



SIX Swiss Exchange message no. 56/2019

Subject **Increase of the Maximum Number of Quotes in Step Quoting**

Category Trading and Products

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Information 

Content of this message:

- Increase of the maximum number of quotes in Step Quoting effective 2 December 2019 in Production

SIX Swiss Exchange hereby notifies participants about the **increase of the maximum number of quotes in step quoting from 3 to 5 quotes** per user and security at each time stamp (single sided or double sided or mixed) for these trading segments:

- Exchange Traded Funds (ETF)
- Exchange Traded Funds (ETF) on bonds of the Swiss Confederation
- Exchange Traded Structured Funds (ETSF)
- Exchange Traded Products (ETP)
- Sponsored Funds
- Sponsored Foreign Shares

The configuration of the on order book functionality will be updated on **21 November 2019** in the **Memberstest** environment and on **2 December 2019** in the **Production** environment.

Details on the business message protocol applicable to step quoting are outlined in the **Direct Trading Interfaces Specification (OTI, QTI, IMI)**, section 5.1.1.

Direct Trading Interfaces Specification (OTI, QTI, IMI)

https://secure.six-swiss-exchange.com/member_section/download/dam/SSX-DIR-TRD-SPEC-3.30.0.pdf

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

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