



SIX Exfeed Message No. 03/2020

Subject **Update on non-availability of Swiss Reference Rates from CO:RE**

To Business Coordinators
 Technical Coordinators

Authorized by Customer Support

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Date 24.01.2020

Important Information

Summary

Data availability issue on MDDX.

This message concerns:

Markets: SIX Swiss Exchange SIX Swiss Exchange – Structured Products

Interfaces: SIX MDDX IMI

Dear Vendor

Due to technical reasons on SIX Repo platform the Swiss Reference Rates (including SARON) have not been calculated and disseminated for today. The investigations on this issue are still ongoing.

In accordance with the Swiss Reference Rates rule book for today`s fixings at 12:00, 16:00 and 18:00 the previous business day last fixing of 18:00 will be used. In case of SARON and SCRON following fixing values would apply for today`s settlement:

PRODUCT NAME	SYMBOL	ISIN	Value	Date	SIX MDDX
Swiss Average Rate ON	SARON	CH0049613687	-0.710899 (close)	24.01.2020	Package_id: 20
Swiss Current Rate ON	SCRON	CH0049613901	-0.71 (close)	24.01.2020	Package_id: 20

For other previous business day fixing terms, please check our website: [Swiss Reference Rates](#)

We apologize for any inconvenience caused and will remain at your disposal should you require any further information.

Yours sincerely

SIX Exfeed Ltd / Customer Support

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

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