



SIX Exfeed Message No. 02/2021

Subject **SWXess Maintenance Release 9.1 (SMR9.1)**

To Business Coordinators
 Technical Coordinators

Authorized by Customer Support

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Date 19.01.2021

Action required 

This message concerns:

Markets: SIX Swiss Exchange SIX Swiss Exchange – Structured Products

Interfaces: SIX MDDX IMI



Schedule

- Membertest environment on **29 March 2021**
- Production environment go-live date is **10 May 2021**.



The key facts of SMR9.1 are:

- Enhancements to the Quote on Demand (QOD) trading service with introduction of individual counterparty selection
- Accrued interest calculation for Floating Rate Notes (FRNs) based on SARON
- QTI changes affecting Liquidity Providers and Market Makers in Structured Products
- New mandatory enumerator values in both market data interfaces (IMI and SIX MDDX)
- Introduction of Avalanche Stop Trading for SwissAtMid and Swiss EBBO



Required Action

We strongly recommend that our vendors test their applications during the Membertest phase.

Dear Vendor,

SIX will introduce a new maintenance release (SMR9.1) for the SWXess trading platform, including some mandatory changes in the market data interfaces. The maintenance release contains enhancements for ETF Quote on Demand (QOD), the QOD User Interface and changes to the trading interface STI. Additionally, changes will be introduced impacting Liquidity Providers and Market Makers in Structured Products:

SIX MDDX Specifications

The interface specification version 1.20.0 dated 10 December 2020 is available in the [Member Section](#)

Rollout

The migration of SMR9.1 is scheduled to go into the **Membertest** environment on **29 March 2021**. The **Production** environment go-live date is **10 May 2021**.

Release Notes for SMR 9.1 (version 1.00)

Please see the Release Notes document in the [Member Section](#) for more details.

Yours sincerely,

SIX Exfeed AG
Customer Support

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

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