LN3S50JPU47S06O0000000000000436743C

CCP LEI

UTI type indicator

EurexOTC Clear trade id

Clearing leg indicator

3. B. Clarification of selected fields which are either new in EMIR REFIT or of special interest

(...)

Field [2.2]: Report Tracking Number

Paragraph 158 of ESMA’s Final Guidelines for EMIR reporting requires that the Report Tracking Number (“RTN”) is a unique code assigned to the execution and common for a group of reports related to the same execution. It is a conditionally mandatory field for action type “POSC” at the trade level (required when trade is executed on a trading venue). RTN should not be populated at position level.

To make the RTN unique for all executions at Eurex, Eurex Clearing will concatenate Trade Date with Product ID code, Trade Match ID and Trade Type.

RTN can either be consumed from the mirror file “ECAG EMIR ETD Transactions” or can be created real-time by the Member as all components can be consumed from the Transaction Confirmation Message:

RTN component	Field length	Format	Field/Component Name and FIX Tag
Trade Date	8	YYYYMMDD, converted from YYYY-MM-DD	TradeDate (TrdDt/ Tag 75)
Product ID	4	alphanumeric (filled up with leading ‘0’ if necessary)	Symbol (Sym/ Tag 55)
Trade Match ID	9	alphanumeric, (filled up with leading ‘0’ if necessary)	TrdMatchID (MtchID/ Tag 880)
Trade Type	4	alphanumeric, (filled up with leading ‘0’ if necessary)	TrdType (trdTyp/ Tag 828)

Example: 20230816FGBL1234567890000

TradeDate

Symbol

TrdMatchID

TrdType

RTN should not be populated for OTC derivative contracts.

(...)