



SIX Exfeed Message No. 05/2018

Subject **SIX Corporate Bonds on the MDDX Feed**
To Business Coordinators
 Technical Coordinators
Authorized by Customer Support
Pages 2
Date 09.03.2018

Information 

SIX Corporate Bonds: The SIX Corporate Bonds launch will take place on Tuesday, 27 March 2018 and will be disseminated over the SIX MDDX only.

This message concerns:

- Markets**
- SIX Swiss Exchange
 - SIX Structured Products Exchange
 - SIX Liquidnet Services
 - SIX Swiss Index
- Interfaces**
- MDDX
 - SMF
 - MDI

Dear Vendor

Based on the [SIX Corporate Bond notice 01/2018](#) this message provides additional information about the deferred publication mechanism of SCB trades.

SIX Corporate Bonds Go-Live

The SIX Corporate Bonds platform will go-live in the Production environment on **Tuesday, 27 March 2018**

SCB Message Example over the MDDX Feed:

Please see below an extract of the whole MDDX dissemination. The example shows the first and second publication of an SCB trade with deferred publication. The size is absent in the first publication (*MMT Level 4.2: Volume Omission Trade*), and is provided on the amend publication (*MMT Level 4.2: Full Details of Earlier Volume Omission Trade*).

First time without the volume (typically t+2):

Sequenced packet #52857 Trade
Package=5
Isin=XS0747125333
Currency=USD
Exchange=XICB
ExecutionTime=20171016-05:18:43.426000
TradeId=CB0000100038510
PublishTime=20171018-17:00:00.000731
PublicationVenue=XSWX
Price=882.410000
PriceNotation=P
Size=0
MMT=7U-----P-33-
MMT.ModificationIndicator=-/
MMT.PostTradeDeferralType=3/VOLO

Second time with the volume (typically t+4w):

Sequenced packet #52901 Trade
Package=5
Isin=XS0747125333
Currency=USD
Exchange=XICB
ExecutionTime=20171016-05:18:43.426000
TradeId=CB0000100038510
PublishTime=20171113-07:00:00.000183
PublicationVenue=XSWX
Price=882.410000
PriceNotation=P
Size=20000000
MMT=7U---A---P-39-
MMT.ModificationIndicator=A/AMND
MMT.PostTradeDeferralType=9/FULV

Member Test Environment

Data Vendors will be able to test SCB trade data (see example above) on 12 March 2018 in the Membertest environment.

SIX MDDX Specification

No specification update needed for the SCB trades.

Best regards

SIX Exfeed Ltd
Customer Support

For business related questions, e.g. data-content, - packages and entitlements:

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For technical questions, e.g. SCAP connectivity, operational issues, please contact your Local Support Center:

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