

Regulatory Reporting Data - MiFID II

Compliant regulatory reporting data for Europe

The wave of regulatory reform across Europe, with punitive fines for non-compliant transaction reporting, is challenging the supply of fit for purpose compliance data. As a specialist data vendor Euromoney TRADEDATA has supported reference data needs in the derivatives industry for over two decades and is responsible for improved processing efficiencies across multiple trading platforms from the front to the back office. Euromoney TRADEDATA is therefore pleased to offer a suite of transaction reporting data that complies with MiFID II regulation across Europe, available for key ETD and key OTC cleared markets, all delivered into its powerful community data model of quality assurance.

Reference data to be provided for the purpose of transparency calculations*

ESMA/2015/1464 Regulatory technical standard requires additional reference data to be provided in transaction reports covering derivative instruments in general, but with more granular and specific reference data to be provided for commodities, interest rate and foreign exchange products for the purpose of carrying out transparency calculations. Euromoney TRADEDATA has integrated these new data sets alongside its existing MiFID I and EMIR data services to provide an enriched compliance data offering.

New Taxonomy

Commodity Example: LME Aluminium Alloy Future

Base Product	Code	Sub Product	Code	Further Sub Product	Code
Metals	METL	Non-Precious	NPRM	Aluminium Alloy	ALUA

Interest Rate Example: EUREX Three-Month EURIBOR Option

Reference Rate	Code	Term of Index	Code
EURIBOR	EURI	3 Months	3 MNTH



* Regulatory and technical implementing standards – Annex 1; MiFID II / MiFIR; 28 September 2015; ESMA/2015/1464

Reference data for Traded on a Trading Venue (ToTV)

ESMA/2015/1464 Regulatory technical standard requires the reporting of transactions in entities that also trade on non-EU exchanges, for example the Vodafone Group plc which trades in both cash and derivatives markets across Europe and on the JSE equity derivatives market in South Africa. Euromoney TRADEDATA has tagged third country eligible contracts that are reportable in an enhancement to its existing MiFID I and EMIR data services.

Reference data for equity index, Traded on a Trading Venue (ToTV)

ESMA/2015/1464 Regulatory technical standard also covers reference data required for the reporting of non-EEA equity index trades, where one or more equities making up the composition of an index is listed on EEA exchanges. As the premium provider of global futures and options reference data, Euromoney TRADEDATA has innovated new data content and engineered customised data feeds to reflect the changing data demands from the industry and has extend its coverage to capture underlying data of equity index constituents in order to identify which are MiFID II reportable.

Reference data for transition of MiFID II Aii to ISIN market reporting

ESMA/2015/1464 Regulatory technical standard has mandated that the ISIN identifier shall be used in transaction reporting for all markets, including those existing that use the Alternative Instrument Identifier (Aii), i.e. Athens Derivatives Exchange, Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris, Eurex and ICE Futures Europe – LIFFE. Euromoney TRADEDATA is committed to supplying new series level ISIN data for transaction reporting and will offer an Aii to ISIN cross-identifier mapping service.

Time series Aii archive data for forensic investigation insurance

MiFID I reporting introduced the Alternative Instrument Identifier (Aii) in November 2007 and it has been an essential component of compliant transaction reporting to date but it is to be replaced under MiFID II with a series ISIN under ESMA/2015/1464 Regulatory technical standard. Under market surveillance legislation a Competent Authority can investigate the transaction reporting records of firms up to seven years in arrears and can impose material fines based on their findings. Euromoney TRADEDATA has prepared a time series historical archive which includes all Aii exchange tradeable products from MiFID market start to the present day.

About Euromoney TRADEDATA

Euromoney TRADEDATA provides an aggregation service for global exchange traded derivatives. Recognised as the specialists and innovators in the futures and options market, we are now aiming to become innovators in other asset markets. The up to date market data we provide is essential for accurate and timely settlement of trades without the additional overheads of collating, validating and maintaining in-house data.

We pride ourselves in being able to offer highly customised data feeds to integrate with any client application whether proprietary or vendor based.

We supply instrument data for over 80,000 contracts on over 110+ exchanges and are the reference data solution of choice for the world's top tier financial organisations, exchanges and regulators.