

Global Derivative Reference Data

Optimise your data and increase efficiency with streamlined access to a single file that consolidates the product identifiers required for global derivatives reporting.

The reporting of International Securities Identification Numbers (ISIN), Unique Product Identifiers (UPI) and Classification of Financial Instruments Codes (CFI) will be mandatory under upcoming changes to the Australian Securities & Investments Commission (ASIC), Commodity Futures Trading Commission (CFTC), European Market Infrastructure Regulation (EMIR) and Monetary Authority of Singapore (MAS) regulatory regimes. Sourcing and maintaining this data and associating the correct identifier with any given derivative contract is a significant challenge for firms as it requires a full set of data attributes to make the identifier unique.

Our solution

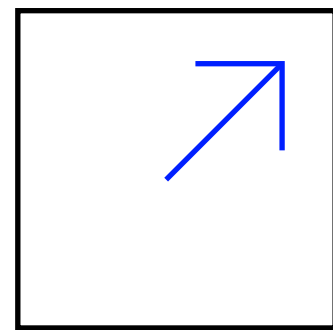
Our Global Derivative Reference Data file is a single, comprehensive source of reference data that consolidates product identifiers required by regulators, along with the corresponding data attributes that make the identifier unique.

It provides a comprehensive set of data for both over-the-counter (OTC) and exchange-traded derivatives (ETDs), allowing customers to run pre-checks (within their own back-end systems) prior to submitting transactions to the trade repository. It offers access to EZ ISINs and their respective UPIs without having to process XML messages from Association of National Numbering Agencies (ANNA) Derivatives Service Bureau (DSB), and defines the uniqueness of a contract where there is no ISIN – i.e., in non-EEA/UK markets – via the Alternative Instrument Identifier (Aii).

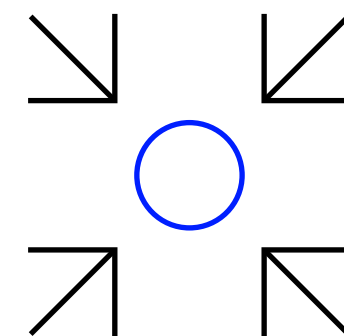
By covering a wide scope of reference data sources, the Global Derivative Reference Data file removes the need for user to identify and maintain their own reference data sets.



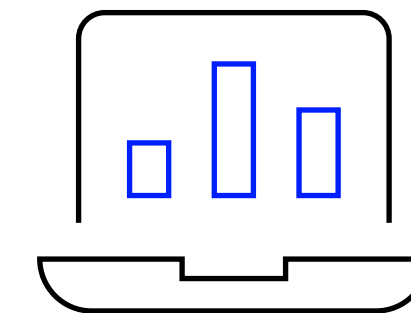
Key benefits



Streamlined access to a single file increases reporting efficiency



Consolidation of product identifiers simplifies multi-jurisdiction compliance



CSV rather than XML format enables easy consumption and is cost-efficient

Features

The Global Derivative Reference Data file comprises four product identifiers, along with the data attributes used to generate these identifiers.

01.

ISIN

The ISIN (ISO 6166) is a unique code used to identify financial instruments and is at the most granular level of the four identifiers, containing 40 data attributes. The solution includes all available ISINs, along with the data attributes for each ISIN.

02.

UPI

The UPI (ISO 4914) is a new identifier for OTC products and sits between the ISIN and CFI code in terms of the detail it provides on a financial instrument. This is designed to facilitate the effective aggregation of OTC derivatives transaction reports for regulators on a global basis. In the first instance, the role of the UPI is to uniquely identify the product involved in an OTC derivatives transaction. The UPI has the same attributes as the ISIN product identifier but does not include details such as maturity date or strike price.

03.

CFI

The CFI code (ISO 10962) complements the ISIN and is at the highest level of classification of the four product identifiers. It comprises six letters, with each helping to identify the financial instrument at a high level. The first character identifies the product category – for example, equity, debt or options. The second character defines the specific group within each category, such as financial futures. Characters 3-6 refer to the main product attributes.

04.

Aii

The Aii is a legacy code that is used globally. It links trades together and is relevant for venues where there is no ISIN at the contract level – for example, US ETD venues.

Data attributes

Cross-asset class	Currency
<ul style="list-style-type: none"> - UPI - CFI - Instrument ISIN - Aii - Asset class - Instrument type - Product - Underlying instrument ISIN - Underlying instrument UPI - Underlier characteristic - Notional currency - Reference rate 	<ul style="list-style-type: none"> - Settlement currency - Place of settlement

Data attributes

Rates	Credit	Commodities
<ul style="list-style-type: none">– Reference rate term value– Reference rate term unit– Other notional currency– Other leg underlier characteristic– Other leg reference rate– Other leg reference rate term value– Other leg reference rate term unit– Underlying instrument index term value– Underlying instrument index term unit	<ul style="list-style-type: none">– Underlying instrument LEI– Underlying issuer type– Contract specification– Underlying credit index series– Underlying credit index version– Debt seniority	<ul style="list-style-type: none">– Other reference rate– Base product– Sub product– Additional sub product– Other base product– Other sub product– Other additional sub product

Why choose us?

With years of industry expertise and trusted data accuracy, London Stock Exchange plc is responsible for issuing ISINs to the market, in its capacity as the UK National Numbering Agency, and London Stock Exchange LEI Limited is a GLEIF-accredited Local Operating Unit (LOU) it is also responsible for issuing LEI's. LSEG delivers insights that innovate your operations, so regulation is no longer a hindrance – it's an opportunity. Turn reactive into proactive: Get ahead of regulations and upskill your teams through access to our services and solutions.

For more information, please contact our sales team or visit our website.



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