

## SIX Swiss Exchange message no. 50/2017

Subject	Amendment to Price Collar Factor for Rights and Options as of 1 December 2017	
Category	Trading and Products	
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Pages	2	
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Content of this message:

- Change to Price Collar Factor for Rights and Options as of 1 December 2017
- Publication of amended Guideline "Trading Parameters"
- Publication of updated Trading Guide

SIX Swiss Exchange is pleased to announce amendments to the Pre-Trade Controls in the trading segment "Rights and Options" with effect from 1<sup>st</sup> December 2017.

At the request of participants, SIX Swiss Exchange has changed the Price Collar Factor for Rights and Options with immediate effect as follows:

Trading Segment	Current Price Collar Factor	New Price Collar Factor	Trading Segment
598 – Rights and Options	9	99	598 – Rights and Options

No orders are deleted from the order books as a result of the change of Price Collar Factor.

The "Trading Parameters" Guideline has been amended in line with the Price Collar change for Rights and Options and will take effect on 1 December 2017.

The following table contains a detailed overview of the amendments:

Document	Type of change	Reference	Title
"Trading Parameters" Guideline	Amendment	Annex E – Clause. 4 para. 1	Order Values

The updated version of the "Trading Parameters" Guideline is now available on the SIX Swiss Exchange website.

The Trading Guides have also been revised and are now available under the following link: <u>http://www.six-swiss-exchange.com/participants/regulation/trading\_guides\_en.html</u>

SIX Swiss Exchange strives to develop its trading models and adapt them to market requirements on an ongoing basis.

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