



SIX Exfeed Message No. 18/2019

Subject **SIX migrates the VSMI and SMI Risk Control indices**

To Business Coordinators
 Technical Coordinators

Authorized by Customer Support

Pages 1

Date 18.12.2019

Information 

This message concerns:

Markets: SIX Swiss Exchange SIX Swiss Exchange – Structured Products

Interfaces: SIX MDDX IMI

Dear customer,

SIX will take over the calculation and dissemination of the VSMI and SMI Risk Control indices from Deutsche Börse effective January 3, 2020. Deutsche Börse will stop the calculation and dissemination of the indices on December 31, 2019.

Further, effective from January 3, 2020 SIX will use for the VSMI indices SARON as the risk free interest rate and calculate the indices based on the SIX Swiss Exchange trading calendar.

Additionally, and in an effort to streamline the index offering, SIX has taken the decision to discontinue the calculation of 120 VSMI sub-indices.

The list of the affected indices can be found in the attached Excel File.

Should you have any inquiries, feel free to contact us.

Yours sincerely,

Customer Support

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For technical questions, for example SCAP connectivity, operational issues, please contact your Local Support Center:

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