Bloomberg APA MiFID II Trading Transparency Feeds Implementation Guide

Introduction

This document describes how to access the real-time Bloomberg APA Trading Transparency feeds published in accordance with MiFID II.

Available Feeds and Data Sources

Bloomberg Approved Publication Arrangement (APA) Feeds

Data Set	Format	Message Type	Cost
Post-Trade	FIX 5.0	Incremental Refresh 'X'	See 'Market Data Fees Disclosure'

Optional filtering for subset of data by *Asset Type, Currency, Country of Origin and Market Session*

'Systematic Internaliser' Pre-Trade Feed

Data Set	Format	Message Type	Cost
SI or 'Systematic Internaliser'	FIX 5.0	Trade Capture Report 'AE'	Determined by SI

Connectivity

Bloomberg will commission a dedicated 'point to point' FIX 5.0 session for each individual feed type requested by the consumer and provide the necessary specification documents. Bloomberg expects all consumers to have or source the required technical resources to establish connectivity, and to understand and interpret the FIX protocol based on the specifications provided.

As standard, Bloomberg will provide consumers with a single production and beta FIX session as an inclusive component of the cost defined in the 'Market Data Fees Disclosure'.

Additional FIX connectivity can be licensed separately in accordance with our standard 'connectivity' pricing guide.

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