

SIX Swiss Exchange message no. 42/2013

Subject **Change of trading segments due to the ordinary index review**

Category Index adjustments

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Information 

On 9 July 2013, SIX Swiss Exchange published [SIX Swiss Exchange message No. 36/2013](#) to announce the impending index adjustments in conjunction with the regular Index Commission review. This message contains the most important information on the effects of these index basket adjustments.

Following the inclusion of Dufry AG in the SLI[®] Index and the resulting exclusion of Sulzer AG from the SLI[®], the two securities will be moved to a different trading segment as of 23 September 2013.

Dufry AG will change from the Mid-/Small-Cap segment (market code XSWX) to the Blue Chip segment (market code XVTX). At the same time, Sulzer AG will migrate from the Blue Chip segment (market code XVTX) to the Mid-/Small-Cap segment (market code XSWX).

All good-till-date orders relating to these securities will be deleted from the order books after the close of trading at 17:30 CET on 20 September 2013 (the last trading day before the segment change).

Participants will receive confirmation that their orders have been deleted in the form of an Execution Report message (OrdStatus "Canceled" and text "0: delisted") via the Standard Trading Interface (STI). We ask our participants to kindly enter the corresponding orders into the new order books by the start of trading on 23 September 2013 (the first trading day after the segment change).

Product name	Symbol	Valor	ISIN	Trading currency	Market code	
					XSWX	XVTX
Dufry N	DUFN	2,340,545	CH0023405456	CHF	old	new
Sulzer N	SUN	3,838,891	CH0038388911	CHF	new	old

The change of trading segment for the securities listed above also concerns the SIX Swiss Exchange Liquidnet Service (SLS). The reference market for the securities will likewise change by 24 September 2012.

As an additional consequence of the adjustment, the market codes (MIC) of these securities will be adapted accordingly for SIX Exfeed market data recipients.

Furthermore, as of 23 September 2013 the stop trading parameters will be adjusted for the securities listed below. No orders will be deleted from the order books as a consequence.

Product name	Symbol	Valor	ISIN	Stop trading category	
				Previous	New
AMS I	AMS	1,808,109	AT0000920863	2% for 15 min	2% for 5 min
EMS-Chemie N	EMSN	1,644,035	CH0016440353	2% for 15 min	2% for 5 min
Pargesa I	PARG	2,178,339	CH0021783391	2% for 5 min	2% for 15 min
Meyer Burger N	MBTN	10,850,379	CH0108503795	2% for 5 min	2% for 15 min

Comprehensive information on the applicable trading parameters currently in effect can be found in the annex to [Directive 3: Trading: Trading](#) and in the [Product Guide - Equity Market](#) on the SIX Swiss Exchange website.

If you have any questions, please do not hesitate to contact Exchange Operations:

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