

According to Directive 4: Market Control the participants may request Market Control to delete its orders and/or quotes in case of failure of the participants' access systems.

Cancellation of orders must be given over the telephone to Market Control (+41 (0)58 854 24 75); written confirmation of the emergency deletion must be e-mailed to Market Control (helpdesk.exc@six-group.com) as soon as possible, but no later than before the end of the current trading day.

Please note that Market Control may reject the deletion of orders at its own discretion in exceptional situations.

Please find below the most established and efficient scenarios to perform emergency deletions at SIX Swiss Exchange. Find a complete list of conditions for emergency deletions in the guide "Emergency Deletions - Conditions".

Type of Emergency Deletion		Member	Trader User	Name of product or underlying	Order ID	Buy / Sell / All
Participant Level	All orders and quotes for all securities	<input checked="" type="checkbox"/>				<input checked="" type="checkbox"/>
	All orders and quotes in a single security	<input checked="" type="checkbox"/>		<input checked="" type="checkbox"/>		<input checked="" type="checkbox"/>
	All orders and quotes in an underlying.	<input checked="" type="checkbox"/>		<input checked="" type="checkbox"/>		<input checked="" type="checkbox"/>
Trader / User Level	All orders and quotes for all securities		<input checked="" type="checkbox"/>			<input checked="" type="checkbox"/>
	All orders and quotes in a single security		<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>		<input checked="" type="checkbox"/>
	All orders and quotes in an underlying.		<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>		<input checked="" type="checkbox"/>
Security Level	Single order (STI only) <sup>1</sup>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>		<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
Force Logoff <sup>2</sup>	All quotes for a Market Maker User		<input checked="" type="checkbox"/>			
	All volatile orders for a Proprietary User <sup>3</sup>		<input checked="" type="checkbox"/>			
	All volatile orders for an OUCH User		<input checked="" type="checkbox"/>			
SLS	All orders for all securities	<input checked="" type="checkbox"/>				

Information to be provided on the confirmation message

<sup>1</sup> This type of emergency deletion will only be performed in exceptional situations.

<sup>2</sup> Force Logoff is not applicable to Price Taker User

<sup>3</sup> Works only if the parameter "ActionLogoff" is set to logoffWithdraw. If nothing is specified the default is logoffNone.

<sup>4</sup> Please note that the User Id for Price Take User (STI) and Proprietary User (CTI Volatile Orders) consists of the Member ID and Trader ID



Find below a complete list of conditions under which emergency deletions can be made:

Attribute	Field Description	Comment	
At least one attribute is mandatory	<b>Participant</b> STI FIX-Tag 448 - partyID CTI - FirmId OTI - partyID	Identifier of the participant	This attribute does not delete orders for the entire legal entity but only for the indicated Party Id of the participant.
	<b>User <sup>1</sup></b>	The CTI or OTI user	
Additional security attributes which are optional and can not be accumulated	<b>Security</b> RDI - isin STI FIX-Tag 48 - SecurityID CTI - secCode OTI - Orderbook	The instrument Identifier value. ISIN code of the product	If none of these attributes is specified the emergency deletion of orders will be performed for all securities.
	<b>Board <sup>1</sup></b> RDI - boardId CTI - boardId OTI - boardId	Group of securities that share the same attributes for instance market making, trading schedules, exchange rules etc.	
	<b>Underlying <sup>1</sup></b> RDI - instrId CTI - instrId OTI - instrId	The Instrument of a given security is used to model dependencies between securities (underlying security)	
Additional order attributes which are optional and can be accumulated	<b>Trader</b> STI FIX-Tag 523 - PartySubID CTI - externalTraderId OTI - Principal Id (bit 14-30)	The identification of the user / trader	
	<b>Side</b> STI FIX-Tag 54 - Side CTI - buySell OTI - Order Verb	Buy Sell	
	<b>Trading Capacity</b> STI FIX-Tag 528 - Order Capacity CTI - orderCapacity OTI - Principal Id (bit 31)	P = Principal (Nostro) R = Riskless Principal (Customer)	
	<b>Client Reference</b> STI FIX-Tag 448 - PartyID of Client Party CTI - clientReference OTI - Principal Id (bit 0-13)	The client reference. Optional max. 30 SWIFT characters	
	<b>Single Order</b> STI FIX-Tag 37 - OrderID	Unique identifier for Order assigned by the exchange	Single Order deletion from the order book will only be performed in exceptional situations.
	<b>Force Logoff <sup>1</sup></b> CTI - ActionOnLogoff OTI - No Parameter available	logoffNone logoffWithdraw	<b>CTI:</b> Works only if the parameter "ActionOnLogoff" is set to 'logoffWithdraw'. Default value is 'logoffNone' which would not delete the orders <b>OTI:</b> No Parameter to set. Force Logoff deletes all orders.

<sup>1</sup> Only applicable for Capacity Trading Interface (CTI) and OUCH Trading Interface (OTI)

