




SIX Exfeed Ltd. Message No. 25/2012

Subject	SMF User Specs Version 9.0 – Additional Amendments		
To	<input checked="" type="checkbox"/> Business Coordinators	<input checked="" type="checkbox"/> Technical Coordinators	
Authorised by	Customer Support		
Markets	<input checked="" type="checkbox"/> SIX Swiss Exchange	<input checked="" type="checkbox"/> Scoach Switzerland	
	<input checked="" type="checkbox"/> SIX Liquidnet Service	<input type="checkbox"/> BX Berne Exchange	
Interfaces	<input checked="" type="checkbox"/> SMF	<input type="checkbox"/> MDI	<input type="checkbox"/> IMI
Pages	2		
Date	28.11.2012		Important Information 

Dear Customer

Following a period of intensive testing, we would like to inform you about two minor amendments:

Closing inside market: this information is given with field <11>B/A, Bid/Ask Price (page no. 49):
Instead of a single delivery at the close of the on-order book market, there will be two deliveries. Both deliveries will have identical content, with the following exception: One of the deliveries will have a time as item #3, the other will have a date as item #3.

Sample SMF messages with ISIN CH001057076

- *version 8.0a (current)*:

CH001057076CHF4_<11>B#2961#T17311200#T_<15>B#17##T17311200_<11>A#2967#T17311200#T_<15>A#2##T17311200_

- *version 9.0 (as of 10th December)*:

CH001057076CHF4_<11>B#2944#T17302700_<15>B#35#T17302700_<11>A#2950#T17302700_<15>A#2#T17302700_

CH001057076CHF4_<11>B#2944#D20121127_<15>B#35#D20121127_<11>A#2950#D20121127_<15>A#2#D20121127_

Reference price: this information is given with field <01>R, Reference Price (page no. 44):

The comment for item #3 is modified as follows: Scenario 1) “before the on-order book market opens” now follows the same rule for the timestamp as scenario 3) “after the on-order book market closes”, i.e. it is possible to have a time (if today's price) or a date (if previous day's price).

Sample SMF messages with ISIN AN8068571086

- *first sent reference price at start of day, before trading opens – with a date from a previous business day and reference price type 3 = Paid Price*:

AN8068571086CHF4<01>R#101#D20121105#3_

- *first sent reference price at start of day, after a dividend adjustment – with a time from the current business day and reference price type 0 = Dividend Adjustment*:

AN8068571086CHF4<01>R#100#T05595678#0_

Please find attached pages no. 49 (for the closing inside market) and 44 (for the reference price) of the SMF User Specs version 9.0 which have been amended accordingly.

Since today, the test environment reflects the above amendments.

Should you have any questions about the amendments described in the SMF User Specs or questions relating to the MDI (Market Data Interface), do not hesitate to contact us.

Please accept our apologies for the short notice and any inconvenience caused.

SIX Exfeed Ltd.

Help Desk / Customer Support

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