

EMEA Business Practices Sub-committee

Enhancement to Support UMTF Symbology

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[Revision 0.2]

Proposal Status: Public Comment

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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 |
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The above document history section, including date, author, and comments, is required to track editing changes to the document. List revisions in **ascending order**. Please insert additional rows in the table as needed.

Template version information:

r2: 2010-11-13 Revised to support abbreviations, inlined component references

r3: 2011-12-02 Revised to add additional usage clarification

# 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]](#footnote-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..

## Summary

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

• [tbd] = Uniform Symbology (UMTF Symbol)

# Business Workflow

## Usage

As stated in Introduction.

# Issues and Discussion Points

None

# Proposed Message Flow

There are no proposed changes to any message flows.

# FIX Message Tables

There are no proposed changes to any messages.

# FIX Component Blocks

There are no proposed changes to any component blocks.

# Category Changes

None

# Appendix A - Data Dictionary

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **FieldName** | **Action** | **Datatype** | **Description** | **FIXML Abbreviation** | **Add to / Deprecate from Message type or Component block** |
| 22 | SecurityIDSource | CHANGE | Char | Existing values, plus…  [tbd] = Uniform Symbol (UMTF Symbol) |  |  |

# Appendix B - Glossary Entries

This section, if included, should contain a table with terminology to be included in the FIX specification Glossary in Volume 1. These are usually business terms that are defined to help readers understand the relevant space for the proposal.

* **Term** - The business term.
* **Definition** - The definition of the term. If a term has different definitions in different contexts or for different asset types, include and identify fully these differing definitions. If the definition is copied or paraphased from a source, identify the source in parentheses after the definition.
* **Field where used** - Identifies the FIX field name for the field where this term is used.

# Appendix C - Abbreviations

When new fields, components, and messages are added to the FIX Specification, an abbreviated name that is primarily used for FIXML (at this time) must be created for them. Abbreviations are standardized within the FIX Specification. A list of abbreviations is maintained in the FIX Repository. You can access the current list of abbreviations via FIXimate on the FPL website. If abbreviations do not exist, use this table to define additional abbreviations required for your proposal. New abbreviations are subject to final approval of the GTC.

If you are not comfortable proposing new abbreviations, this section can be omitted and the GTC will assign new abbreviations.

|  |  |  |
| --- | --- | --- |
| **Term** | **Proposed Abbreviation** | **Proposed Messages, Components, Fields where used** |
|  |  |  |
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|  |  |  |

# Appendix D - Usage Examples

This is an optional section where the sub-committee or working group can provide whole or fragments of example FIX messages with actual or dummy data. These examples are useful for illustrating usage or rules specific to the business domain covered in the proposal.

1. See https://en.wikipedia.org/wiki/Uniform\_Symbology. [↑](#footnote-ref-1)