



EMEA Business Practices Sub-committee Enhancement to Support UMTF Symbology

[March 2, 2018]

[Revision 0.2]

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For Global Technical Committee Governance Internal Use Only

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~~Enhancement to Support UMTF Symbology~~ - ~~Enhancement to Support UMTF Symbology~~
 FIX Protocol Gap Analysis - SecurityIDSource Enhancement v0.2_EP242_ASBUILT
~~March 2, 2018~~ - ~~March 2, 2018~~ - ~~Revision 0.2~~ - ~~Revision 0.2~~

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Document History

Revision	Date	Author	Revision Comments
0.1	16 Feb 2018	Jim Kaye	Initial version
0.2	March 2, 2018	GTC PMO	Clean up for submission
	<u>June 26, 2018</u>	<u>GTC Technical Support</u>	<u>Generated ASBUILT and assigned IDs.</u>

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1 Introduction

This proposal is to enhance the SecurityIDSource(22) to support a new security identifier scheme called "UMTF" (Uniform Multilateral Trading Facility code). UMTF is a securities symbology scheme, specifically for equities, used by a number of European execution venues since 2008. It is otherwise known as 'Uniform Symbology'¹.

Though UMTFs are commonly used on FIX messages, there is no SecurityIDSource(22) enumeration for them, which has required implementations to use custom enumeration values or use the value in Symbol(55) field..

1.1 Summary

It is requested that a new value be added to SecurityIDSource(22):

- [X] = Uniform Symbology (UMTF Symbol)

2 Business Workflow

2.1 Usage

As stated in Introduction.

3 Issues and Discussion Points

None

4 Proposed Message Flow

There are no proposed changes to any message flows.

5 FIX Message Tables

There are no proposed changes to any messages.

6 FIX Component Blocks

There are no proposed changes to any component blocks.

7 Category Changes

None

¹ See https://en.wikipedia.org/wiki/Uniform_Symbology.

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Appendix A - Data Dictionary

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
22	SecurityIDSource	CHANGE	Char	Add new valueExisting values, plus... X = Uniform Symbol (UMTF Symbol)		

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Appendix B - Glossary Entries

Appendix C - Abbreviations

Term	Proposed Abbreviation	Proposed Messages, Components, Fields where used

Appendix D - Usage Examples