



## SIX Exfeed Message No. 20/2019

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

To  Business Coordinators  
 Technical Coordinators

Authorized by Customer Support

Pages 1

Date 20.12.2019

Information 

### This message concerns:

**Markets:**  SIX Swiss Exchange  SIX Swiss Exchange – Structured Products

**Interfaces:**  SIX MDDX  IMI

Dear Vendor

Please be advised that we recently experienced a data quality issue on the SIX MDDX feed on Friday 20<sup>th</sup> December 2019, 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, 20<sup>th</sup> December 2019, so that the [PR] messages published on the SIX MDDX feed on Monday, 23<sup>rd</sup> December 2019 are correct.

We will publish the list of correct prices on Monday, 23<sup>rd</sup> December 2019. 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

---

For business related questions, for example data-content, data- packages and entitlements, please contact Customer Support:

Customer Support +41 58 399 2445 [dataservices.exfeed@six-group.com](mailto:dataservices.exfeed@six-group.com)

---

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

London +44 20 7864 4364 [lsl@six-group.com](mailto:lsl@six-group.com)

Geneva +41 58 399 5642 [lsg@six-group.com](mailto:lsg@six-group.com)

Zurich +41 58 399 2400 [lsz@six-group.com](mailto:lsz@six-group.com)

---