

SIX Swiss Exchange message no. 30/2012

Subject **Modification of CCP eligibility**
 Category Trading and Products
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 Pages 1
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Information 

As of **Friday, 15 June 2012** trades in the following «CHF Bond» will no longer be cleared and settled via a central counterparty (CCP) according to Clause 15 [Rule Book](#). For clearing and settlement the provisions of Clause 14 [Rule Book](#) «Trades not involving a central counterparty» will apply.

Security Description	ISIN	Valor	Symbol	Maturity	CCP eligibility Current	CCP eligibility New
2.125 GRI 05-13	CH0021839524	2'183'952	GRI05	05.07.2013	Yes, according to Clause 15 Rule Book	No, according to Clause 14 Rule Book

No trading parameters are affected by this modification and no orders will be deleted from the order books as a result.

If you have any questions, please do not hesitate to contact Member Services:

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