![SIX logo]

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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Pages	2	
Date	25.06.2024	Information ⓘ

This message concerns:						
Markets:	☐	SIX Swiss Exchange	☐	SIX Swiss Exchange – Structured Products	☒	CO:RE
	☐	SIX Indices	☐	SDX Trading		
Interfaces:	☒	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: 111]	[RQ] All quote book changes at the level of each individual quote.
CO:RE Interbank Post-Trade Data	[CORE-POST]	[Pkg: 112]	[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.

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

Date	Test	Prod	Activity
25 June 2024	☑	☑	Initial Announcement of new CO:RE package
19/20 October 2024	☑		**SMR14 Membertest Migration weekend stage 2: New CO:RE package launch**
23 November 2024	☑		Performance Load Test
27 November 2024	☑		Intraday Recovery Test – MDDX Infrastructure down
7/8 December 2024		☑	**SMR14 Production Migration weekend**
9 December 2024		☑	**New CO:RE package start onboarding**
January 2025		☑	**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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