



## SIX Exfeed Message No. 19/2017

Subject **SIX MDDX Multi-Dimensional Data fluX® (SIX MDDX) Information Update**

To  Business Coordinators  
 Technical Coordinators

Authorized by Customer Support

Pages 2

Date 31.08.2017

Important Information 

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**Interfaces**    SMF    SIX MDDX    IMI    MDI

Dear SMF Vendor

This message provides some additional information to the [SIX Exfeed Message No 18/2017](#) of SIX MDDX Membertest phase 2, as announced on the 22 August 2017.

### The SIX MDDX Specifications v1.2.0 (15.06.2017)

The [CI] message (*page 12 – §4.3*) was not implemented in Membertest phase 1, and will be available in Membertest phase 2. In addition, the format of the message has changed with respect to the specs version 1.2.0.

Please use the table on the second page of this message for the Membertest phase 2 and later on for the production start on 23 October 2017.

SIX Exfeed Ltd  
Customer Support

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

SIX Exfeed Help Desk            +41 58 399 2445            [data-services@six-swiss-exchange.com](mailto:data-services@six-swiss-exchange.com)

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

London                            +44 20 7864 4364            [lsl@six-group.com](mailto:lsl@six-group.com)  
Geneva                            +41 58 399 5642            [lsg@six-group.com](mailto:lsg@six-group.com)  
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➤ 4.3 Closing Inside Market [CI]

Name	Offset	Length	Type	Notes
Header	0	24	Header	Type = 'CI'; see section <b>Error! Reference source not found.</b>
Isin	24	12	Alpha	ISIN of the instrument
TradingCurrency	36	3	Alpha	Currency in which the instrument is traded
MarketCode	39	4	Alpha	MIC of the market where the instrument is traded
DateTime	43	8	Timestamp	Date and time when the closing took place
BidPrice	51	8	Price	Best limit bid price at market close
BidVolume	59	8	Volume	Volume at best limit bid price at market close
BidMarketVolume	67	8	Volume	Volume of at-market bid side at market close
BidMarketOrders	75	4	Quantity	Number of at-market bid orders at market close
BidLimitOrders	79	4	Quantity	Number of orders at best bid limit price at market close
BidQuotes	83	4	Quantity	Number of quotes at best bid limit price at market close
AskPrice	87	8	Price	Best limit ask price at market close
AskVolume	95	8	Volume	Volume at best limit ask price at market close
AskMarketVolume	103	8	Volume	Volume of at-market ask side at market close
AskMarketOrders	111	4	Quantity	Number of at-market ask orders at market close
AskLimitOrders	115	4	Quantity	Number of orders at best ask limit price at market close
AskQuotes	119	4	Quantity	Number of quotes at best ask limit price at market close