



SIX Exfeed Message No. 29/2020

Subject **SIX MDDX Currency Extension for SIX Swiss Exchange Indices**

To ☒ Business Coordinators
☒ Technical Coordinators

Authorized by Index Product Management

Pages 2

Date 02.09.2020

Action required

This message concerns:

Markets: ☐ SIX Swiss Exchange ☒ SIX Indices

Interfaces: ☒ SIX MDDX

Dear Vendor

Since September 2019 the SIX Swiss Index Team have launched various indices with differing currencies such as CHF, EUR, USD, SEK, DKK, NOK. The currency attribute for these has not been available on the reference data for Indices in the message [ND] of SIX MDDX®.

The currency attribute will be available **by default** in the [ND] message for all indices in Membertest as of 14 September 2020.

This extension will impact message length and version as follows:

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SIX MDDX Interface Specification			SSX-MDDX-SPEC-1.18.0		
			Version 1.18.0, 27.07.2020		
Name	Offset (up to 1.0)	Offset (from 1.10)	Length	Type	Notes
BaseDate	256		4	Date	Date of most recent index base
BaseValue	260		8	Price	Value of the index at base date
FirstPublication	268		4	Date	Date of first publication of the index
CalcStartTime	272		4	TimeOfDay	Optional time of the day when index calculation starts
CalcInterval	276		1	Enumerator	Describes how frequently the index is calculated; see section 8.5
Currency		277	3	Alpha	Optional currency of the index Valid from version 1.10

Table 35 - SIX MDDX Index Description Message

Please contact Customer Support **if you do not want to receive this field** and remain with [ND] message version 1.00.

For any technical questions please contact your Local Support Center.

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

London	+44 20 7864 4364	lsf@six-group.com
Geneva	+41 58 399 5642	lsg@six-group.com
Zurich	+41 58 399 2400	lsz@six-group.com
