

# Regulatory Reporting Data

## Compliant with regulatory reporting across Europe and USA Jurisdictions

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. We have innovated new data content and engineered customised data feeds covering exchange, contract and symbology information delivered to global banks, key software vendors and regulatory authorities.

The wave of regulatory reform across Europe and USA, with punitive fines for non-compliant transaction reporting, is challenging the supply of fit for purpose compliance data. As the premium provider of global futures and options reference data, Euromoney TRADEDATA is pleased to offer a suite of transaction reporting data that complies with regulatory mandates across both Europe and USA jurisdictions. Fit for purpose, enriched compliance data is available for key ETD and key OTC cleared markets, all delivered into its powerful community data model of quality assurance.

### Summary of Transaction Reporting and Symbology

Europe		USA	ROW
MiFID: ETD; OTC MiFID II: ETD; OTC	EMIR: ETD; OTC EMIR II: ETD; OTC EMIR RTS 2.0: ETD; OTC	Dodd-Frank 871 (m)	ISDA Pursuing various OTC clearing and trade repository reporting mandates
MiFID I; Aii, ISIN MiFID II: ISIN	UPI* Aii ISIN CFI EMIR II: Commodity Base & Commodity Details EMIR RTS 2.0: FRTB: Fundamental Review [of] Trading Book FIRDS: ESMA Financial Information Reference Data System DSB OTC ISIN	OTC only: ISDA Taxonomy CTFC Large Trader Position Limits Accountability levels CFTC Foreign Organisation Products CFTC Trade Organisation Products 871 (m): "Effective" Dividend Withholding Tax	

\*Unique Product Identifier (remains subject to further discussion and consultation)

Taxonomy of  
Transaction  
Reporting Data

<b>Europe</b>	MiFID: ETD & OTC MiFID II : ETD; OTC EMIR RTS 2.0:	MiFID I: Aii, ISIN MiFID II: ISIN
	EMIR: ETD & OTC EMIR II: ETD EMIR RTS 2.0:	UPI, ISIN, Aii, ISO MIC, CFI, Delivery Type, Option Style, Settlement Date & Underlying ISIN, Commodity Base & Commodity Details Aii (until MiFID ii go live), Aii to ISIN transition, ISIN, delivery period duration, delivery days of week, load delivery intervals and delivery point for energy and electricity contracts on EEA exchanges
	FRTB: Fundamental Review [of] Trading Book FIRDS:	Risk Bucket Number for Equity, Commodity and FX contracts EquityRisk: Market Cap, Economy, Sector, Risk Weight Equity Spot Percentage Points, Risk Weight Equity Repo Percentage Points and Risk Class CommodityRisk: Commodity Bucket, Commodity, Risk Weight Percentage Points, Correlation Percentage and Risk Class FXRisk: FX, Risk Weight Percentage Points, Correlation Percentage and Risk Class
	FIRDS: ESMA Financial Information Reference Data System	Instrument Identification Code, Instrument Classification, Trading Venue, Expiry Date, Underlying Instrument Code, Option Type and Strike Price
<b>USA</b>	Dodd-Frank: OTC  871 (m)	ISDA Taxonomy – Unique Trade Identifier (UTI) and Unique Swap Identifier (USI) with Legal Entity Identifier (LEI) construct Potentially in Scope Indicator

Sample of  
Transaction  
Reporting Data

<b>Europe</b>	MiFID: ETD & OTC MiFID II	XEURBMW OC2014-06-200000000000005200000 / IT0011158018
	EMIR II: ETD	"Commodity-Base" "Commodity-Details" "Exchange Code" "Contract code" "Contract name" "Option"
	EMIR RTS 2.0	XMONPXA OC2018-12-21000000000080000000, FRENX8547767 ICE Futures Europe, UK Natural Gas Seasonal Future, S, WD / WN, 01:00, 21YGB-UKGASGRIDW
<b>USA</b>	Dodd- Frank: OTC  871 (m)	"Commodity" "Metals" "Precious" "Option" "Physical" Y

## Data you can rely on

Euromoney TRADEDATA collaborates with exchanges and alliance partners to keep up to date with new, amended and delisted contract reference data. The quality of those relationships enable our dedicated global team of data controllers to collate, interpret, normalise and validate disparate information from different sources on a daily basis, leading to fewer data inconsistencies and more efficient trade processing. We constantly strive to ensure that we deliver the best possible reference data available.

## Data that delivers

Well engineered transaction reporting data from Euromoney TRADEDATA:

- Minimises the risks associated with non-compliant regulatory reporting
- Allows middle and back offices to focus on other areas of risk management
- Reduces the cost and risk of maintaining internal regulatory database siloes
- Leverages its community data model for highest quality, fit for purpose compliance data.

## Services from Euromoney TRADEDATA



## Only pay for what you need

As an independent business we are able to work with each client to tailor our services to their needs and requirements. We understand that one box does not fit all, so our implementation team works closely with you, so you only pay for what you need and how often you need it.

Contact [sales@euromoneytradedata.com](mailto:sales@euromoneytradedata.com) to find out more.

### 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.