

# Trade Type Code Overview

valid as of 8 July 2011

TTC	Full Description	Public Value	Reporting Parameter	Applicable Securities	Transaction Type	Side	Trading Capacity	Publication	Publication Trade Reversal	Additional Comments	
User Input TTCs	D	Special Price	D	All Securities	Trade Confirmation Trade Report	Buy or Sell	Principal Riskless Principal	Normal Publication	Reversal published	Special Price specifying a trade report whose price differs from the market price at the time of entry: - VWAP (binding orders) - Portfolio Trade - Aggregated Order - Trade reporting after emergency situations	
	DP	Delay Publication	DP	DPCHFB	CHF Bonds	Trade Confirmation Trade Report	Buy or Sell	Principal Riskless Principal	Delayed Publication	Reversal published if trade published	Delayed Publication specifying a report in CHF bonds published before the opening of trade on the following trading day
	DR	Delivery Report	DR	All Securities	Trade Confirmation	Buy or Sell	Riskless Principal	Publication Suppressed	Reversal publication suppressed	2 Members of SIX Swiss Exchange may fulfill transaction reporting incl. clearing and settlement instruction using the DR function. Automatic settlement but manual clearing.	
	IP	Immediate Publication		MIFID	Equities and Investment Funds	Trade Confirmation Trade Report	Buy or Sell	Principal Riskless Principal	Normal Publication	Reversal published	Immediate Publication specifying a report which is to be published immediately. The delayed publication function set by default is overridden.
	OF	Off Exchange Trade	OF	All Securities	Trade Confirmation Trade Report	Buy AND Sell	Principal Riskless Principal	Normal Publication	Reversal published	Trades that are not reported under the rules of the Exchange, but under the rules of the Central Reporting Office (Meldestelle) must be designated "Off Exchange Trades".	
	TX	Transaction Reporting		All Securities	Trade Report	Buy or Sell	Principal Riskless Principal	Publication Suppressed	Reversal publication suppressed	Executions that are reported to the Central Reporting Office (Meldestelle), e.g. executions from order routing or trades executed and published on a FINMA-recognised foreign venue must be flagged as transaction reports.	
System Generated TTCs	AG	Aggressor		All Securities	On Order Book	Buy or Sell	Principal Riskless Principal	Normal Publication	Reversal published	Aggressor specifying the side of a transaction which has triggered the transaction in the orderbook.	
	DM	MIFID Delayed Publication	DP	MIFID	Equities and Investment Funds	Trade Confirmation Trade Report	Buy AND Sell	Principal Riskless Principal	Delayed Publication	Reversal published if trade published	Transaction above a specified minimum size in terms of ADT (average daily turnover) may qualify for deferred publication. <u>Deferred Publication thresholds and delays.</u>
	LN	SLS	LN	SLS eligible Securities	Trade Confirmation Trade Report	Buy AND Sell	Principal Riskless Principal	Normal Publication	Reversal published	SIX Swiss Exchange Liquidnet Service (SLS) Execution specifying a trade that has been reported via the SLS undisclosed block trading system at Mid-point Price.	
	MR	Mistrade Reversal	MR	All Securities	Trade Reversals of On Order Book transactions	Buy AND Sell	Principal Riskless Principal	Normal Publication	Reversal published if trade published	On order book transactions which have been declared null and void by SIX Swiss Exchange according to <u>Directive 4: Market Control</u> and have therefore been reversed by Market Control.	
	NX	Nostro Cross on order book	NX	All Securities	On Order Book	Buy AND Sell	Principal	Normal Publication	Reversal published	Nostro-nostro crosstrades are forbidden if buy and sell orders in a single security are entered for the same beneficial owner. The ban shall not cover simultaneous buy and sell orders for the participant's own account if the participant can prove that individual orders were entered independently of each other and without any form of agreement in the exchange system. The participant must take steps to avoid forbidden nostro-nostro crosstrades.	
	SP	Suppress Publication	SP	SPINTB	SIX International Bonds	Trade Confirmation Trade Report	Buy AND Sell	Principal Riskless Principal	Publication Suppressed	Reversal publication suppressed	The publication of trades in international bonds traded on the SIX Swiss Exchange is accumulated monthly and aggregated per sector. Only the volumes are published. (Directive 3: Trading - Annex N)

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