SIX Exfeed Message No. 11/2019

Subject	**Amendment of historical data for Swiss Reference Rates**
To	☒ Business Coordinators
	☒ Technical Coordinators
Authorized by	Customer Support
Pages	2
Date	19.07.2019

Action required ⚙

Dear customer

We have amended the historical data for four indices. For SARON and SCRON gaps have been filled on fourteen days and for SAION and SCION the whole history from June 30, 1999 to July 17, 2019 has been restated and rebased to 10,000 points to improve the accuracy of the calculations. We would kindly ask you update the historical data in your systems.

The updated data for all four indices are available for download on our website under the default link:

https://www.six-group.com/exchanges/indices/data_centre/swiss_reference_rates/reference_rates_en.html

https://www.six-group.com/exchanges/downloads/indexdata/hsrron_prev.csv (Closed User Group access)

https://www.six-group.com/exchanges/downloads/indexdata/hsrron.csv (public access with delayed data)

Summary of changes

ISIN	SYMBOL	CHANGE
CH0100517157	SAION	Restated and rebased index history
CH0100484986	SCION	Restated and rebased index history
CH0049613901	SCRON	Gap filling
CH0049613687	SARON	Gap filling

The following gaps for SARON and SCRON were filled:

DATE	SARON	SCRON
31.10.2012	-0.027541	-0.05
27.09.2011	0.012741	0.015
31.12.2001	1.469348	1.5
03.01.2000	1.437788	1
31.12.1999	1.437788	1
22.09.1999	0.999661	0.93

SWISS
EXCHANGE

DATE	SARON	SCRON
14.09.1999	0.7	0.7
09.09.1999	0.571429	0.55
30.07.1999	0.65	0.65
22.07.1999	0.45	0.45
16.07.1999	0.611538	0.75
09.07.1999	0.75	0.75
08.07.1999	0.75	0.75
06.07.1999	0.731828	0.85

If you have any questions, please do not hesitate to contact the Index Department helpdesk:

Index Helpdesk   +41 58 399 2229   indexsupport@six-group.com

For business related questions, for example data-content, data- packages and entitlements:

SIX Exfeed Help Desk   +41 58 399 2445   data-services@six-swiss-exchange.com