



# Rapporteringsanvisningar för olika transaktionssituationer – exempel

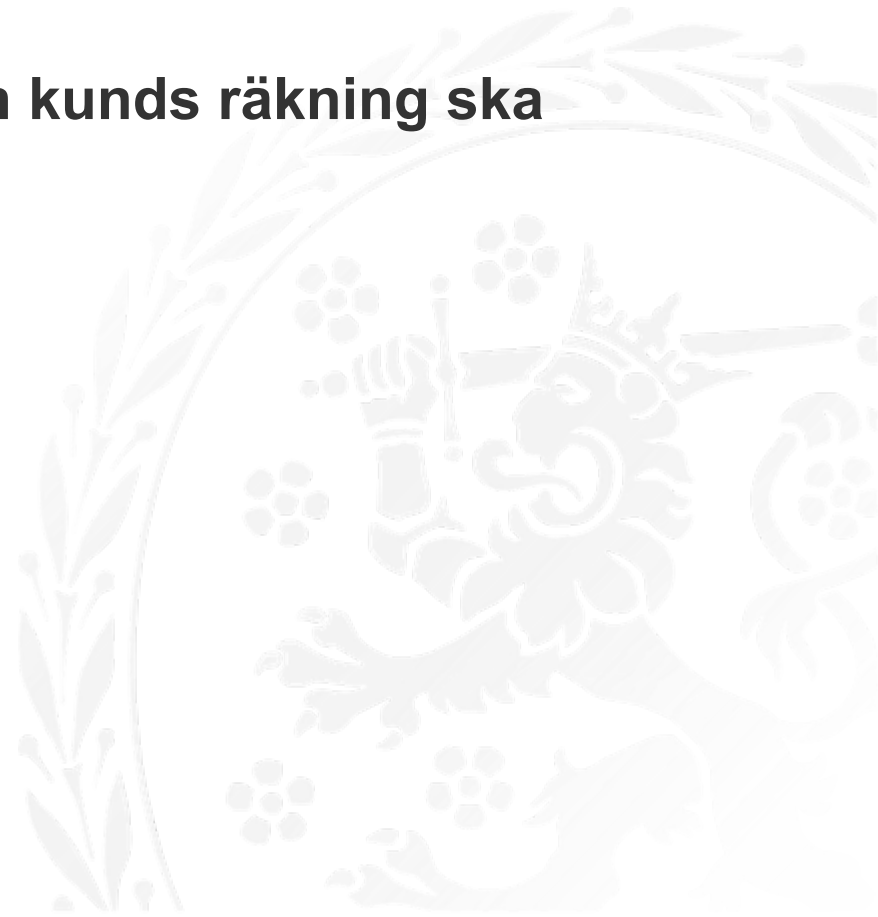
1.11.2007

# Client vs Counterparty

- ❁ **Client avser den kund för vars räkning värdepappersförmedlaren genomför transaktionen**
  - ”i bakgrunden till” värdepappersförmedlaren
- ❁ **Counterparty avser motparten i transaktionen, dvs. säljaren eller köparen**
  - ”ansikte mot ansikte med” värdepappersförmedlaren
  - en annan värdepappersförmedlare, marknadsplats, CCP eller kund

## Client Code

- ❖ **Om förmedlaren handlar för egen räkning ska ClientCode-fältet lämnas tomt**
  - Trading Capacity = P
- ❖ **Om förmedlaren handlar för en kunds räkning ska ClientCode rapporteras**
  - Trading Capacity = A

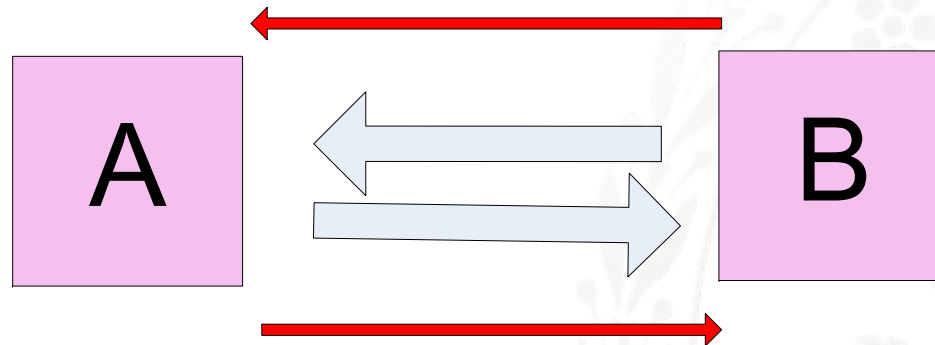


## Alltid två delar i en transaktion

- ❁ **Rapporteringen fokuserar på en del av transaktionen åt gången**
  - köp och försäljning ska rapporteras var för sig
  - ibland rapporteras både köp och försäljning av samma värdepappersförmedlare
  - oftast rapporteras köpet av en värdepappersförmedlare och försäljningen av en annan
  - om den ena motparten (Counterparty) inte är rapporteringsskyldig blir den sidan av transaktionen orapporterad

## Case 1: Two investment firms, A and B, dealing both on own account

- ❖ A deals as principal and buys the shares from B
- ❖ B deals as principal and sells the shares to A
- ❖ Off-exchange

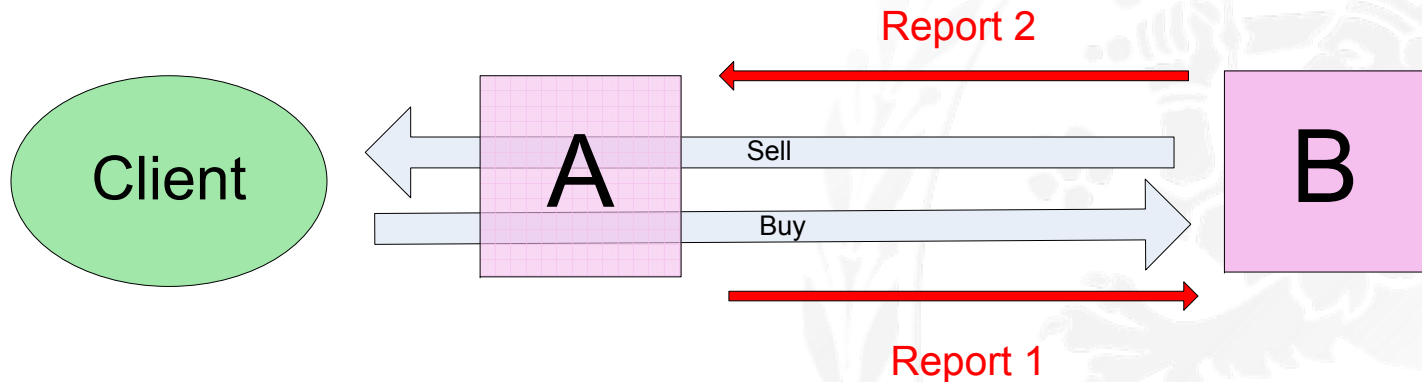


## Solution Case 1

Data Field Name	Content of report 1	Content of report 2
<b>ReportingFirmIdentification</b>	<b>BIC of A</b>	<b>BIC of B</b>
<b>TradingDate</b>	<b>2006-11-09</b>	<b>2006-11-09</b>
<b>TradingTime</b>	<b>15:32:43</b>	<b>15:32:45</b>
<b>TimeIdentifier</b>	<b>+01</b>	<b>+01</b>
BuySellIndicator	<b>B</b>	<b>S</b>
TradingCapacity	<b>P</b>	<b>P</b>
<b>InstrumentIdentification</b>	<b>US5801351017</b>	<b>US5801351017</b>
<b>UnitPrice</b>	<b>32.59</b>	<b>32.59</b>
<b>PriceNotation</b>	<b>EUR</b>	<b>EUR</b>
<b>Quantity</b>	<b>100</b>	<b>100</b>
CounterpartyCode	BIC of B	BIC of A
<b>CounterpartyCodeType</b>	<b>B</b>	<b>B</b>
<b>VenuelIdentification</b>	<b>XOFF</b>	<b>XOFF</b>
<b>TransactionRefernceNumber</b>	<b>567RF56</b>	<b>9989057</b>
<b>ClientCode</b>		
<b>ClientCodeType</b>		

## Case 2: Investment firm A as an agent and investment firm B on own account

- ❖ An investor named Client buys the shares
- ❖ A deals as an agent on behalf of Client and buys the shares from B
- ❖ B deals as principal and sells the shares to A
- ❖ Off-exchange

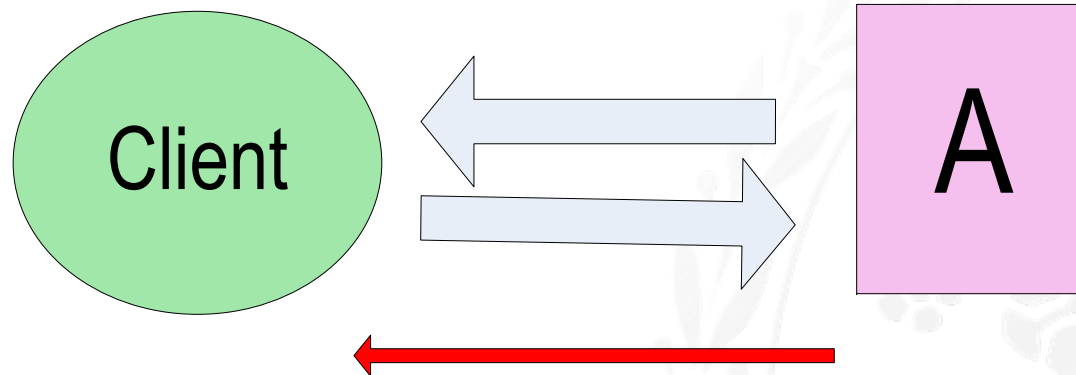


## Solution Case 2

Data Field Name	Content of report 1	Content of report 2
<b>ReportingFirmIdentification</b>	<b>BIC of A</b>	<b>BIC of B</b>
<b>TradingDate</b>	<b>2006-11-09</b>	<b>2006-11-09</b>
<b>TradingTime</b>	<b>15:32:43</b>	<b>15:32:44</b>
<b>TimeIdentifier</b>	<b>+01</b>	<b>+01</b>
BuySellIndicator	B	S
TradingCapacity	A	P
<b>InstrumentIdentification</b>	<b>US5801351017</b>	<b>US5801351017</b>
<b>UnitPrice</b>	<b>32.59</b>	<b>32.59</b>
<b>PriceNotation</b>	<b>EUR</b>	<b>EUR</b>
<b>Quantity</b>	<b>100</b>	<b>100</b>
CounterpartyCode	BIC of B	BIC of A
<b>CounterpartyCodeType</b>	<b>B</b>	<b>B</b>
<b>VenuelIdentification</b>	<b>XOFF</b>	<b>XOFF</b>
<b>TransactionRefernceNumber</b>	<b>567RF56</b>	<b>9989057</b>
ClientCode	Client	
<b>ClientCodeType</b>	<b>I</b>	

## Case 3: Investment Firm A on own account and a client

- ❖ An investor named Client buys the shares from A
- ❖ A deals as principal, sells the shares to Client
- ❖ Off-exchange

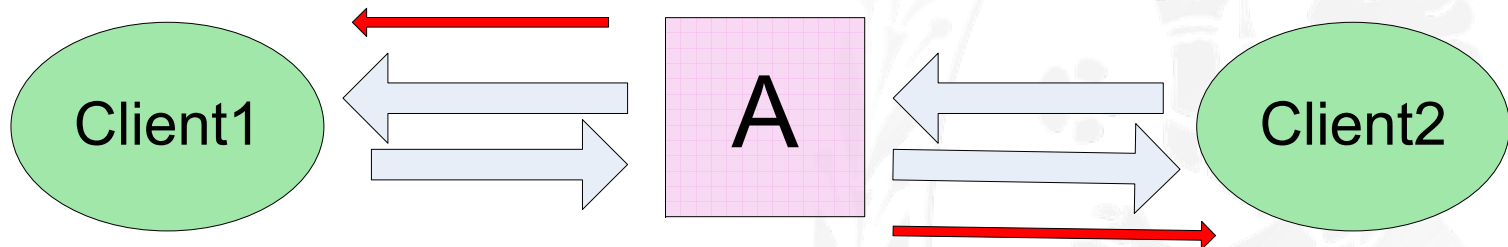


## Solution Case 3

Data Field Name	Content of report 1
<b>ReportingFirmIdentification</b>	<b>BIC of A</b>
<b>TradingDate</b>	<b>2006-11-09</b>
<b>TradingTime</b>	<b>15:32:43</b>
<b>TimeIdentifier</b>	<b>+01</b>
BuySellIndicator	S
TradingCapacity	P
<b>InstrumentIdentification</b>	<b>US5801351017</b>
<b>UnitPrice</b>	<b>32.59</b>
<b>PriceNotation</b>	<b>EUR</b>
<b>Quantity</b>	<b>100</b>
CounterpartyCode	Client
<b>CounterpartyCodeType</b>	<b>C</b>
<b>VenuelIdentification</b>	<b>XOFF</b>
<b>TransactionRefernceNumber</b>	<b>567RF56</b>
ClientCode	
<b>ClientCodeType</b>	

## Case 4: Investment Firm A organizing a transaction between two clients and acting for both as principal

- ❖ An investor named Client1 buys the shares from A
- ❖ An investor named Client2 sells the shares to A
- ❖ A deals as principal and sells the shares to Client1
- ❖ A deals as principal and buys the shares from Client2
- ❖ Off-exchange

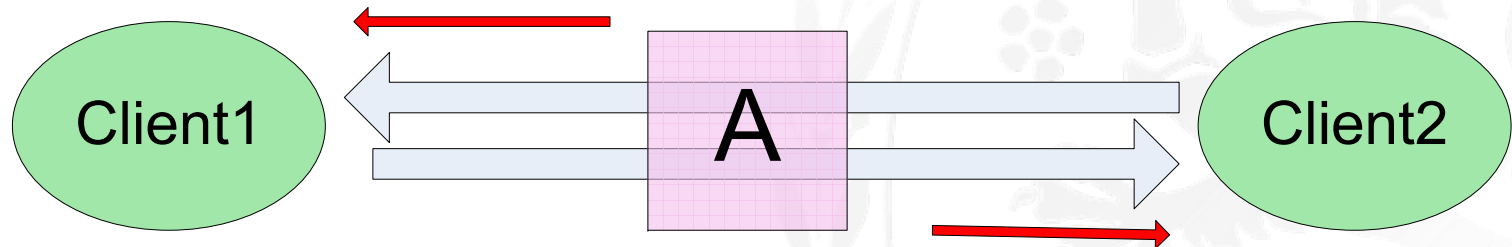


## Solution Case 4

Data Field Name	Content of report 1	Content of report 2
<b>ReportingFirmIdentification</b>	<b>BIC of A</b>	<b>BIC of A</b>
<b>TradingDate</b>	<b>2006-11-09</b>	<b>2006-11-09</b>
<b>TradingTime</b>	<b>15:32:43</b>	<b>16:35:43</b>
<b>TimeIdentifier</b>	<b>+01</b>	<b>+01</b>
BuySellIndicator	S	B
TradingCapacity	P	P
<b>InstrumentIdentification</b>	<b>US5801351017</b>	<b>US5801351017</b>
<b>UnitPrice</b>	<b>32.59</b>	<b>34.02</b>
<b>PriceNotation</b>	<b>EUR</b>	<b>EUR</b>
<b>Quantity</b>	<b>100</b>	<b>100</b>
CounterpartyCode	Client1	Client 2
<b>CounterpartyCodeType</b>	<b>C</b>	<b>C</b>
<b>VenueIdentification</b>	<b>XOFF</b>	<b>XOFF</b>
<b>TransactionRefernceNumber</b>	<b>567RF56</b>	<b>567RF57</b>
<b>ClientCode</b>		
<b>ClientCodeType</b>		

## Case 5: Investment Firm A organizing a transaction between two clients and acting for both as an agent

- ❖ An investor named Client1 buys the shares
- ❖ An investor named Client2 sells the shares
- ❖ A deals as an agent on behalf of Client1 and buys the shares from Client2
- ❖ A deals as agent on behalf of Client2 and sells the shares to Client 1
- ❖ Off-exchange

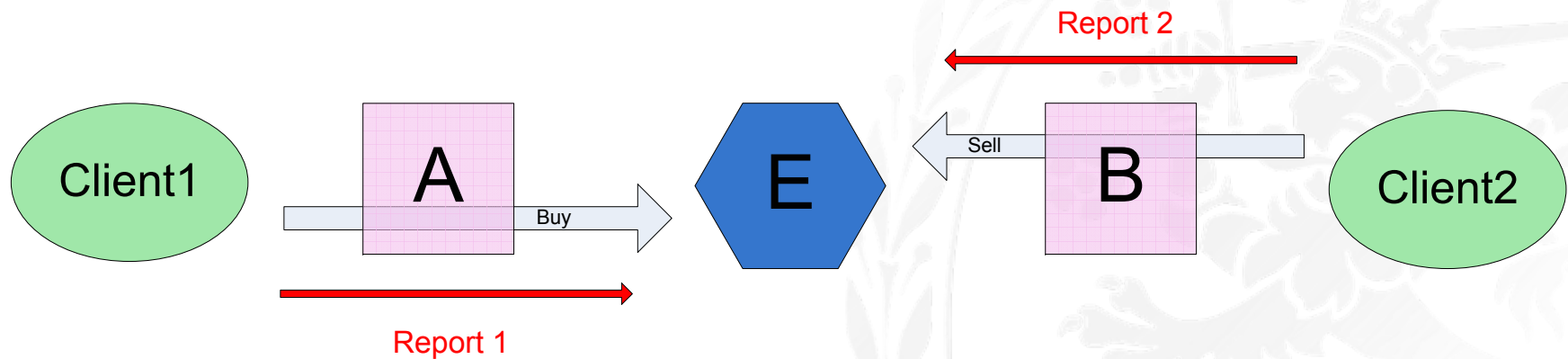


## Solution Case 5

Data Field Name	Content of report 1	Content of report 2
<b>ReportingFirmIdentification</b>	<b>BIC of A</b>	<b>BIC of A</b>
<b>TradingDate</b>	<b>2006-11-09</b>	<b>2006-11-09</b>
<b>TradingTime</b>	<b>15:32:43</b>	<b>15:32:43</b>
<b>TimeIdentifier</b>	<b>+01</b>	<b>+01</b>
BuySellIndicator	S	B
TradingCapacity	A	A
<b>InstrumentIdentification</b>	<b>US5801351017</b>	<b>US5801351017</b>
<b>UnitPrice</b>	<b>32.59</b>	<b>32.59</b>
<b>PriceNotation</b>	<b>EUR</b>	<b>EUR</b>
<b>Quantity</b>	<b>100</b>	<b>100</b>
CounterpartyCode	Client 1	Client 2
<b>CounterpartyCodeType</b>	<b>C</b>	<b>C</b>
<b>VenueIdentification</b>	<b>XOFF</b>	<b>XOFF</b>
<b>TransactionReferenceNumber</b>	<b>567RF57</b>	<b>567RF56</b>
ClientCode	Client 2	Client 1
<b>ClientCodeType</b>	<b>I</b>	<b>I</b>

## Case 6: Investment Firms A and B both as an agent on a regulated market

- ❖ An investor named Client1 buys the shares
- ❖ An investor named Client2 sells the shares
- ❖ A deals as an agent on behalf of Client1 and buys the shares on a regulated market named E
- ❖ B deals as an agent on behalf of Client2 and sells the shares on E

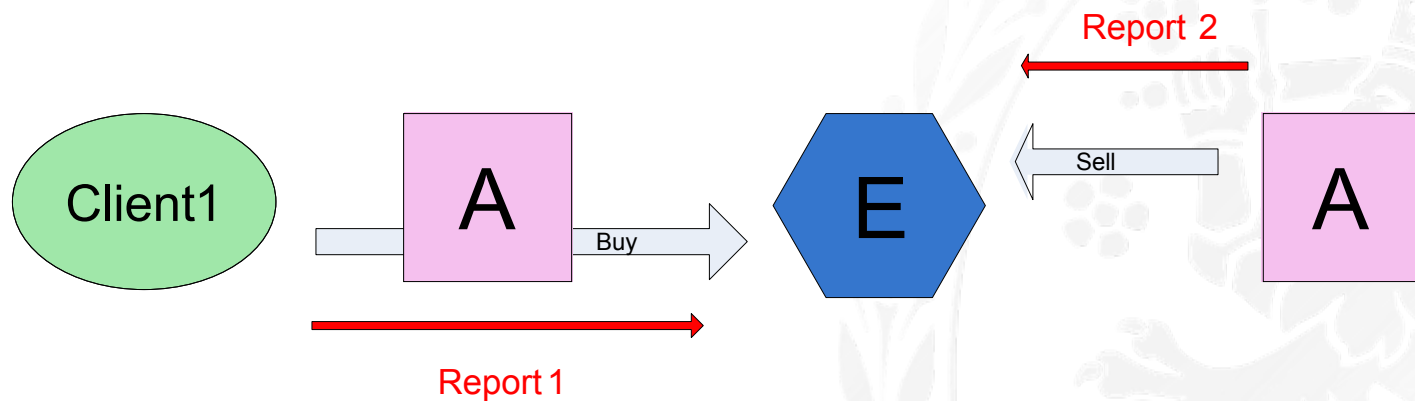


## Solution case 6

Data Field Name	Content of report 1	Content of report 2
<b>ReportingFirmIdentification</b>	<b>BIC of A</b>	<b>BIC of B</b>
<b>TradingDate</b>	<b>2006-11-09</b>	<b>2006-11-09</b>
<b>TradingTime</b>	<b>15:32:43</b>	<b>16:32:43</b>
<b>TimeIdentifier</b>	<b>+01</b>	<b>+02</b>
BuySellIndicator	B	S
TradingCapacity	A	A
<b>InstrumentIdentification</b>	<b>US5801351017</b>	<b>US5801351017</b>
<b>UnitPrice</b>	<b>32.59</b>	<b>32.59</b>
<b>PriceNotation</b>	<b>EUR</b>	<b>EUR</b>
<b>Quantity</b>	<b>100</b>	<b>100</b>
CounterpartyCode	BIC of B (or MIC of E if the market acts as a counterparty)	BIC of A (or MIC of E if the market acts as a counterparty)
<b>CounterpartyCodeType</b>	<b>B (or M)</b>	<b>B (or M)</b>
<b>VenuelIdentification</b>	<b>MIC of E</b>	<b>MIC of E</b>
<b>TransactionReferenceNumber</b>	<b>567RF56</b>	<b>9989057</b>
ClientCode	Client 1	Client 2
<b>ClientCodeType</b>	<b>I</b>	<b>I</b>

## Case 7: Investment Firm A dealing as an agent and executing an internal transaction on the regulated market E

- ❖ An investor named Client 1 buys the shares
- ❖ A deals as an agent on behalf of Client 1 and buys the shares on the regulated market E
- ❖ A deals as principal on own account and sells the shares on E



## Solution case 7

Data Field Name	Content of report 1	Content of report 2
<b>ReportingFirmIdentification</b>	<b>BIC of A</b>	<b>BIC of A</b>
<b>TradingDate</b>	<b>2006-11-09</b>	<b>2006-11-09</b>
<b>TradingTime</b>	<b>15:32:43</b>	<b>16:32:43</b>
<b>TimeIdentifier</b>	<b>+01</b>	<b>+02</b>
BuySellIndicator	B	S
TradingCapacity	A	P
<b>InstrumentIdentification</b>	<b>US5801351017</b>	<b>US5801351017</b>
<b>UnitPrice</b>	<b>32.59</b>	<b>32.59</b>
<b>PriceNotation</b>	<b>EUR</b>	<b>EUR</b>
<b>Quantity</b>	<b>100</b>	<b>100</b>
CounterpartyCode	BIC of A	BIC of A
<b>CounterpartyCodeType</b>	<b>B</b>	<b>B</b>
<b>VenuelIdentification</b>	<b>MIC of E</b>	<b>MIC of E</b>
<b>TransactionReferenceNumber</b>	<b>567RF56</b>	<b>9989057</b>
ClientCode	Client 1	
<b>ClientCodeType</b>	<b>I</b>	