UBS MTF

Guide to Reference Data

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Classification	Public
Date	5 June 2018
Version	1.6

Version history

Version	Date	Changes and remarks
1.6	22 May 2018	Added PERIODIC_AUCTION_MAX_DURATION, TICKRULEID and SUPPORTED_ SERVICES; added Tick Size table reference
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)eader, (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,
PERIODIC_AUCTION_MAX_DURATION, TICKRULEID, SUPPORTED_SERVICES
```

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	12

			Scale execution	
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) **8** Pan-venue cap (8% limit)	1
10	CAP_END_DATE	End date of RPW suspension	ISO 8601 Date (YYYY-MM-DD)	10
11	PERIODIC_AUCTION_MAX _DURATION	Maximum duration of an auction including the randomization end	Milliseconds	3
12	TICKRULEID	Tick size rule. References a tick size rule as given in the UBS MTF tick size table	Whole number; 0,1,2,…,9999	4
13	SUPPORTED_SERVICES	Flag if instrument is available on both order books or (D)ark order book only or (P)eriodic auction order book only	"P", "D" and "PD"	2

2.2.1.   Examples

```
D,888l,GI000A0F6407,888 Holdings PLC,GBX,GB,XLON,21926250,,,75,1,PD
D,A2Am,IT0001233417,A2A SpA,EUR,IT,XMIL,250000,,,75,3,PD
D,A3Me,ES0109427734,Atresmedia Corp de Medios de Comunicacion SA,EUR,ES,XMCE,250000,,,75,3,PD
D,AADd,DE0005093108,Amadeus Fire AG,EUR,DE,XETR,250000,,,75,3,PD
D,AALBa,NL0000852564,Aalberts Industries NV,EUR,NL,XAMS,250000,,,75,3,PD
D,AALl,GB00B1XZS820,Anglo American PLC,GBX,GB,XLON,43852500,,,75,3,PD
D,AB1d,GB00B128C026,Air Berlin PLC,EUR,DE,XETR,50000,,,75,3,PD
D,ABBNz,CH0012221716,ABB Ltd,CHF,CH,XVTX,547150,,,75,4,P
D,ABBs,CH0012221716,ABB Ltd,SEK,SE,XSTO,4817900,,,,2,D
D,XPOp,FR0000052870,XPO Logistics Europe SADIR,EUR,FR,XPAR,50000,4,2018-02-23,75,2,P
D,XPRm,IT0001477402,Exprivia SpA,EUR,IT,XMIL,50000,8,2018-02-23,150,2,P
D,YARo,NO0010208051,Yara International ASA,NOK,NO,XOSL,3802600,4,2018-02-23,,2,D
D,YNAPm,IT0003540470,Yoox Net-A-Porter Group SpA,EUR,IT,XMIL,250000,d,2018-02-23,,4,D

(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

symbols.csv

3. Tick Size Table

The UBS MTF Tick Size table shall be published each morning at 06:00 UK Time, Monday to Friday. Where necessary, revisions may be made until 07:00.
The file is available at http://mtf.ubs.com/referencedata/XUBS_ticksize_rules.csv.
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3.1. Sample file

XUBS Tick Size

3.2. File format

For all EEA Markets, UBS MTF uses the ESMA Tick Size table published in RTS 11 and for Swiss instruments UBS MTF uses the Tick Size values published by the Primary Market.
Each XUBS Rule ID will display the relevant tick size for the price range for the instruments.