



SIX Swiss Exchange message no. 01/2018

Subject **Changes to Price Step Group as of 11 January 2018**

Category Trading and Products

Authorized by Björn Schaub, Head Exchange Operations
Sascha Zwahlen, Deputy Head Exchange Operations

Pages 2

Date 09.01.2018

Information 

On Thursday, 11 January 2018, SIX Swiss Exchange will make adjustments to the following tradeable structured products:

Changes to the Price Step Group

Security Description	ISIN	Symbol	Price Step Code		Date of change
			Old	New	
0057SG SGISS C 07/18	CH0375311500	0057SG	S1	S3	11.01.2018
DAACJB JB C /Z	CH0322608206	DAACJB	S1	S3	11.01.2018
DADHJB JB C	CH0328482945	DADHJB	S1	S3	11.01.2018
EMMARO ZKB C	CH0107167840	EMMARO	S1	S3	11.01.2018
FFULTQ LEON C	CH0366634860	FFULTQ	S1	S3	11.01.2018
MLPI30 UBS C	CH0211695355	MLPI30	S1	S3	11.01.2018
NIKCT BNPPi C	CH0013183790	NIKCT	S1	S3	11.01.2018
PSTAAV VON C	CH0292576516	PSTAAV	S1	S3	11.01.2018
PSTAXV VON C	CH0348377398	PSTAXV	S1	S3	11.01.2018
RADAX UBS C	CH0210335672	RADAX	S1	S3	11.01.2018
ROTHS ZKB C	CH0112172702	ROTHS	S1	S3	11.01.2018
SWICOZ ZKB C 02/20	CH0344146961	SWICOZ	S1	S3	11.01.2018
TREMMI ZKB C	CH0107164771	TREMMI	S1	S3	11.01.2018
TREURI ZKB C	CH0107166479	TREURI	S1	S3	11.01.2018
TRSOLI ZKB C	CH0107164136	TRSOLI	S1	S3	11.01.2018
ZXBTUV VON C 07/18	CH0327606114	ZXBTUV	S1	S3	11.01.2018

On Thursday, 11 January 2018, the following price steps will come into force for the following Price Step Group Codes:

Price Step Group Code	Price Step
S1	0.001 regardless of the order price
S3	1.00 regardless of the order price

Price Step Group Code changes will not automatically result in the deletion of open orders from the order books. Only open orders, which do not correspond to the instrument's new tick size regime, will be deleted before the Start of Business on the morning on which the new Price Step Group Codes come into force.

An execution report confirming the deletion will not be sent via the Standard Trading Interface (STI). Moreover the deleted orders will not be included in the morning order snapshot.

Participants are responsible for re-entering any affected orders into the corresponding order books with valid tick sizes before the start of trading.

The assignment of structured products into the Price Step Group Codes S1 and S3 will be implemented according to the [«Trading Parameters» Guideline](#) and will be regularly re-evaluated in the future, with any changes being communicated via a SIX Swiss Exchange message.

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

Phone: +41 58 399 2473

E-mail: member.services@six-group.com

Links to SIX Swiss Exchange:

www.six-swiss-exchange.com | [Member Section](#) | [Forms](#) | [Rules](#) | [Directives](#)