

## SIX Exfeed Ltd. Message No. 14/2014

Subject **SMF changes due to new segmentation of the SIX Swiss Exchange bond market**


To  Business Coordinators  Technical Coordinators

Authorised by Customer Support

Markets  SIX Swiss Exchange  SIX Structured Products Exchange  
 SIX Liquidnet Service  BX Berne Exchange

Interfaces  SMF  MDI  IMI

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Date 03.11.2014 Important Information 

Dear Customer

We would like to inform you that SIX Swiss Exchange will introduce a new segmentation of the bond market as of **Monday, 17<sup>th</sup> November 2014**. Please find further details in the [SIX Swiss Exchange message no. 44/2014](#).

The impact on the Swiss Market Feed (SMF) is as follows:

- The list of **"Security Type Codes"** (see section 6.4 of the SMF user specs) is extended by 2 new values:

Code	Meaning
CO	Contingent Capital Bond
PB	Swiss Pfandbrief

- A number of bonds which now have security type code "BO" will get one of the new security type codes "CO" or "PB" due to the re-segmentation.

### Security Type Codes, part b) bonds

Code	Meaning	Code	Meaning
AS	Asset Backed Security	CO	Contingent Capital Bond
BE	Bond without warrant ("ex")	DB	Dual Currency Bond
BN	Bond Linked Note	DC	Dual Currency Convertible Bond
BO	Bond (straight bond)	FI	Foreign Interest Payment Security
BW	Bond with warrant ("cum")	FL	Floating Rate Bond
CB	Convertible Bond	PB	Swiss Pfandbrief
CN	Credit Linked Note		