



SIX Exfeed Message No. 43/2020


Subject **SARON Compound Rates closings for 28.12.2020**

To Business Coordinators
 Technical Coordinators

Authorized by Index Product Management

Pages 2

Date 29.12.2020

Action required 

This message concerns:

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

Interfaces: SIX MDDX

Dear Vendor,

Please be advised that for the 28.12.2020 the SARON compound rates (SAR1MC, SAR3MC, SAR6MC) and SARON 3 months compound index (SARO3MI) were recalculated and published on the website.

Recalculated SARON compound rates:

ISIN	Symbol	Date	End_Date	Start_Date	Value	Day_Count	DCC
CH0477123886	SAR1MC	28.12.2020	29.12.2020	27.11.2020	-0.7216	32	360
CH0477123902	SAR3MC	28.12.2020	29.12.2020	29.09.2020	-0.7187	91	360
CH0477123910	SAR6MC	28.12.2020	29.12.2020	29.06.2020	-0.7078	183	360

Recalculated SARON 3 months compound index:

Date	Symbol	Value
28.12.2020	SARO3MI	10763.41

The affected reports on our website have been updated:

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

(Closed User Group access required)

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

Yours sincerely

SIX Exfeed Ltd

If you have any questions, please do not hesitate to contact Index Support:

Phone: +41 58 399 22 29

Email: Indexsupport@six-group.com