



SIX Swiss Exchange message no. 42/2018

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

Category Index Adjustments

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Information



Content of this message:

- New trading segment for ams AG, Temenos AG, Bâloise Holding AG and ARYZTA AG as of 24 September 2018
- New stop trading range for VAT Group AG, BB Biotech AG, DKSH Holding AG and Galenica AG as of 24 September 2018

On 6 July 2018, SIX Swiss Exchange published [SIX Swiss Exchange message No. 30/2018](#) to announce the impending index adjustments decided by the Index Commission on the occasion of the regular index review. This message provides the most important information on the impact of these index adjustments.

Changes to the trading segments

With the index adjustment, ams AG and Temenos AG will be included in the SLI® Index and Bâloise Holding AG and ARYZTA AG will be excluded from the SLI® Index. Therefore, these securities will also move to different trading segments effective from 24 September 2018.

ams AG and Temenos AG will move from the Mid-/Small-Cap Shares segment (market code XSWX) to the Blue Chips Shares segment (market code XVTX). At the same time, Bâloise Holding AG and ARYZTA AG will move from the Blue Chip Shares segment (market code XVTX) to the Mid-/Small-Cap Shares segment (market code XSWX).

Due to change of trading segment, **all outstanding orders for these securities will be deleted** from the order books:

On 21 September 2018 (the last trading day before the segment change), after close of trading at 17:30 CEST, all "good-till-date" orders for these securities will be deleted from the order books by SIX Swiss Exchange. An execution report confirming the deletion (ordStatus "Cancelled" and text "0: delisted") will be sent to participants via the Standard Trading Interface (STI). Participants are responsible for re-entering the corresponding orders into the new order books before the start of trading on 24 September 2018 (the first trading day after the segment change).

Product name	Symbol	Valor	ISIN	Trading currency	Market code	
					Previous	New
AMS	AMS	24 924 656	AT0000A18XM4	CHF	XSWX	XVTX
TEMENOS N	TEMN	1 245 391	CH0012453913	CHF	XSWX	XVTX
TEMENOS N	TEMN	1 245 391	CH0012453913	USD	XSWX	XVTX
BALOISE N	BALN	1 241 051	CH0012410517	CHF	XVTX	XSWX
ARYZTA N	ARYN	4 323 836	CH0043238366	CHF	XVTX	XSWX

The change of trading segment for the CHF securities listed above will also impact the SIX Swiss Exchange Liquidnet Service (SLS). The reference market for the securities will change accordingly as of 24 September 2018.

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

Changes to the stop trading parameters

Furthermore, as of 24 September 2018, the stop trading parameters of the securities listed below will be adjusted due to the adjustments in the SMIM® Index. This has no impact on the orders: all orders remain in the order books.

Product name	Symbol	Valor	ISIN	Stop Trading Category	
				Previous	New
VAT GROUP N	VACN	31 186 490	CH0311864901	2% for 15 min	2% for 5 min
BB BIOTECH N	BION	3 838 999	CH0038389992	2% for 15 min	2% for 5 min
DKSH N	DKSH	12 667 353	CH0126673539	2% for 5 min	2% for 15 min
GALENICA N	GALE	36 067 446	CH0360674466	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](#) 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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