



Public

Aquis Matching Pool

Market data feed specification

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1. Version history

Version	Date	Changes and remarks
	April 2022	Updated to reflect change of exchange operator to Aquis Matching Pool, formerly UBS MTF Limited.
1.0	May 2018	Initial release

2. Introduction

This document describes the Aquis Matching Pool (AMP) Market Data Feed. This document is intended for software developers who would like to receive AMP post-trade data.

2.1. Background

AMP is implementing a second market segment, offering a periodic auction order book to participants in addition to the existing dark, continuous auction segment.

3. Functional overview

The UMDF provides trade information. For order entry, see the AMP Fix Rules of Engagement [1]. UMDF provides data in a series of ASCII messages. The length of each message depends of the message type. AMP may add additional messages types, and extend existing messages. Users should be prepared to ignore unknown message types, and messages of longer than current length. Messages will only be extended to add additional information at the end of the message.

Messages are delivered using SOUP 2.0 to provide message sequencing, and session management, including login/logout request, heartbeats, and message redelivery. The dialect of SOUP 2.0 is the same as that of other market operators. In accordance with SOUP 2.0, messages consist solely of printable ASCII characters 32-126.

4. Connectivity

AMP is vendor neutral, although there is existing connectivity with the following providers: Radianz, TNS and Fixnetix. It is also possible for members to cross-connect if they have presence in the Equinix LD4 Data Centre in Slough, or in Interxion London. Full details are available in the AMP Connectivity Guide, available on our website [1].

5. Data types

timestamp	A left zero-padded string of eleven ASCII digits representing microseconds since midnight UTC. eg: 29701000000 (08:15:01 UTC)
price	A left-zero-padded string of nineteen ASCII digits, consisting of an eleven digit mantissa and eight digit fraction eg: 0000000010200000000 (102) 0000000000061900000 (0.619)
numeric	A string of ASCII digits ,0-9. zero-padded on the left
alphanumeric	A string ASCII characters A-Z,a-z,0-9. Left justified, and space padded on the right
sym	An alphanumeric AMP symbol in Uniform Symbology. Space padded on the right up to six characters eg: "AMPGz "
char	A single ASCII character

6. Session-Level Messages

Session level messages are as defined in SOUP 2.0. For reference a sample SOUP login message is given below. User name and password are as allocated by AMP.

Requested Session should be either all blanks (' ') or the the current date as as 'yyyy-mm-dd'.

6.1. Login

<i>Field</i>	<i>Value</i>	<i>Offset</i>	<i>Length</i>	<i>Description</i>
Packet Type	"L"	0	1	Login Request Packet
Username	alphanumeric	1	6	As above
Password	alphanumeric	7	10	As above
Requested Session	alphanumeric	17	10	As above
Requested Sequence Number	numeric	27	10	The next sequence number the client wants to receive, or 0 to receive the most recent message
Linefeed	char	1	37	ASCII LF, hex 0x10
Total length			38	

Application-Level Messages

6.2. Trade Messages

Trade

<i>Field</i>	<i>Value</i>	<i>Offset</i>	<i>Length</i>	<i>Description</i>
Timestamp	timestamp	0	11	Timestamp of message
Message type	"t"	11	1	<i>Trade</i>
Symbol	sym	12	6	AMP symbol
Price	price	18	19	Price at which the transaction executed
Volume	numeric	37	10	Total executed volume, in units (i.e. shares)
Execution ID	alphanumeric	47	12	Transaction identification code (TVTIC) e.g: "XUBS062906 " "XUMP07134223"
Trade Flags	alphanumeric	59	14	(MMT flags, see [below] for full MMT mapping)
Currency		73	3	An ISO 4217 Currency code, with the addition of GBX for instruments traded in Pence sterling. eg: EUR; CHF; GBP; GBX
Segment	alphanumeric	76	4	Segment MIC "XUBS" (dark segment), or

TransactTime	Timestamp	80	11	Timestamp of transaction
Total length		91		

Trade Flags

These follow MMT 3.04 (<https://www.fixtrading.org/mmt/>) [2]. Values as current implemented by AMP are as listed; however consumers should be prepared to accept any values as defined in MMT 3.04.

Offset	MMT Level	Name	Description
0	1	Market Mechanism	"3" Dark
1	2	Trading Mode	"2" Continuous Auction
2	3.1	Transaction Category	"D" Dark trade "- " n/a
3	3.2	Negotiated Trade	"-" n/a
4	3.3	Crossing Trade	"-" n/a
5	3.4	Modification Indicator	"C" Trade cancellation

Offset	MMT Level	Name	Description
			"-" New trade
6	3.5	Benchmark/Reference Price Indicator	"S" Reference price trade "- " n/a
7	3.6	Special Dividend	"-" n/a
8	3.7	Off Book / Automated Indicator	"-" n/a
9	3.8	Price Formation/Discovery Process	"P" Plain-vanilla trade
10	3.9	Algorithmic Indicator	"H" Algorithmic trade "- " Non-algorithmic trade
11	4.1	Publication Mode/Deferral Reason	"-" n/a
12	4.2	Deferral or Enrichment Type	"-" n/a
13	5	Duplicative Indicator	"-" n/a

Trade Cancellation

Where a trade is subsequently cancelled, a second trade message will be sent, using the details of the original trade, but with the *Cancellation* flag set (MMT Level 3.4, above).

6.3. Administrative messages

Trading Status

Indicates current trading status on an instrument. A trading status message is sent whenever an instrument's trading status changes. Where an instrument is suspended before start of trading, a trading status message will be sent to this effect.

<i>Field</i>	<i>Value</i>	<i>Offset</i>	<i>Length</i>	<i>Description</i>
Timestamp	timestamp	0	11	Timestamp of message
Message type	"H"	11	1	<i>Trading Status</i>
Symbol	sym	12	6	UMTF symbol
Status	char	18	1	"T" trading "C" closed "S" suspended
Segment	alphanumeric	19	4	Segment MIC "XUBS" (dark segment)
Total length			23	

Security Definition

At the start of each day, AMP will disseminate a series of Security Definition messages for all active instruments, including those which are suspended.

Messages may also be sent intra-day in the event that a field value is changed, or a new instrument is admitted.

<i>Field</i>	<i>Value</i>	<i>Offset</i>	<i>Length</i>	<i>Description</i>
Timestamp	timestamp	0	11	Timestamp of message

<i>Field</i>	<i>Value</i>	<i>Offset</i>	<i>Length</i>	<i>Description</i>
Message type	"i"	11	1	Security Definition
Symbol	sym	12	6	UMTF symbol
Currency	char	18	3	Currency of trading. An ISO 4217 Currency code, with the addition of GBX for instruments traded in Pence sterling. eg: EUR; CHF; GBP; GBX
ISIN	alphanumeric	21	12	ISO 6166 security identifier
Country of Listing	alphanumeric	33	2	ISO 3166-1 Alpha-2 Country Code
Reference Market	alphanumeric	35	4	ISO 10383 Market Identifier Code (MIC Code)
Minimum LIS	numeric	39	12	Minimum notional order value required to be eligible for execution under Large in Scale Waiver. Expressed in Currency of trading. Blank if instrument is ineligible for Large in Scale execution
Capping Status	char	51	1	" " Not Capped "d" Capped at discretion of AMP "4" Venue-specific cap (4% limit) "8" Pan-venue cap (8% limit)
Dark supported	char	52	1	Available for trading on dark segment "Y" / "N" (Yes/ No)
Periodic Auction Supported	char	53	1	Available for trading on periodic auction segment "Y" / "N" (Yes/ No)
Total length			54	

7. Sample Messages

SOUP Login

```
#Log in to current session as user M00101, starting from sequence number 1:  
LM00101d618c1c89a          000000001
```

```
#Log in to specific session as user M00101, resume from sequence number 2020:  
LM00101d618c1c89a2018-05-01000002020
```

Security Definition

```
# 04:02:03 UTC, defining symbol VOD1, ISIN: GB00BH4HKS39, currency GBX, reference market XLON, country GB, LIS if >  
570,082.50 GBP, dark capped, dark is supported, periodic auction is supported  
0123456789012345678901234567890123456789012345678901234567890123  
14523019777iVOD1 GBXGB00BH4HKS39GBXLON0000570082508YY  
# PLTm, currency: EUR, reference market XMIL, country IT, not capped, LIS if > 450,000 EUR  
14523019867iPLTm EURIT0003826473ITXMIL000000450000 YY
```

```
# 07:00:00 UTC, VOD1 is open  
25200075626HVOD1 TXUBS  
25200075626HVOD1 TXUMP  
# 07:00:00 UTC, PLTm is open  
25200654556HVOD1 TXUBS  
25200654558HVOD1 TXUMP  
# 15:30:00 UTC, VOD1 is closed  
55800045681HVOD1 CXUBS  
55800045681HVOD1 CXUBS
```

Dark trades

1285 shares executed in ASHMI. price: 37.535 GBX, under Reference Price Waiver on the dark order book. Trade is algorithmic. Trade executed at 08:01:32.882394 UTC:
28892883205tASHMI 00000003753500000000001285XUBS010 32D---S--PH---GBX 28892882394
Trade above is cancelled (MMT Cancellation flag is set):
28892883209tASHMI 00000003753500000000001285XUBS010 32D--CS--PH---GBX 28892883206

8. References

- [1] AMP Member Information. [Online]. Available: aquis.eu.
- [2] Wikipedia contributors, "Uniform Symbology," Wikipedia, The Free Encyclopedia, July 2015. [Online]. Available: https://en.wikipedia.org/w/index.php?title=Uniform_Symbology&oldid=664368300.
- [3] FIX Protocol Ltd, "FIX 4.2," 2001. [Online]. Available: <http://www.fixtradingcommunity.org/pg/structure/tech-specs/fix-version/42>.
- [4] FIX Trading Community, "EP206 Clock Synchronization Datatype Enhancement," 14 February 2016. [Online]. Available: <http://www.fixtradingcommunity.org/pg/extensions/extension-pack?ExtensionID=EP206>.
- [5] Fix Trading Community, "Market Model Typology," 2017. [Online]. Available: <https://www.fixtrading.org/mmt/>.

9. Disclaimer

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