MiFID II: OTC Transparency Data

New identifiers required for OTC derivatives
The markets in Financial Instruments Directive (MiFID II) are significantly increasing a firm’s data needs within the OTC derivative trading workflow. On a trade by trade basis, firms now need to know how, when and what to report.

Timely access to key data like ToTV, uToTV, liquidity thresholds and identifiers such as ISINs, CFI Codes and FISNs are required for firms to seamlessly meet their pre- and post-trade transparency, transaction and reference data reporting obligations.

Access ISINs with one integrated solution
Bloomberg offers a comprehensive solution that provides all active ISINs, relevant reference data, and transparency data (ToTV, uToTV, and liquidity thresholds) via a batch file. This enables firms to create and maintain a data warehouse to inform their trade reporting processes – all in one place. In addition, all newly created ISINs are provided as they are published, along with the same additional enriched data as the batch file, to sustain that warehouse in near real-time over a secure platform. ToTV, uTOTV are updated post publication of ESMA data.

Reliable & integrated data
Maintain a golden copy of all active ISINs without a direct connection to each individual feed. Integrate ISINs, reference and transparency data without the need to transform it. Leverage Real-time technology to supply newly created ISINs and support the front office.
About Bloomberg

To succeed today, financial institutions must respond to challenges that are not addressed by traditional approaches. They require world-class solutions that integrate people, processes, information and technology for the front office, middle office and operations. Bloomberg partners with these institutions to protect and capitalize on data, manage risk, deliver transparency and control costs. Through enterprise-level expertise and three decades of deep industry experience, Bloomberg creates real value through the use of innovative technology that turns data into a strategic asset.

Learn more

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