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UBS MTF

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UBS MTF

Guide to Reference Data

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UBS Limited is a subsidiary of UBS AG

UBS Limited is a company limited by shares incorporated in the United Kingdom registered in England and Wales with number 2035362. Registered office: 5 Broadgate, London EC2M 2QS. UBS Limited is authorised by the Prudential Regulation Authority and regulated by the Financial Conduct Authority and the Prudential Regulation Authority.

Version history

Version	Date	Changes and remarks
1.5	4 January 2018	Added HTTP publication details. Deprecated SFTP.
1.4	23 November 2017	Added CAPPED,CAP_END_DATE fields
1.3	19 May 2017	Added MINIMUM_LIS field
1.2	18 August 2016	Initial publication

1. Overview

The UBS MTF Stock Universe is published each morning at 06:00 UK Time, Monday to Friday. Where necessary, revisions may be made until 07:00.

The list can be downloaded in either of two ways:

1.1. HTTP (recommended)

Via our website, at <https://www.ubs.com/global/en/investment-bank/multilateral-trading-facility/reference-data.html>

Download can be scripted by the accessing the direct URL:
<https://mtf.ubs.com/referencedata/symbols.csv>

1.2. SFTP (deprecated)

SFTP login is via password, or SSH public key provided by the user.

To log in to the site, the source IP addresses which will be used to access it must also be provided. These can be provided via e-mail to UBS MTF Market Supervision at ubs_mtf@ubs.com.

1.2.1. Server addresses

DNS name	Protocol	Port
sftp.ibb.ubs.com	SCP	22
sftp.ibb.ubs.com	SFTP	22

The file is named **MTFSymbols.csv**

2. File Format

The file is an ASCII, CSV-formatted list of records, terminated in UNIX style (linefeed only), consisting of one Header Record, zero or more Data Records, and one Footer Record. The first field indicates the record type; (H)header, (D)ata, or (F)ooter.

2.1. Header Record

Contains a list of data field names; currently the following:

H,UMTF,ISIN,DESCRIPTION,CCY,LISTING,MIC,MINIMUM_LIS,CAPPED,CAP_END_DATE

UBS MTF may add additional columns to this file in future, however existing columns will not be removed or reordered without prior communication via market notice.

It is strongly recommended that users of this file be prepared to ignore new columns which are added over time.

2.2. Data records

Contains individual instrument definitions.

Fields correspond to the headings above:

Position	Name	Description	Values	Maximum Length (chars)
1	Field Type		"D"	1
2	UMTF	Identifier used on order messages	UMTF Symbol	8
3	ISIN	Instrument identifier	ISO 6166 security identifier	12
4	DESCRIPTION	Security description (Issuer Name)		100
5	CCY	Trading currency	ISO 4217 Current Code. In addition, "GBX" is used where an instrument is traded in Pence Sterling.	3
6	LISTING	Country of Listing	ISO 3166-1 Alpha-2 Country Code	2
7	MIC	Reference Market Identifier	ISO 10383 Market Identifier Code (MIC Code)	4
8	MINIMUM_LIS	Minimum notional order value required to be eligible for execution under Large in Scale Waiver	Notional value, expressed in Trading Currency (EUR, GBX,...). Blank if instrument is ineligible for Large in Scale execution	12
9	CAPPED	Flag if instrument is suspended under the Reference Price Waiver	"d", "4" and "8" d Capped at discretion of UBS MTF 4 Venue-specific cap (4% limit)	1

			8 Pan-venue cap (8% limit)	
10	CAP_END_DATE	End date of RPW suspension	ISO 8601 Date (YYYY-MM-DD)	10

2.2.1. Examples

D,8881,GI000A0F6407,888 Holdings PLC,GBX,GB,XLON,21926250,,
D,A2Am,IT0001233417,A2A SpA,EUR,IT,XMIL,250000,,
D,AADD,DE0005093108,Amadeus Fire AG,EUR,DE,XETR,250000,,
D,AALBa,NL0000852564,Aalberts Industries NV,EUR,NL,XAMS,250000,,
D,AALl,GB00B1XZS820,Anglo American PLC,GBX,GB,XLON,43852500,,
D,ABld,GB00B128C026,Air Berlin PLC,EUR,DE,XETR,50000,,
D,ABBNz,CH0012221716,ABB Ltd,CHF,CH,XVTX,547150,,
D,ABBS,CH0012221716,ABB Ltd,SEK,SE,XSTO,4817900,,
D,XPOp,FR0000052870,XPO Logistics Europe SADIR,EUR,FR,XPAR,50000,4,2018-02-23
D,XPRm,IT0001477402,Exprivia SpA,EUR,IT,XMIL,50000,8,2018-02-23
D,YARo,NO0010208051,Yara International ASA,NOK,NO,XOSL,3802600,4,2018-02-23
D,YNAPm,IT0003540470,Yoox Net-A-Porter Group SpA,EUR,IT,XMIL,250000,d,2018-02-23
D,AGKl,GB00BK1PTB77,Aggreko PLC,GBX,GB,XLON,21333750
D,AGLm,IT0001137345,Autogrill SpA,EUR,IT,XMIL,250000
D,AGNa,NL0000303709,Aegon NV,EUR,NL,XAMS,500000
D,AGOLl,GG00BYV0R619,Ashmore Global Opportunities Ltd,GBP,GB,XLON,42667.5
D,AGOUl,GG00BYV0RC73,Ashmore Global Opportunities Ltd,USD,GB,XLON,52890
D,AGROl,US7496552057,Ros Agro PLC,USD,GB,XLON,

(AGROl is ineligible for execution under Large in Scale Waiver)

2.3. Footer record

Position	Name	Description	Values	Maximum Length
1	Field Type		"F"	1
2	Record count	Number of records, including header and trailer	Integer	6
4	Generation Date	File generation date and time	Date and time, as DDD MMM dd HH:MM:SS YYYY	24

2.3.1. Example

F,3350,Fri Nov 27 06:00:16 2015

2.4. Sample file

H,UMTF,ISIN,DESCRIPTION,CCY,LISTING,MIC,MINIMUMLIS,CAPPED,CAP_END_DATE

D,8881,GI000A0F6407,888 Holdings PLC,GBX,GB,XLON,21926250,,
D,A2Am,IT0001233417,A2A SpA, EUR, IT, XMIL, 250000,,
D,A3Me,ES0109427734,Atresmedia Corp de Medios de Comunicacion SA, EUR, ES, XMCE, 250000,,
D,AADd,DE0005093108,Amadeus Fire AG, EUR, DE, XETR, 250000,,
D,AALBa,NL0000852564,Aalberts Industries NV, EUR, NL, XAMS, 250000,,
D,AALl,GB00B1XZS820,Anglo American PLC,GBX,GB,XLON,43852500,,
D,AB1d,GB00B128C026,Air Berlin PLC, EUR, DE, XETR, 50000,,
D,ABBNz,CH0012221716,ABB Ltd,CHF,CH,XVTX,547150,,
D,ABBs,CH0012221716,ABB Ltd,SEK,SE,XSTO,4817900,,
D,XPOp,FR0000052870,XPO Logistics Europe SADIR, EUR, FR, XPAR, 50000, 4, 2018-02-23
D,XPRm,IT0001477402,Exprivia SpA, EUR, IT, XMIL, 50000, 8, 2018-02-23
D,YARo,NO0010208051,Yara International ASA, NOK, NO, XOSL, 3802600, 4, 2018-02-23
D,YNAPm,IT0003540470,Yoox Net-A-Porter Group SpA, EUR, IT, XMIL, 250000, d, 2018-02-23
F,15,Wed Nov 15 06:00:59 2017



MTFSymbols.csv