

Instruction I-GEN-01/2023

Reporting Trades to a Trade Repository to meet EMIR obligations: Structure of harmonized file CCPPOSITIONEMIR.

BME CLEARING

10 February 2023

General Instruction

Effective Date: 10 February 2023

Replaces: I-GEN-03/2021

Description of the information that contain every field of the new file CCPOSITIONEMIR for EMIR Reporting purpose.

This modification is due to the incorporation of the operations of Interest Rate Swap (IRS) derivatives segment.

This Instruction provides information about the structure of the CCPOSITIONEMIR file for EMIR reporting purpose.

In collaboration with other European Clearing Houses, BME CLEARING will provide Clearing Members a new daily file of positions reportable under EMIR, including the BME CLEARING generated position UTI and other EMIR fields agreed for the purpose of members consuming, matching to their own position records and reporting the CCP generated position UTIs in members' EMIR reporting. The purpose of the new file is to enable members to consume the position UTI from CCPs using a standardized format and content across CCPs.

1. EXPLANATION ABOUT THE STRUCTURE OF CCPOSITIONEMIR FILE

The structure of the new CCPOSITIONEMIR file is as follow:

HEADERS		FORMAT
Field linked to EMIR reporting	Field name	
	C.O.B Date	ISO 8601 date format YYYY-MM-DD.
1_2_	Reporting Counterparty ID	CCP report: BME Clearing LEI: 5299009QA8BBE200B349.
1_14_	Counterparty side	B= buyer. S= seller. See question "Q6" of the document Questions and Answers CCP Harmonised File FAQ Document
1_17_	Value of contract	Up to 20 numerical characters including decimals, according xxxx.yyyy format. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot. The negative symbol, if populated, is not counted as a numerical character.
1_18_	Currency of the value	ISO 4217 Currency code, 3 characters..

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BME CLEARING, S.A.U., con domicilio social en Madrid, Plaza de la Lealtad 1, CIF A-78973864, e inscrita en el Registro Mercantil de Madrid en el Tomo 9.379, Folio 103, Libro 8142, Hoja 87.252.

HEADERS		FORMAT
Field linked to EMIR reporting	Field name	
2_5_	Product identification type	I= ISIN. For IRS segment: N/A
2_6_	Product identification	ISO 6166 ISIN 12 characters. For IRS segment: N/A
2_12_	Trade ID	Until global UTI is available, up to 52 alphanumerical character code including four special characters.
2_15_	Venue of execution	ISO 10383 Market Identifier code (MIC), 4 alphanumerical characters.
2_17_	Price / rate	Up to 20 numerical characters including decimals, according xxxx.yyyy format. For IRS segment: 999999999999.9999
2_22_	Quantity	Up to 20 numerical characters including decimals, according xxxx.yyyy format.
2_78_	Option type	C = Call. P = Put. For IRS segment: N/A
2_80_	Strike price (cap/floor rate)	Up to 20 numerical characters including decimals, according xxxx.yyyy format. Where the strike price is reported in percentage values, it should be expressed as percentage where 100% is represented as "100". For IRS segment: N/A
2_94_	Level	P= Position.
	Clearing Member Code	This field will distinguish where a firm may have multiple clearing memberships with a CCP.
	Trading_Member_Code	This field will include the firm's mnemonic where the firm is clearing client business in its own name or it may include the NCM's mnemonic is the firm is clearing for an NCM.
	Exchange_Account_Code	Code generated and assigned by the CCP, to identify clearing accounts. In the case of BMEC, it contains Clearing Member Code + structure account code (AXXX00P).
	Position_Account_Owners	Optional field to identifies position account owners. In the case of BMEC this field is not populated.
	Exchange_Product_Code	The product code, generated and used by exchanges, to identify contracts.
	Maturity Date	ISO 8601 date format YYYY-MM-DD. Number of field linked in EMIR Reporting field 2.27.
FOOTER	NOL	The number of lines excluding the header and the footer.

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