



SIX Exfeed Message No. 10/2018

Subject **SIX MDDX Enhancements and minor Update of Interface Specification**

To Business Coordinators
 Technical Coordinators

Authorized by Customer Support

Pages 2

Date 04.05.2018

Information 

As of Monday, 14 May 2018, some important enhancements will be available in Member Test.
The going-live in the Production environment is planned for Monday, 28 May 2018.

Please see detailed description on next page.

This message concerns:

- Markets** SIX Swiss Exchange Six Structured Products Exchange
 SIX Liquidnet Services
- Interfaces** MDDX SMF MDI

Dear Vendor

This message provides the following information about further enhancements in the SIX MDDX and a minor amendment of the SIX MDDX User Specification, v1.5.0:

- **[SD]/[KF] identified bursts:** To prevent these bursts, the [SD]/[KF] messages will be throttled. This applies to packages 23 - Free access reference data [FREEREF], 24 - Basic access CONNEXOR reference data [BASICXRREF], 25 - Advanced access DP reference data [ADVDPREF], and 26 - SFD reference data [SFDREF]
- **[VO] and value-added [PR] messages in snapshot recovery:** The following bullet point will be added to the SIX MDDX User Specification, §9.3
 - all current DailyHigh, DailyLow, Open, Close, First, Last and VWAP prices, and all current traded volumes for current day to which the client is entitled. The Flags field of these Price and Traded Volume messages will have the bits Recovered and Snapshot set. These messages will be sent as unsequenced packets
- **[PR] On-Book-Price:** Assignment of package for value-added [PR] messages is now consistent
- **[TheoOpenPrice]:** Deletion of theoretical opening price if still present at end of closing auction (page 30, table 53 of SSX-MDDX-SPEC-1.5.0)
- **[EQBASICIDX] package 17:** SIX Equity Basic Indices, a typo in the name of the package has been corrected

Please note: These enhancements will be implemented on rather short notice, i.e. if you've got questions, contact us immediately or send your queries to the SIX Exfeed Customer Support.

Yours sincerely,
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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