



SIX Swiss Exchange message no. 04/2018

Subject **Changes to Price Step Group as of 1 March 2018**

Category Trading and Products

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

Pages 1

Date 23.02.2018

Information 

On Thursday, 1 March 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	
FXPTEU UBS C /Z	CH0404043652	FXPTEU	0.001 (S1)	1 (S3)	01.03.2018
OYPTHU UBS C /Z	CH0404043918	OYPTHU	0.001 (S1)	1 (S3)	01.03.2018
OYPTQU UBS P /Z	CH0404046382	OYPTQU	0.001 (S1)	1 (S3)	01.03.2018
OYPTGU UBS C /Z	CH0404043900	OYPTGU	0.001 (S1)	1 (S3)	01.03.2018
FXPTJU UBS P /Z	CH0404043702	FXPTJU	0.001 (S1)	1 (S3)	01.03.2018
OYPTPU UBS P /Z	CH0404043991	OYPTPU	0.001 (S1)	1 (S3)	01.03.2018
OYPTFU UBS C /Z	CH0404043892	OYPTFU	0.001 (S1)	1 (S3)	01.03.2018
OYPTOU UBS P /Z	CH0404043983	OYPTOU	0.001 (S1)	1 (S3)	01.03.2018
FXPTDU UBS C /Z	CH0404043645	FXPTDU	0.001 (S1)	1 (S3)	01.03.2018
FFULTQ LEON C	CH0366634860	FFULTQ	1 (S3)	0.001 (S1)	01.03.2018

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 0.001 (S1) and 1.00 (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 Exchange Operations:

Phone: +41 58 399 5454

E-mail: helpdesk.exc@six-group.com

Links to SIX Swiss Exchange:

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