



SIX Exfeed Message No. 22/2017

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

To Business Coordinators
 Technical Coordinators

Authorized by Customer Support

Pages 4

Date 05.10.2017

Important Information

- **SIX MDDX Bandwidth Requirements finalized**
- **SIX MDDX Testing Activities During Member Test Phase**
 - Performance Tests and Background Load Tests
 - Intraday Recovery Tests planned on the 12th of October
 - New SIX MDDX capture Phase 2 available on our Member Section

Interfaces SMF SIX MDDX IMI MDI

Dear SMF Vendor

This message provides some additional information about the SMF replacement by SIX MDDX.

SIX MDDX Bandwidth Requirements for SCAP Connection

In the following table you will find the final SCAP bandwidth requirements:

	10 Mbps (M01 only)	10 Mbps	30 Mbps	30 Mbps	30 Mbps	50 Mbps	50 Mbps	50 Mbps	100 Mbps
SMF specific	✓	✓	✓	✓	✓	✓	✓	✓	✓
Post-Trade	✓	✓	✓	✓	✓	✓	✓	✓	✓
Level 1 (TOP)	✓		✓		✓	✓			✓
Level 2 (CUM)	✓			✓	✓		✓		✓
DOB	✓					✓	✓	✓	✓

Your SCAP connection bandwidth will determine which services you can receive from MDDX. Depending on your needs you may want to:

- Upgrade existing connectivity or order new connectivity
- Derive CUM and TOP from DOB on your side

The above figures do not include any usage of MDI or IMI. Please contact your Local Support Center before ordering any change in connectivity.

SIX MDDX Testing Activities During Member Test Phase

We strongly recommend that all Market Data Vendors test their feed handlers.

- Test your applications and verify that they are in-line with the latest SIX MDDX interface specifications.
- Participate in the scheduled tests organized by SIX Swiss Exchange:
 - Performance and Background Load Tests

- SWXess Intraday Recovery Test

Performance Tests and Background Load Tests

During the SMR7 Membertest phase, SIX Swiss Exchange will hold a **Performance Test** on the Membertest infrastructure on the date given in the table below.

Date	Time (CEST)	Load Generated
Sat 07.10.2017	10:00 to 16:00	The detailed load pattern will be published in a separate MSC Message before the test.

You are invited to participate in this test to verify your market data applications under high load.

In addition, SIX Swiss Exchange will hold **Background Load Tests** each Tuesday and Thursday evening from 18:00 to 20:00 CEST using the following load distribution:

Time (CEST)	Quote Per Second Load	OUCH Transactions Per Load	FIX Transactions Per Second Load
18:00 to 20:00	3000	1000	250

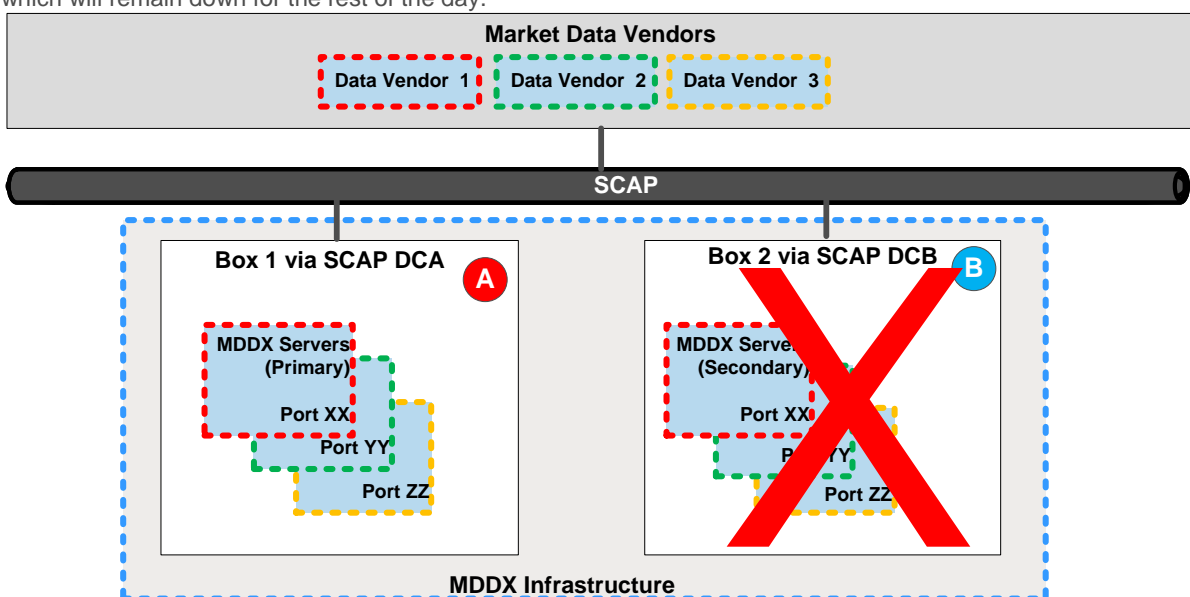
SWXess Intraday Recovery Tests

We have scheduled a recovery test on the date given in the table below. During this test, you have the possibility to verify the behaviour of your applications during a recovery.

Date	Time (CEST)	Activity	See
12.10.2017	15:00 to End of Business	Intraday Recovery Test – MDDX infrastructure failure simulation	Description below

MDDX Infrastructure Failure Simulation

In this test scenario, an MDDX Infrastructure Failure is simulated by shutting down Box 2 accessible via SCAP DCB which will remain down for the rest of the day.



Box 1 = 146.109.63.252

Box2 = 146.109.47.251



Schedule

Hardware Box	Time	Test Case	Status SIX MDDX	Expected Action by Participant Application
	T-30min	A confirmation that the failure simulation takes place is published on the Membertest System Status page and distributed via MSC Alert (priority 3-Low)		
B	T	Box 2 shutdown	<p>MDDX connections on Secondary Servers on Box 2 accessible via SCAP DCB</p> <ul style="list-style-type: none">- are disconnected <p>MDDX connections on Primary Servers on Box 1 accessible via SCAP DCA</p> <ul style="list-style-type: none">- remain connected	<p>Participants affected need to check they are able to continue receiving MDDX feed via SCAP DC A.</p> <p>If you refer to chapter 9.4 from MDDX Specifications, all sources should go to SourceAvailability "D" (Down) and then, they should come back to SourceAvailability "U"(Up) after a possible transition via SourceAvailability "R"(Recovery) depending on the source.</p>
	Approx. T+5 min	A confirmation that Box 2 down is published on the Membertest System Status page and distributed via MSC Alert (priority 3-Low)		



Swiss Exchange

New SIX MDDX Capture Phase 2 Available



SIX MDDX Capture Phase 2 files are now available for download in binary and text format:

https://secure.six-swiss-exchange.com/member_section/it/downloads.html

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

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

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