

Datactics Entity Match Engine MiFID II Toolset helps guarantee the quality of counterparty and instrument reference data for MiFID II reporting obligations by incorporating key MiFID II entity and instrument datasets with EDMs, Legal Entity and Security Masters.

## Counterparty & Entity Data

Legal Entity Identifier (LEI) Reference Data used for MiFID and EMIR reporting is constantly changing and must be kept up-to-date to ensure accuracy of transaction reports and avoid costly fines. Trading firms must take responsibility for data used in transaction reports and can't rely on basic validation or Approved Reporting Mechanisms (ARMs).

## Introducing the Datactics MiFID II Toolset:

- ✓ Ensure your entity data is fit for transaction reporting
- ✓ Easily compare and augment your entity data with the entire GLEIF LEI database and perform regular health checks
- ✓ No LEI? Automatically join your entities with the correct LEI using powerful fuzzy matching on entity names and addresses
- ✓ Continuously monitor reference data quality and identify inconsistencies in your data e.g. is the LEI correct? has the LEI lapsed?
- ✓ Keep your reference data up to date e.g. changes to counterparty registered address, new LEI after a merger?
- ✓ Enhance your entity data with SWIFT BIC identifiers

The Datactics Entity Match Engine adds value to you existing EDM or Legal Entity Master platform allowing you to integrate a wide range of open and proprietary data sets and ensure ongoing data quality.

## In Brief:

### Who is it for?

- Trading firms with MiFID II, MiFIR reporting obligations
- EDM or Security Master owners

### What does it do?

- ✓ Enhance your counterparty reference data with LEI reference data from GLEIF
- ✓ Ensure ongoing quality of counterparty reference data and keep reference data up to date with changes
- ✓ Enhance your EDM or security master with ISINs for OTC derivatives\*
- ✓ Benchmark OTC instrument reference quality data against ANNA DSB \*
- ✓ Identify instruments in your security master subject to MiFID II/MiFIR and MAR reporting requirements\*

*\* Coming later in 2018*



Ask us about a **FREE** LEI health check!

In 2018 Datactics will be introducing a free, hosted service to profile and correct entity reference data.

## Instrument Data

MiFID II increases the volumes and complexity of instrument reference data required for reporting – more fields, more asset classes, more rules. Datactics MiFID II Toolset helps by integrating reporting processes, EDMs and security masters with data from the ANNA Derivatives Service Bureau (DSB) and ESMA Financial Instrument Reference Database (FIRDS); uses include but are not limited to:

- ✓ Enhance your EDM or security master with ISINs for OTC derivatives
- ✓ Benchmark your current OTC instrument reference data quality data against the ANNA DSB database
- ✓ Compare EDM and security masters with ESMA FIRDS to identify instruments subject to MiFID II/ MiFIR and MAR reporting requirements
- ✓ Benchmark instrument reference data against ESMA FIRDS to identify gaps and augment where necessary

The Datactics Entity Match Engine performs high speed matching and data quality checks in bulk, without the need for repeated external API calls, meaning billions of data quality checks can be performed in a matter of hours on a regular basis to ensure continuous data quality.

## Benefits:

- ✓ Fully automated processes
- ✓ No coding required
- ✓ Highly performant even with huge volumes of data

Key features of the MiFID II Toolset are clear and easy to use in the pre-built dashboard:

The dashboard provides a comprehensive overview of LEI data quality. Key components include:

- Summary Cards:**
  - My Entities:** 1028 Total Uploaded
  - No LEI:** 4 Entities without LEI after matching
  - Invalid LEI:** 1 Entities with invalid LEI
  - LEI Status Exceptions:** 3 LEIs with status exceptions
- Match Quality Metrics:**
  - Pre-Match Input File Completeness:** A horizontal bar chart showing the number of entity records for various fields. LEI is the most complete field, followed by Addr. Line, Addr. City, Postal Code, Addr. Country, Entity Status, LEI Last Update, LEI Status, and LEI Next Renewal.
  - Match Rate:** A donut chart showing the distribution of matches: Matched (blue), Ambiguous Matches (orange), and Unmatched (green).
- LEI Match Results:** A table showing the results of the matching process.
 

Input LegalName	Input LEI	GLEIF LEI	GLEIF LegalName	Status	NextRenewalDate	ValidationSources
Vanguard Russell 1000 Growth Index Trust	00EHHQ2ZHDGCPJCPCL46	00EHHQ2ZHDGCPJCPCL46	Vanguard Russell 1000 Growth Index Trust	ISSUED	Sat Nov 25 19:34:07 CET 2017	FULLY_CORROBORATED
Harris Associates Investment Trust - Oakmark International Fund	00KLB2PFTM3060S2N216	00QDBXDXLLFW3@036	Harris Associates Investment Trust Fund - Virginia Fund	LAPSED	Thu Oct 23 19:15:14 CET 2014	FULLY_CORROBORATED
Harris Associates Investment Trust - Oakmark International	00KLB2PFTM3060S2N216	00QDBXDXLLFW3@036	Harris Associates Investment Trust - Oakmark	ISSUED	Fri Sep 07 22:03:04 CET	FULLY_CORROBORATED

