

# Instruction I-GEN-05/2024

Notification of Transactions to a Trade Repository to  
comply with EMIR obligations.

New fields under EMIR Refit

**BME CLEARING**

## General Instruction

**Effective Date: 29 April 2024**

**Replaces: ---**

### The Instruction details the new fields to be reported after the entry into force of EMIR Refit

This Instruction is published to provide further detail of the information referred to in section 5.2 of the Circular C-GEN-08/2024 '*Notification of Transactions to a Trade Repository to comply with EMIR obligations. Adaptation to EMIR Refit*', or that which replaces it.

The new fields are:

<p><b>Venue of execution</b></p> <p><i>The value of this field varies depending on the product to be reported.</i></p>	<ul style="list-style-type: none"> <li>— Financial Derivatives (including xRolling stocks): XMRV</li> <li>— Energy: XMPW</li> <li>— FX – xRolling Currency: XMFx</li> <li>— IRS: <ul style="list-style-type: none"> <li>According to the trading platform, will take different values: <ul style="list-style-type: none"> <li>— TradeWeb: TWEB</li> <li>— Bloomberg: BTFE</li> </ul> </li> <li>According to the confirmation platform: <ul style="list-style-type: none"> <li>— UE: XOFF</li> <li>— Non-UE: XXXX</li> </ul> </li> </ul> </li> </ul>
<p><b>Reporting tracking number (TRN)</b></p>	<ul style="list-style-type: none"> <li>— All products except IRS: <ul style="list-style-type: none"> <li><i>Initial trade ID + Execution date of the trade</i><sup>1</sup></li> </ul> </li> </ul>

<sup>1</sup> Date format: YYYYMMDD

*It will be composed by joining 2 fields. The value of this field varies depending on the product to be reported.*

These fields will be available via messaging, EoD raw data files and harmonized files.

- FIX messaging:  
Tags # 527 - *SecondaryExecID* y 769 - *TrdRegTimestamp* <sup>1</sup>
- EoD raw data files:  
Fields 23 - *InitialTradeExecID* and 26 - *ExecutionDate* on CTRADES file.
- CCPTRADESEMIR harmonised file  
Field #2\_2

— IRS

*Initial trade ID + initial trading datatime* <sup>1</sup>

These fields will be available via EoD raw data files and harmonized files.

- EoD Raw Data files:  
Fields 5.3 - *Initial Trade ID* and 5.5 - *Initial trading datatime* on CTRADES file.
- CCPTRADESEMIR harmonised file  
Field #2\_2

**Prior UTI**

*This field shall only be reported in the following cases, depending on the product to be notified*

— All products except IRS:

Those trades that are reported because of a life-cycle event in the original trades from which they derive and are part of a position whose Action Type is 'NEWT' and its Event Type is 'NOVA' or 'CORP', will be assigned as PRIOR UTI, the UTI of the originating position.

— IRS:

The PRIOR UTI shall only be reported for those trades whose Event Type is 'COMP', this being the UTI of the originating trade.

**Subsequent Position UTI**

*This field shall only be for those trades that will be part of a position.*

This field will only be reported for those transactions whose Type of Action is 'POSC', which means they will be part of a position.

The value that the Subsequent Position UTI will take will be the UTI of the position in which the trade will be included.

It is applicable to all products except IRS, as the latter are only reported at trade level and will be available in field #2.4\_ of the harmonized CCPTRADESEMIR file.

**Valuation and Collateral timestamps**

Date and time of the last mark-to-market valuation and date and time from which the collateral values are reported, respectively, both provided by BME CLEARING.

Both fields will be composed by the Session date + "23:59:00" UTC as time component and will be available in field 2\_23\_ of the harmonized CCPVALUATIONEMIR file and in field 3\_7\_ of the harmonized CCPCOLLATERALEMIR file, respectively.

**Direction of Leg**  
**1 / 2**

It will be reported with four characters, 'SLLR' (Seller) o 'BYER' (Buyer) for all products. Additionally, those products that are composed of 2 'legs', will also be reported with the values 'MAKE' in the case of the payer or 'TAKE' in the case of the receiver.

**Post Trade Risk Reduction (PTRR ID)**

The PTRR ID shall be reported when the Event Type is "COMP" and the PTRR technique type is compression with an external service provider or rebalancing.

**Only applicable to IRS**

This field shall be available in field 2\_5\_ of the harmonized CCPTRADESEMIR file and shall be populated from the union of the following fields:

Number of characters	Components	Description	Example
20	LEI	Código LEI de BME CLEARING	5299009QA8BBE2OOB34
11	Trade ID	ID of the netted trade	00000000077
8	Fecha	Session Date whn the netting occurs. Format (YY/MM/DD)	20160901

Example: 5299009QA8BBE2OOB349000000007720160901

These fields shall be available via EoD raw data files and harmonised CCPTRADESMIR file:

- EoD raw data files:  
Fields 3.1 - *CCP Trade ID* and 3.13 - *Trade Date* of CTRADES file.
- Harmonised CCPTRADESEMIR file:  
Field #2\_5

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