



MiFID II Reference Data

The MiFID II / MiFIR regulatory framework has been introduced to bring greater transparency, safety and more resilience to the financial markets. The regulation brings enormous complexity for firms throughout the industry in terms of generating, collecting and processing financial data.

As a leading global provider of reference data and with a long history with regulations, we have developed complete data sets relevant for Investor Protection and Transparency, Transaction and Reference Data Reporting obligations stated in the various regulatory technical standards (RTS).

SIX provides more than 530 data fields - discover a flavor of our offering below.

For Transparency, Transaction and Reference Data Reporting

Best trading venue fields

Including the following:

- Best Trading Venue
- Suspension Market
- Best Trading Venue MIC
- Suspension Market MIC
- Liquidity Indicator

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Instruments details - leveraged, reportable, ESMA database fields

Including the following:

- Reportable Instrument
- Instrument in ESMA database

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MiFIR and ESMA classification fields

Including the following:

- ESMA Index Name
- ESMA transaction report Option Type
- ESMA transaction report Option exercise style
- ESMA transaction report Delivery Type style
- ESMA Commodity Base Product
- ESMA Commodity Sub Product
- ESMA Commodity Further Sub Product
- MiFIR equity products Product
- MiFIR Non-equity Product
- MiFIR Asset class of the underlying Product
- MiFIR Contract type Product
- MiFIR Bond type Product
- MiFIR Emissions Allowances sub type Product
- MiFIR Underlying type Product
- ESMA Seniority of the bond Product

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Core reference data fields

Including the following:

- Country of issue
- Instrument Short Name
- CFI Code
- Type of instrument
- Institution Full Name
- Issue Date
- Expiry Date
- Strike Price Option
- ETD Type
- Callable by debtor

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Waivers and deferrals fields

Including the following:

- LIS pre trade - Threshold floor
- LIS pre trade - Threshold value Amount
- LIS pre trade percentile Amount
- SSTI pre trade percentile Amount
- SSTI pre trade - Threshold floor Amount
- SSTI pre trade - Threshold value
- LIS post trade - Threshold value Amount
- LIS post trade - Volume percentile Amount
- LIS post trade - Threshold floor Amount
- LIS post-trade percentile Amount
- SSTI post trade Volume - percentile Amount
- SSTI post trade - Threshold value
- SSTI post trade percentile Amount
- SSTI post trade - Threshold floor Amount
- Volume Cap breached - All venue Indicator
- Large scale order size 1/ delay 60 minutes Amount
- Large scale order size 2/ delay 120 minutes Amount
- Large scale order size 3/ End of the trading day Amount
- Min. size of orders Amount
- Total volume of trading (per currency) Amount
- Total volume of trading under Reference Pricewaiver Amount
- Total volume of trading under Negotiated Transactions waiver Amount

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Eligibility and complexity fields

Including the following:

- MiFID II Eligible Instrument
- National Competent Authority MiFID

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Identifiers fields

Including the following:

- Identifier (VALOR, ISIN, SEDOL, CUSIP...)
- LEI
- Underlying Instrument VALOR
- Underlying ISIN
- Underlying LEI
- Underlying Expiry Date

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ESMA post-trade transparency fields

Including the following:

- ADNA
- ADNT
- ADT
- AVT
- ToTV
- uToTV



MiFID II Reference Data

For Investor Protection

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Identifiers fields

Including the following:

- VALOR
- ISIN
- SEDOL
- CUSIP

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Target market and distribution

Including the following:

- Retail Clients Applicability
- Professional Clients Applicability
- Basic Knowledge and experience Applicability
- Informed Investor Applicability
- Experienced investor Applicability
- Ability to bear losses - fully protected capital Applicability
- Ability to bear losses - partially protected capital Applicability
- Ability to bear losses - not protected capital Applicability
- Ability to bear losses - loss of more than capital Applicability
- Investment Objectives Horizon Short Term Applicability code
- Investment Objectives Horizon Medium Term Applicability code
- Investment Objectives Horizon Long Term Applicability code
- Investment Objectives Very short term Applicability code
- Eligible Counterparty Applicability
- Investment Need Ethical Applicability code
- Investment Need Islamic Applicability code
- Investment Need ESG Applicability code
- Distribution Strategy Execution only classification
- Distribution Strategy advised classification
- Distribution Strategy Portfolio management classification
- Distribution Strategy Non advised services classification

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Core reference data fields

Including the following:

- Country of issue
- Instrument Short Name
- CFI Code
- Type of instrument
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Costs breakdown

Including the following:

- Type of fee
- Free of charge Indicator (Y)
- Amount
- FREQUENCY FEES/CHARGES Number of time units
- Commission calculation basis
- MIN Amount
- MAX Amount
- Fee pro rata temporis in %

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Best trading venue

Including the following:

- Best Trading Venue
- Best Trading Venue MIC

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Risk indicators

Including the following:

- SRI of PRIIPs
- SRRI of UCITS
- Manufacturer provided risk factor

Ask us how we can help

To help financial institutions with MiFID II, SIX has engaged clients with interviews, workshops and formed the SIX MiFID II Working Group with specialists from international financial institutions.

We can therefore deliver accurate and high quality reference, listing, and market data for all asset types over all instrument life cycles, including corporate actions, concentrating on Transparency, Transaction and Reference Data Reporting as well as Investor Protection.

Contact a SIX sales representative and find out how we can help you with MiFID II compliance: sales.global@six-financial-information.com

