



## 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 

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**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

*b) bonds*

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  
 Customer Support