



SIX Exfeed Message No. 20/2018

Subject **SIX MDDX: Production Data Quality Issue on some Reference and Closing Prices**

To Business Coordinators
 Technical Coordinators

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Date 07.09.2018

Important Information 

Summary

Data quality issue on some Reference and Closing Prices between Tuesday 4th and Friday 7th September 2018 .

This message concerns:

Markets: SIX Swiss Exchange SIX Swiss Exchange – Structured Products
 SIX Liquidnet Services

Interfaces: MDDX MDI IMI

Dear Vendor

Please be advised that we recently experienced a data quality issue on the SIX MDDX feed between Tuesday 4th and Friday 7th September 2018, impacting several [PR] messages as follows:

- The initial [PR] messages with price flag "Reference Price" disseminated at the Start of Session may have an erroneous timestamp (the price and price type of these messages is correct). Subsequent [PR] messages with price flag "Reference Price" disseminated throughout the day have a correct timestamp.
- [PR] messages with price flag "Close" disseminated at the end of trading and during the evening recaps may be wrong (or missing) for some illiquid instruments, which did not trade during that day.

The issue has since been resolved. The remaining erroneous price information which has been persisted will be corrected after end of business today, 7th September 2018, so that the [PR] messages published on the SIX MDDX feed on Monday, 10th September 2018 are correct.

We will publish the list of correct prices on Monday, 10th September 2018. You are kindly asked to adjust the prices accordingly.

We're currently working on a solution to avoid this in the future and apologize for any inconvenience caused.

If you have questions related to the incident above, please contact [Local Support Center](#) for technical and [SIX Exfeed Customer Support](#) for business support.

Yours sincerely

SIX Exfeed Ltd
Customer Support