



SIX Exfeed Message No. 07/2024

Launch of new Information Packages for CO:RE Data from the Swiss Repo Market

To ☒ Business Coordinators
☒ Technical Coordinators

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Information



This message concerns:

Markets:	<input type="checkbox"/>	SIX Swiss Exchange	<input type="checkbox"/>	SIX Swiss Exchange – Structured Products	<input checked="" type="checkbox"/>	CO:RE
	<input type="checkbox"/>	SIX Indices	<input type="checkbox"/>	SDX Trading		
Interfaces:	<input checked="" type="checkbox"/>	SIX MDDX				

Dear Customer,

We are pleased to inform you that Exfeed will be able to provide CO:RE data from the SIX Interbank Repo Market via SIX MDDX. The Swiss Repo Market is a sophisticated multi-currency platform that enables banks, broker-dealers, insurers and commercial banks to seamlessly integrate trading and collateral management for optimized risk control and regulatory compliance. Over 160 trading participants; thereof 1'100 registered traders; are connected with an average daily trading volume of approximately CHF 25bn.



For more detailed information about the SIX Repo value chain for Trading and Collateral Management please go to <https://www.six-group.com/en/products-services/securities-services/securities-finance/repo.html>

Please find below the details of the new CO:RE data packages available via SIX MDDX.

Package Name	Package Code	Package ID	Content/Notes
CO:RE Interbank Detailed Quote Book Data	[CORE-DOB]	[Pkg: 114]	[RQ] All quote book changes at the level of each individual quote.
CO:RE Interbank Post-Trade Data	[CORE-POST]	[Pkg: 115]	[RT] All public quote executions.

Data Vendors may deliver CO:RE real-time data to Subscribers/End Users **free of charge, until further notice**, after the commercial launch. Furthermore, Non-display usage will also be free for the time being.

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The following table shows the key dates scheduled for the launch:

Date	Test	Prod	Activity
25 June 2024	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	Initial Announcement of new CO_RE package
19/20 October 2024	<input checked="" type="checkbox"/>		SMR14 Membertest Migration weekend stage 2: New CO_RE package launch
23 November 2024	<input checked="" type="checkbox"/>		Performance Load Test
27 November 2024	<input checked="" type="checkbox"/>		Intraday Recovery Test – MDDX Infrastructure down
7/8 December 2024		<input checked="" type="checkbox"/>	SMR14 Production Migration weekend
9 December 2024		<input checked="" type="checkbox"/>	New CO_RE package start onboarding
January 2025		<input checked="" type="checkbox"/>	New CO_RE package business launch

If you wish to receive this new CO:RE data, which is available under the operating Market Identifier Code (MIC) “XREP”, please subscribe to the new packages by submitting the [Application for SIX MDDX Connection](#) form.

For the technical implementation of CO:RE data and as a required action, Data Vendors must update their systems according to the latest specifications that contain the following new message types:

- Repo Quote [RQ]
- Repo Status [RS]
- Repo Trade [RT]

This is to support all fields for CO:RE with their corresponding details for CO:RE in MDDX. Please go to the [Member Section](#) to download the latest specifications.

If you have further questions, please do not hesitate to contact the Business Support, i.e. for data-content, data-packages and entitlements.

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