SIX Exfeed Message No. 03/2017

Subject: SMF add two new security type codes for the SIX Swiss Exchange bonds market

To: Business Coordinators, Technical Coordinators

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Pages: 2

Date: 08.03.2017

This message concerns:

Markets:
- ☒ SIX Swiss Exchange
- ☐ Six Structured Products Exchange
- ☐ SIX Liquidnet Services
- ☐ BX Berne Exchange

Interfaces:
- ☒ SMF
- ☐ MDI
- ☐ IMI
Dear Vendor

We would like to inform you that SIX Swiss Exchange will add two new security type codes for the bond market, which the going live date is 2 May 2017.

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:

<table>
<thead>
<tr>
<th>Code</th>
<th>Meaning</th>
<th>ISIN</th>
<th>SMF Message Examples</th>
</tr>
</thead>
<tbody>
<tr>
<td>MP</td>
<td>Money Market Papers</td>
<td>CH0354836147</td>
<td>&lt;53&gt;MP#EUR#1#035483614#PZ#ImG</td>
</tr>
<tr>
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<td>UK Gilts</td>
<td>GB0008931148</td>
<td>&lt;53&gt;UG#GBP#1#000359097#I#A#IqO</td>
</tr>
</tbody>
</table>

6.4 Security Type Codes

- The updated pages 103 & 104 with the include of the new security type codes can be downloaded and replaced on the existing SMF User Specs v9.2

- MP and UG are always Instrument Type = Bond, therefore no new Group Code is required and the new Security Type Codes can be mapped to existing Group Codes without logic changes. CHF-denominated MMPs could have any Industry Code and Geographical Area and as such will be assigned to Group Code 51 or 52.

SIX Exfeed Ltd
Customer Support