



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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Information 

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:

| Code | Meaning | ISIN | SMF Message Examples (Member-Test only) |
|------|---------------------|--------------|--|
| MP | Money Market Papers | CH0354836147 | <53> MP #EUR#1#035483614#PZ#ImG |
| UG | UK Gilts | GB0008931148 | <53> UG #GBP#1#000359097#IA#IqO |

6.4 Security Type Codes

| <i>b) bonds</i> | | | | | |
|-----------------|-----------------------------|--|-----------|-----------------------------------|--|
| Code | Meaning | | Code | Meaning | |
| AS | Asset Backed Security | | DB | Dual Currency Bond | |
| BE | Bond without warrant ("ex") | | DC | Dual Currency Convertible Bond | |
| BN | Bond Linked Note | | FI | Foreign Interest Payment Security | |
| BO | Bond (straight bond) | | FL | Floating Rate Bond | |
| BW | Bond with warrant ("cum") | | PB | Swiss Pfandbriefe | |
| CB | Convertible Bond | | MP | Money Market Papers | |
| CN | Credit Linked Note | | UG | UK Gilts | |
| CO | Contingent Capital Bond | | | | |

- 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
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