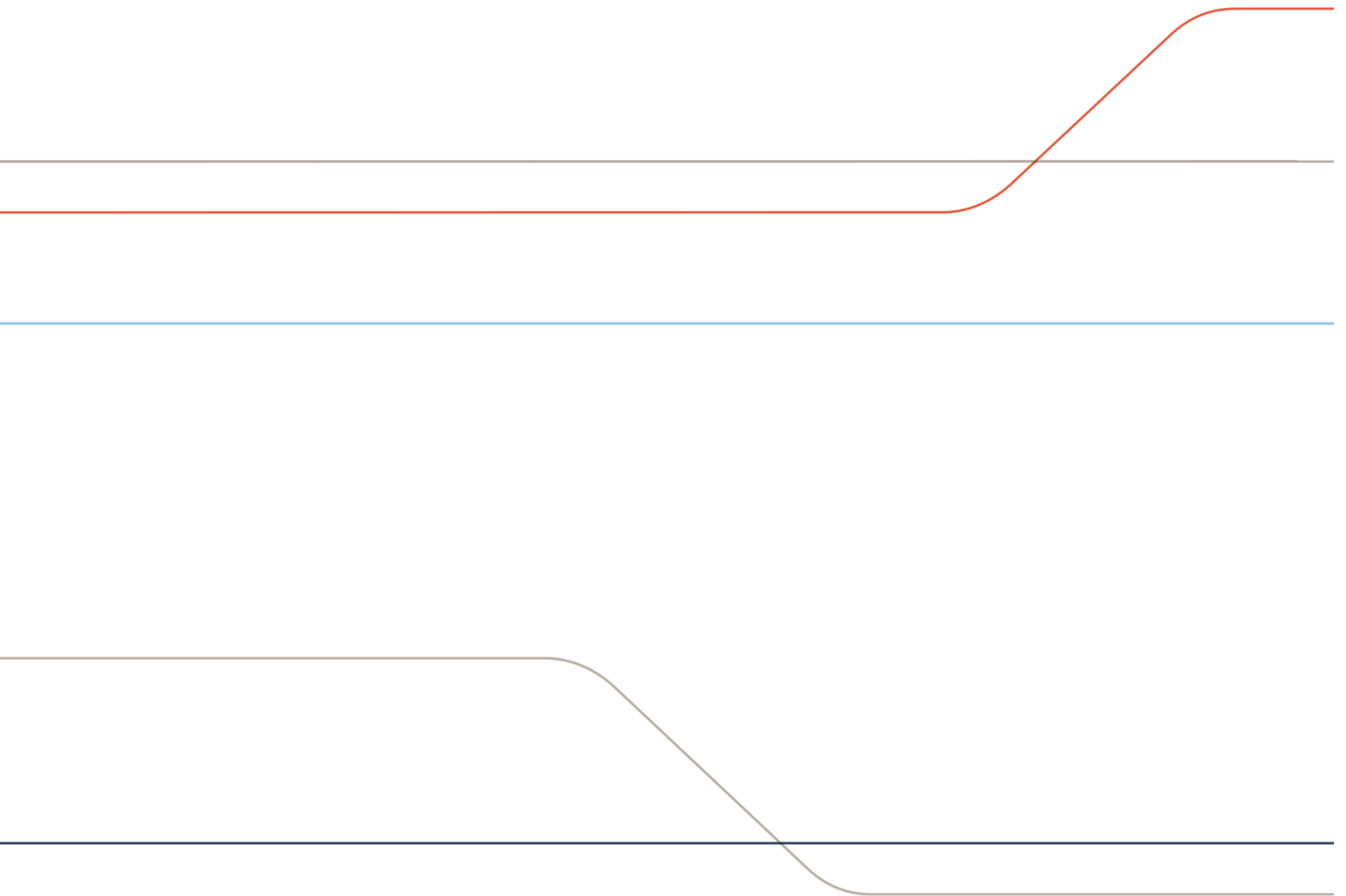




# Trading Guide

of 1 February 2019



# Business Day Overview

Valid as of 15 October 2018

	Time (CET)	Description	Segments	Trading Period	
Business Day Clearing Day Trading Day	06:00	Start of Business Day		Pre-Opening	
	08:00	Start of Clearing Day			
	08:30	Opening	Bonds - CHF Swiss Confederation Bonds - CHF Swiss Pfandbriefe Bonds - Non CHF	Opening	
	09:00	Opening	Blue Chip Shares Mid-/Small-Cap Shares Secondary Listing Shares Sponsored Foreign Shares Separate Trading Lines Investment Funds		Exchange Traded Funds (ETF) Exchange Traded Funds (ETF) on Bonds of the Swiss Confederation Exchange Traded Structured Funds (ETSF) Exchange Traded Products (ETP)
	09:00	Start of Trading	SIX Swiss Exchange at Midpoint (SwissAtMid)		
	09:15	Opening	Sponsored Funds Structured Products Warrants on Bonds of the Swiss Confederation Rights and Options		
	09:30	Opening	Bonds - CHF		
	Continuous Trading	17:00	End of Trading	Bonds - CHF Swiss Confederation Bonds - CHF Swiss Pfandbriefe Bonds - Non CHF Bonds - CHF Warrants on Bonds of the Swiss Confederation Exchange Traded Funds (ETF) on Bonds of the Swiss Confederation	
		17:15	End of Trading	Structured Products Rights and Options	
		17:20	End of Trading	SIX Swiss Exchange at Midpoint (SwissAtMid)	
		17:20	Start of Closing Auction	Blue Chip Shares Mid-/Small-Cap Shares Secondary Listing Shares	Sponsored Foreign Shares Separate Trading Lines Investment Funds
		17:30	Start of Closing Auction	Sponsored Funds	Exchange Traded Funds (ETF) Exchange Traded Products (ETP)
		17:30	Run Auction and Close	Blue Chip Shares Mid-/Small-Cap Shares Secondary Listing Shares	Sponsored Foreign Shares Separate Trading Lines Investment Funds
		17:30	End of Trading	Exchange Traded Structured Funds (ETSF)	
		17:35	Run Auction and Close	Sponsored Funds	Exchange Traded Funds (ETF) Exchange Traded Products (ETP)
18:15			End of Clearing Day		
22:00			End of Business Day	Post-Trading	



# Market Model and Order Validity Overview

Valid as of 15 October 2018

Order Book Attributes (Routing Instructions)			Displayed Order Book Trading (SWX)								
<b>On Book Matcher - Partition</b>		OBM Partition 1 Order Driven Market	OBM Partition 2 Order Driven Market and Quote Driven Market (QDM)								
<b>Market Model and Matching Rules</b>		Central Limit Order book (CLOB)	CLOB		QDM Order book						
<b>Pre-Trade Transparency</b>		Yes	Yes		Yes						
<b>Trading Segments</b>		Blue Chips Mid-/Small Caps Secondary Listing Shares Investment Funds	Rights and Options Separate Trading Lines	Bonds - CHF Swiss Confederation Bonds - CHF Swiss Pfandbriefe Bonds – CHF Bonds – CHF – MD	ETF ETP Sponsored Foreign Shares Sponsored Funds	Bonds – non CHF Bonds – non CHF - MD Structured Products Warrants ETSF	ETF on Bonds of the Swiss Confederation				
<b>Order Type</b>		Normal	Iceberg	Normal	Normal	Iceberg	Normal	Iceberg	Normal	Normal	Iceberg
<b>Price Limit</b>		Market or Limit	Limit	Market or Limit	Market or Limit	Limit	Market or Limit	Limit	Market or Limit	Market or Limit	Limit
<b>Standard Trading Interface (STI)</b>	Good-for-Day	X	X	X	X	X	X	X	X	X	X
	Immediate or Cancel	X		X	X	X	X	X	X	X	X
	Fill or Kill	X		X	X	X	X	X	X	X	X
	At the Opening	X	X	X	X	X	X	X	X	X	X
	At the Close	X	X	X (NOT Rights and Options)			X	X			
	Good-till-Date	X	X	X	X	X	X	X	X	X	X
<b>OUCH Trading Interface (OTI)</b>	Good-for-Day	X	X	X	X	X	X	X	X	X	X
	Immediate or Cancel	X		X	X	X	X	X	X	X	X
	Fill or Kill	X		X	X	X	X	X	X	X	X
	At the Opening	X	X	X	X	X	X	X	X	X	X
	At the Close	X	X	X (NOT Rights and Options)			X	X			
	Good-till-Date										
<b>QTI</b>	Good-for-Business						X		X		
<b>Trading Interruptions</b>		<i>Deviation from the Reference Price</i> Delay Opening Stop Trading Avalanche Non-executable market orders Non-Opening Underlying not trading Underlying Condition					Executable orders without quotes in the order book Delay Opening Stop Trading Non-executable market orders Non-Opening Underlying not trading Underlying Condition				



# Market Model and Order Validity Overview

Valid as of 1 February 2019

Order Book Attributes (Routing Instructions)		SwissAtMid (SWM)	Sweep (SWMX)*	Plus (SWMB)**	
<b>On Book Matcher - Partition</b>		OBM Partition 1 Order Driven Market	OBM Partition 1 Order Driven Market	OBM Partition 1 Order Driven Market	
<b>Market Model and Matching Rules</b>		Mid-Point Order Book (MPOB)	MPOB then CLOB	MPOB and CLOB simultaneously	
<b>Pre-Trade Transparency</b>		No	MPOB: No CLOB: Yes	MPOB: No CLOB: Yes	
<b>Trading Segments</b>		Blue Chips Mid-/Small Caps	Blue Chips Mid-/Small Caps	Blue Chips Mid-/Small Caps	
<b>Order Type</b>		Normal	Normal	Normal	Iceberg
<b>Price Limit</b>		Market or Limit	Market or Limit	Limit	
<b>Standard Trading Interface (STI)</b>	Good-for-Day	X	X	X	
	Immediate or Cancel	X	X		
	Fill or Kill	X	X		
	At the Opening				
	At the Close				
	Good-till-Date	X	X		
<b>OUCH Trading Interface (OTI)</b>	Good-for-Day	X	X	X	
	Immediate or Cancel	X	X		
	Fill or Kill	X	X		
	At the Opening				
	At the Close				
	Good-till-Date				
<b>QTI</b>	<b>Good-for-Business</b>				
<b>Trading Interruptions</b>		<i>No mid-point price in CLOB:</i> MPOB Stop Trading  <i>Security not tradeable in CLOB:</i> Primary Condition  <i>Deviation between MPOB price and CLOB Price:</i> MPOB Stop Trading	CLOB <i>Deviation from the Reference Price:</i> Delay Opening, Stop Trading, Avalanche <i>Non-executable market orders:</i> Non-Opening <i>Underlying not trading:</i> Underlying Condition MPOB <i>No mid-point price in CLOB</i> MPOB Stop Trading <i>Security not tradeable in CLOB:</i> Primary Condition <i>Deviation between MPOB price and CLOB price:</i> MPOB Stop Trading		

\* If the order book without pre-trade transparency is not activated for a given trading segment or while the order book is not in continuous trading, orders with Routing Instruction "SWMX" are forwarded directly to the CLOB or to QDM.

\*\* If the order book without pre-trade transparency is not activated for a given trading segment, orders with Routing Instruction "SWMB" will be directly routed to the CLOB as normal limit or normal Iceberg (where Iceberg is allowed).



# Trading Period Overview

Valid as of 1 February 2019

		Pre-Opening	Opening	Continuous Trading	End of Trading		Post Trading	
					Without Closing Auction	With Closing Auction		
<b>Duration</b>		06:00 CET until Opening	not applicable	Opening until End of Trading	not applicable	10 Minutes	End of Trading until 22:00 CET	
<b>Random Time</b>		not applicable	2 Minutes	not applicable	None	2 Minutes at Run Auction and Close	not applicable	
<b>Order Entry</b>	<b>STI Orders</b>	<b>Good-for-Day</b>	Yes	No	Yes	No	Yes	No
		<b>Immediate or Cancel</b>	No	No	Yes	No	No	No
		<b>Fill or Kill</b>	No	No	Yes	No	No	No
		<b>At the Opening</b>	Yes	No	No	No	No	No
		<b>At the Close</b>	Yes	No	Yes	No	Yes	No
		<b>Good-till-Date</b>	Yes	No	Yes	No	Yes	Yes
	<b>OTI Orders</b>	<b>Day</b>	Yes	No	Yes	No	Yes	No
		<b>Immediate or Cancel</b>	No	No	Yes	No	No	No
		<b>Fill or Kill</b>	No	No	Yes	No	No	No
		<b>At the Opening</b>	Yes	No	No	No	No	No
<b>At the Close</b>		Yes	No	Yes	No	Yes	No	
<b>QTI Quotes</b>		Yes	No	Yes	No	Yes	Yes	
<b>Order Deletion &amp; Expiry</b>	<b>STI Orders</b>	<b>Good-for-Day</b>	Yes	No	Yes	No	Yes, expiry after End of Trading	No
		<b>Immediate or Cancel</b>	No	No	Deletion if no execution	No	No	No
		<b>Fill or Kill</b>	No	No	Deletion if no execution	No	No	No
		<b>At the Opening</b>	Yes	Expiry if not executed in Opening	No	No	No	No
		<b>At the Close</b>	Yes	No	Yes	No	Yes, expiry if not executed in Auction	No
		<b>Good-till-Date</b>	Yes	No	Yes	No	Yes	Yes
	<b>OTI Orders</b>	<b>Good-for-Day</b>	Yes	No	Yes	No	Yes, expiry after End of Trading	No
		<b>Immediate or Cancel</b>	No	No	Deletion if no execution	No	No	No
		<b>Fill or Kill</b>	No	No	Deletion if no execution	No	No	No
		<b>At the Opening</b>	Yes	Expiry if not executed in Opening	No	No	No	No
<b>At the Close</b>		Yes	No	Yes	No	Yes, expiry if not executed in Auction	No	
<b>QTI Quotes</b>		Yes	No	Yes	No	Yes	Yes, Quotes deleted at End of Business	
<b>Executions</b>		None	Executions according to principle of highest executable volume	Continuous execution of orders and quotes	None	<i>During Closing Auction: No At Run Auction and Close: Executions according to principle of highest executable volume</i>	None	
<b>Price Calculation</b>		Theoretical Opening Price	Opening Price	Reference Price	Closing Price	Closing Price	None	
<b>Exceptional Order Book Situations</b>		None	Delay Opening; Non Opening	Stop Trading; Non Opening; Underlying Condition	None	Non Opening	None	
<b>Off Order Book Reporting</b>		Yes	Yes	Yes	Yes	Yes	Yes	



# Product Guide – Equity Market

Valid as of 1 February 2019

	Blue Chip Shares	Mid-/Small-Cap Shares	Secondary Listing Shares
<b>Exchange</b>	SIX Swiss Exchange	SIX Swiss Exchange	SIX Swiss Exchange
<b>Regulatory Standard</b>	International Reporting Standard	International Reporting Standard, Swiss Reporting Standard, Standard for Investment Companies, Standard for Real Estate Companies, Standard for Depository Receipts	International Reporting Standard
<b>Market Model</b>	Central Limit Order Book (CLOB)	Central Limit Order Book (CLOB)	Central Limit Order Book (CLOB)
<b>Order Types</b>	Normal and Iceberg Orders	Normal and Iceberg Orders	Normal and Iceberg Orders
<b>Self-Match Prevention</b>	Yes	Yes	No
<b>Trading Hours</b>	<b>Trading Hours</b>	09:00 - 17:30 CET	09:00 - 17:30 CET
	<b>Continuous Trading</b>	09:00 - 17:20 CET	09:00 - 17:20 CET
	<b>Closing Auction</b>	17:20 - 17:30 CET	17:20 - 17:30 CET
	<b>Randomised Opening</b>	2 Minutes      09:00 - 09:02 CET	2 Minutes      09:00 - 09:02 CET
	<b>Randomised Closing</b>	2 Minutes      17:30 - 17:32 CET	2 Minutes      17:30 - 17:32 CET
<b>Price Collar</b>	9	9	9
<b>Maximum Order Value</b>	CHF 100'000'000 or the equivalent amount in foreign trading currency	CHF 10'000'000 or the equivalent amount in foreign trading currency	CHF 10'000'000 or the equivalent amount in foreign trading currency
<b>Minimum Iceberg Order Value</b>	CHF 10'000	CHF 10'000	CHF 10'000
<b>Round Lot</b>	A standard round lot is equivalent to the smallest tradeable denomination	A standard round lot is equivalent to the smallest tradeable denomination	A standard round lot is equivalent to the smallest tradeable denomination
<b>Price Increments Price Steps</b>	Please refer to Tick Size MiFIDII Tick Size Table in the Tick Size page of this Trading Guide	Please refer to Tick Size MiFIDII Tick Size Table in the Tick Size page of this Trading Guide	Please refer to Tick Size MiFIDII Tick Size Table in the Tick Size page of this Trading Guide
<b>Trading Interruptions</b>	<b>Stop Trading in Opening</b>	No Stop Trading	Interruption of <b>5 mins.</b> , if potential follow up price deviates by <b>2.00%</b> or more from the reference price.
	<b>Stop Trading Continuous Trading</b>	Interruption of <b>5 mins.</b> , if potential follow up price deviates by <b>1.50%</b> or more from the reference price	<i>SMM Securities</i> : Interruption of <b>5 mins.</b> , if potential follow up price deviates by <b>2.00 %</b> or more from the reference price <i>Volatile Securities**</i> : Interruption of <b>5 mins.</b> , if potential follow up price deviates by <b>10%</b> or more from the reference price
	<b>Avalanche Stop Trading</b>	Interruption if potential follow-up price deviates by more than the Stop Trading Range from the reference price within a <b>10 second</b> period. Benchmark for Avalanche equal to Stop Trading Continuous Trading.	Interruption if potential follow-up price deviates by more than the Stop Trading Range from the reference price within a <b>10 second</b> period. Benchmark for Avalanche equal to Stop Trading Continuous Trading.
	<b>Non Opening</b>	Yes	Yes
	<b>Underlying Condition</b>	No	No
<b>Off Order Book</b>	<b>Duty to trade on order book</b>	None	None
	<b>Reporting duty</b>	Yes	Yes
	<b>Reporting Time</b>	1 minute	1 minute
	<b>Publication</b>	Deferred publication on request for trade reporting based on ADT Delay	Deferred publication on request for trade reporting based on ADT Delay
<b>Clearing &amp; Settlement</b>	<b>C&amp;S Segment Code</b>	BCCS - Shares Blue Chips (cleared by all CCPs)	SHNC - Shares and Funds (not cleared)
	<b>Settlement Cycle</b>	T+2	T+2
	<b>Settlement Eligible</b>	Yes	Yes
	<b>Clearing Eligible</b>	Yes	No
<b>Counterparty Disclosure</b>	No	Yes	Yes
<b>Appendix</b>		*	*

\* Substantial price movements in a security will possibly cause a change in the stop trading category. SIX Swiss Exchange will inform all participants of changes via a SIX Swiss Exchange Message.

\*\* Securities with a reference price smaller than CHF 10.00 respectively 10%



# Product Guide – Equity Market

Valid as of 23 November 2018

	Sponsored Foreign Shares	Separate Trading Lines	Rights and Options	
<b>Exchange</b>	SIX Swiss Exchange	SIX Swiss Exchange	SIX Swiss Exchange	
<b>Regulatory Standard</b>	SIX Swiss Exchange Sponsored Segment	International Reporting Standard, Swiss Reporting Standard, Standard for Investment Companies	Standard for Derivatives	
<b>Market Model</b>	Quote Driven Market (QDM)	Central Limit Order Book (CLOB)	Central Limit Order Book (CLOB)	
<b>Order Types</b>	Normal and Iceberg Orders and Quotes	Normal Orders	Normal Orders	
<b>Self-Match Prevention</b>	Yes	No	No	
<b>Trading Hours</b>	<b>Trading Hours</b>	09:00 - 17:30 CET	09:15-17:15 CET	
	<b>Continuous Trading</b>	09:00 - 17:20 CET	09:15-17:15 CET	
	<b>Closing Auction</b>	17:20 - 17:30 CET	17:20 - 17:30 CET	None
	<b>Randomised Opening</b>	2 Minutes 09:00 - 09:02 CET	2 Minutes 09:00 - 09:02 CET	2 Minutes 09:15 - 09:17 CET
	<b>Randomised Closing</b>	2 Minutes 17:30 - 17:32 CET	2 Minutes 17:30 - 17:32 CET	None
<b>Price Collar</b>	9	9	99	
<b>Maximum Order Value</b>	CHF 10'000'000 or the equivalent amount in foreign trading currency	CHF 10'000'000 or the equivalent amount in foreign trading currency	CHF 10'000'000 or the equivalent amount in foreign trading currency	
<b>Minimum Iceberg Order Value</b>	CHF 10'000	n/a	n/a	
<b>Round Lot</b>	A standard round lot is equivalent to the smallest tradeable denomination	A standard round lot is equivalent to the smallest tradeable denomination	A standard round lot is equivalent to the smallest tradeable denomination	
<b>Price Increments</b>	Please refer to the Tick Size page of this Trading Guide	Tick Size of the primary share line is applied	0.01 independent of market price	
<b>Price Steps</b>				
<b>Trading Interruptions</b>	<b>Stop Trading in Opening</b>	Interruption for a <b>5 minutes</b> period if a trade between orders can be executed but no quote is in the order book. The stop trading duration can be interrupted as soon as quotes are posted.	No Stop Trading	
	<b>Stop Trading Continuous Trading</b>		No Stop Trading	
	<b>Avalanche Stop Trading</b>	No Stop Trading	No Stop Trading	
	<b>Non Opening</b>	Yes	Yes	Yes
	<b>Underlying Condition</b>	No	Interruption if underlying is in stop trading.	Interruption if underlying is in stop trading
<b>Order Book</b>	<b>Duty to trade on order book</b>	None	None	
	<b>Reporting duty</b>	Yes	Public tender offer: Yes Share buyback: Off order book is not allowed	Yes
	<b>Reporting Time</b>	1 minute	Public tender offer: 1 minute	1 minute
	<b>Publication</b>	Deferred publication on request for trade reporting based on ADT Delay	Public Tender Offer: Deferred publication on request for trading reporting based on ADT Delay	Immediate Publication
<b>Clearing &amp; Settlement</b>	<b>C&amp;S Segment Code</b>	SSNC - Sponsored Shares (not cleared)	SHMA - Shares and Funds (manual) SHNC - Shares and Funds (not cleared)	RONC – Rights and Options (not cleared)
	<b>Settlement Cycle</b>	T+2	T+2	1 <sup>st</sup> Trading Day: T+2, as of 2 <sup>nd</sup> Trading Day: T+1
	<b>Settlement Eligible</b>	Yes	SHMA: No SHNC: Yes	Yes
	<b>Clearing Eligible</b>	No	SHMA: No SHNC: No	No
<b>Counterparty Disclosure</b>	Yes	Yes	Yes	
<b>Appendix</b>	*			

\* Substantial price movements in a security will possibly cause a change in the stop trading category. SIX Swiss Exchange will inform all participants of changes via a SIX Swiss Exchange Message.

\*\* Securities with a reference price smaller than CHF 10.00 respectively 10%



# Product Guide – Bond Market

Valid as of 1 February 2019

	Bonds – CHF Swiss Confederation	Bonds – CHF Swiss Pfandbriefe	Bonds – CHF	
<b>Exchange</b>	SIX Swiss Exchange	SIX Swiss Exchange	SIX Swiss Exchange	
<b>Regulatory Standard</b>	Standard for Bonds	Standard for Bonds	Standard for Bonds, Delisted Bonds: admitted to trading	
<b>Market Model</b>	Central Limit Order Book (CLOB)	Central Limit Order Book (CLOB)	Central Limit Order Book (CLOB)	
<b>Order Types</b>	Normal and Iceberg Orders and Quotes	Normal and Iceberg Orders and Quotes	Normal and Iceberg Orders and Quotes	
<b>Self-Match Prevention</b>	No	No	No	
<b>Trading Hours</b>	<b>Trading Hours</b>	08:30 - 17:00 CET	09:30 - 17:00 CET	
	<b>Continuous Trading</b>	08:30 - 17:00 CET	09:30 - 17:00 CET	
	<b>Closing Auction</b>	None	None	
	<b>Randomised Opening</b>	2 Minutes 08:30 - 08:32 CET	2 Minutes 08:30 - 08:32 CET	2 Minutes 09:30 - 09:32 CET
	<b>Randomised Closing</b>	None	None	None
<b>Price Collar</b>	9	9	9	
<b>Maximum Order Value</b>	CHF 50'000'000	CHF 50'000'000	CHF 50'000'000	
<b>Minimum Iceberg Order Value</b>	CHF 10'000	CHF 10'000	CHF 10'000	
<b>Round Lot</b>	A standard round lot is equivalent to the smallest tradeable denomination.	A standard round lot is equivalent to the smallest tradeable denomination.	A standard round lot is equivalent to the smallest tradeable denomination.	
<b>Price Increments</b>	0.01% independent of market price	0.01% independent of market price	Maturity >= 18 month 0.05% independent of market price*** Maturity < 18 month 0.01% independent of market price	
<b>Price Steps</b>				
<b>Trading Interruptions</b>	<b>Stop Trading in Opening</b>	Interruption of <b>15 min.</b> , if potential follow up price deviates by <b>1.00%</b> or more from the reference price. <i>Bonds CHF with Maturity &gt; 15 years: Interruption of 15min.</i> , if potential follow up price deviates by <b>3.00%</b> or more from the reference price	Interruption of <b>15 min.</b> , if potential follow up price deviates by <b>1.00%</b> or more from the reference price. <i>Bonds CHF with Maturity &gt; 15 years: Interruption of 15min.</i> , if potential follow up price deviates by <b>3.00%</b> or more from the reference price	Interruption of <b>15 min.</b> , if potential follow up price deviates by <b>2.00%</b> or more from the reference price. <i>Bonds CHF with Maturity &gt; 15 years: Interruption of 15 min.</i> , if potential follow up price deviates by <b>3.00%</b> or more from the reference price. <i>Volatile Securities and Delisted Bonds**</i> : Interruption of <b>5 min.</b> , if potential follow up price deviates by <b>10%</b> or more from the reference price. <i>Convertible and Warrant Bonds</i> : No Stop Trading
	<b>Stop Trading Continuous Trading</b>			
	<b>Avalanche Stop Trading</b>	Interruption if potential follow up price deviates by more than the Stop Trading Range from the reference price within a <b>10 second</b> period. Benchmark for Avalanche equal to Stop Trading Continuous Trading.	Interruption if potential follow up price deviates by more than the Stop Trading Range from the reference price within a <b>10 second</b> period. Benchmark for Avalanche equal to Stop Trading Continuous Trading.	Interruption if potential follow up price deviates by more than the Stop Trading Range from the reference price within a <b>10 second</b> period. Benchmark for Avalanche equal to Stop Trading Continuous Trading. <i>Convertible and Warrant Bonds</i> : No Stop Trading
	<b>Non Opening</b>	Yes	Yes	Yes
	<b>Underlying Condition</b>	No	No	No; <i>Convertible and Warrant Bonds</i> : Interruption if underlying instrument is in stop trading
<b>Off Order Book</b>	<b>Duty to trade on order book</b>	None	None	None
	<b>Reporting duty</b>	Yes	Yes	Yes
	<b>Reporting Time</b>	15 minutes	15 minutes	15 minutes
	<b>Publication</b>	Deferral to T+1, 7am is possible by request if bond is illiquid or trade qualifies for Large in Scale or SSTI post-trade transparency waivers.	Deferral to T+1, 7am is possible by request if bond is illiquid or trade qualifies for Large in Scale or SSTI post-trade transparency waivers.	Deferral to T+1, 7am is possible by request if bond is illiquid or trade qualifies for Large in Scale or SSTI post-trade transparency waivers.
<b>Clearing &amp; Settlement</b>	<b>C&amp;S Segment Code</b>	BOCS - Bonds CHF (cleared by one CCP)	BOCS - Bonds CHF (cleared by one CCP)	BOCS - Bonds CHF (cleared by one CCP) BONC - Bonds CHF (not cleared)
	<b>Settlement Cycle</b>	T+2	T+2	T+2
	<b>Settlement Eligible</b>	Yes	Yes	Yes
	<b>Clearing Eligible</b>	Yes	Yes	Partially
<b>Counterparty Disclosure</b>	Yes	Yes	Yes	
<b>Appendix</b>	*	*	*	

\* Substantial price movements in a security will possibly cause a change in the stop trading category. SIX Swiss Exchange will inform all participants of changes via a SIX Swiss Exchange Message.

\*\* Securities with a reference price smaller than CHF 10.00 respectively 10%

\*\*\*Not applicable to Floaters and Delisted Bonds





# Product Guide – Bond Market

Valid as of 1 February 2019

	Bonds – CHF Minimum Denomination	Bonds – Non CHF	Bonds – Non CHF Minimum Denomination		
Exchange	SIX Swiss Exchange	SIX Swiss Exchange	SIX Swiss Exchange		
Regulatory Standard	Standard for Bonds	admitted to trading	Standard for Bonds	Standard for Bonds	
Market Model	Central Limit Order Book (CLOB)	Quote Driven Market (QDM)	Quote Driven Market (QDM)		
Order Types	Normal and Iceberg Orders and Quotes	Normal Orders and Quotes	Normal Orders and Quotes		
Self-Match Prevention	No	No	No		
Trading Hours	Trading Hours	08:30 - 17:00 CET	08:30 - 17:00 CET		
	Continuous Trading	09:30 - 17:00 CET	08:30 - 17:00 CET		
	Closing Auction	None	None		
	Randomised Opening	2 Minutes 09:30 - 09:32 CET	2 Minutes 08:30 - 08:32 CET	2 Minutes 08:30 - 08:32 CET	
	Randomised Closing	None	None	None	
Price Collar	9	9	9		
Maximum Order Value	CHF 50'000'000	CHF 50'000'000 or the equivalent amount in foreign trading currency	CHF 50'000'000 or the equivalent amount in foreign trading currency		
Minimum Iceberg Order Value	CHF 10'000	n/a	n/a		
Round Lot	A standard round lot is equivalent to the Minimum Denomination	A standard round lot is equivalent to the smallest tradeable denomination.	A standard round lot is equivalent to the Minimum Denomination		
Price Increments	Maturity >= 18 month 0.05% independent of market price*** Maturity < 18 month 0.01% independent of market price	0.01% independent of market price	0.01% independent of market price		
Trading Interruptions	Stop Trading in Opening	Interruption for a <b>15 min.</b> , if potential follow up price deviates by <b>2.00%</b> or more from the reference price. <i>Bonds CHF with Maturity &gt; 15 years</i> : Interruption of <b>15min.</b> , if potential follow up price deviates by <b>3.00%</b> or more from the reference price.	Interruption for a <b>5 minute</b> period if a trade between orders can be executed but no quote is in the order book.		
	Stop Trading Continuous Trading	<i>Volatile Securities and Delisted Bonds</i> **: Interruption of <b>5 min.</b> , if potential follow up price deviates by <b>10%</b> or more from the reference price. <i>Convertible and Warrant Bonds</i> : No Stop Trading	The stop trading duration can be interrupted as soon as quotes are posted.		
	Avalanche Stop Trading	Interruption if potential follow up price deviates by more than the Stop Trading Range from the reference price within a <b>10 second</b> period. Benchmark for Avalanche equal to Stop Trading Continuous Trading. <i>Convertible and Warrant Bonds</i> : No Stop Trading	None		
	Non Opening	Yes	Yes		
	Underlying Condition	No. <i>Convertible and Warrant Bonds</i> : Interruption if underlying instrument is in stop trading	No		
Off Order Book	Duty to trade on order book	None	None		
	Reporting duty	Yes	No	Yes	
	Reporting Time	15 minutes	None	15 minutes	
	Publication	Deferral to T+1, 7am is possible by request if bond is illiquid or trade qualifies for Large in Scale or SSTI post-trade transparency waivers.	Deferral to T+2, 7pm is possible on request if bond is illiquid or trade qualifies for Large in Scale or SSTI post-trade transparency waivers.	Deferral to T+2, 7 pm possible if bond is illiquid or trade qualifies for Large in Scale or SSTI post-trade transparency waivers.	
Clearing & Settlement	C&S Segment Code	BOCS - Bonds CHF (cleared by one CCP) BONC - Bonds CHF (not cleared)	IBMA - Bonds Non CHF (manual) IBNC - Bonds Non CHF (not cleared)	IBMA - Bonds Non CHF (manual) IBNC - Bonds Non CHF (not cleared)	
	Settlement Cycle	T+2	T+1 - UK Gilts T+2 - All others	T+2	
	Settlement Eligible	Yes	IBMA: No IBNC: Yes BUNC: Yes (UK Gilts only)	IBMA: No IBNC: Yes	
	Clearing Eligible	Partially	No	No	
Counterparty Disclosure	Yes	Yes	Yes		
Appendix	*				

\* Substantial price movements in a security will possibly cause a change in the stop trading category. SIX Swiss Exchange will inform all participants of changes via a SIX Swiss Exchange Message.

\*\* Securities with a reference price smaller than CHF 10.00 respectively 10%

\*\*\*Not applicable to Floaters and Delisted Bonds



# Product Guide – Fund Market and Other Financial Products

Valid as of 1 February 2019

	Investment Funds	Sponsored Funds	Exchange Traded Funds (ETF)	
<b>Exchange</b>	SIX Swiss Exchange	SIX Swiss Exchange	SIX Swiss Exchange	
<b>Regulatory Standard</b>	Standard for Collective Investment Schemes	SIX Swiss Exchange Sponsored Investment Funds	Standard for Collective Investment Schemes	
<b>Market Model</b>	Central Limit Order Book (CLOB)	Quote Driven Market (QDM)	Quote Driven Market (QDM)	
<b>Order Types</b>	Normal and Iceberg Orders	Normal and Iceberg Orders and Quotes	Normal and Iceberg Orders and Quotes	
<b>Self-Match Prevention</b>	No	Yes	Yes	
<b>Trading Hours</b>	<b>Trading Hours</b>	09:00 - 17:30 CET	09:00 - 17:35 CET	
	<b>Continuous Trading</b>	09:00 - 17:20 CET	09:15 - 17:30 CET	
	<b>Closing Auction</b>	17:20 - 17:30 CET	17:30 – 17:35 CET	
	<b>Randomised Opening</b>	2 Minutes 09:00 - 09:02 CET	2 Minutes 09:15 - 09:17 CET	
	<b>Randomised Closing</b>	2 Minutes 17:30 - 17:32 CET	2 Minutes 17:35 – 17:37 CET	
<b>Price Collar</b>	9	9	9	
<b>Maximum Order Value</b>	CHF 10'000'000 or the equivalent amount in foreign trading currency	CHF 10'000'000 or the equivalent amount in foreign trading currency	CHF 10'000'000 or the equivalent amount in foreign trading currency	
<b>Minimum Iceberg Order Value</b>	CHF 10'000	CHF 10'000	CHF 10'000	
<b>Round Lot</b>	A standard round lot is equivalent to the smallest tradeable denomination.	A standard round lot is equivalent to the smallest tradeable denomination.	A standard round lot is equivalent to the smallest tradeable denomination.	
<b>Price Increments</b>	0.01 through 9.99	The liquidity band "9000 ≤ Average daily number of transactions" is applied. Please refer to Tick Size MiFIDII Tick Size Table. <i>Securities in JPY</i> : 1.00 independent of market price	The liquidity band "9000 ≤ Average daily number of transactions" is applied. Please refer to Tick Size MiFIDII Tick Size Table. <i>Securities in JPY</i> : 1.00 independent of market price	
<b>Price Steps</b>	10.00 through 99.95			
	100.00 through 249.90			
	250.00 through 499.75			
	500.00 through 999.50			
	1'000.00 through 4'999.00			
	5'000.00 and above 5.00			
<b>Trading Interruptions</b>	<b>Stop Trading in Opening</b>	Interruption of <b>15 min.</b> , if potential follow up price deviates by <b>2.00%</b> or more from the reference price.	Interruption for a <b>5 min.</b> period if a trade between orders can be executed but no quote is in the order book. The stop trading duration can be interrupted as soon as quotes are posted.	
	<b>Stop Trading Continuous Trading</b>	<i>Volatile Securities</i> **: Interruption of <b>5 min.</b> , if potential follow up price deviates by <b>10%</b> or more from the reference price.		
	<b>Avalanche Stop Trading</b>	Interruption if potential follow up price deviates by more than the Stop Trading Range from the reference price within a 10 second period. Benchmark for Avalanche equal to Stop Trading Continuous Trading.	None	None
	<b>Non Opening</b>	Yes	Yes	Yes
	<b>Underlying Condition</b>	No	No	No
<b>Off Order Book</b>	<b>Duty to trade on order book</b>	None	None	None
	<b>Reporting duty</b>	Yes	Yes	Yes
	<b>Reporting Time</b>	3 minutes	3 minutes	3 minutes
	<b>Publication</b>	Immediate Publication	Immediate Publication	Immediate Publication
<b>Clearing &amp; Settlement</b>	<b>C&amp;S Segment Code</b>	SHNC - Shares and Funds (not cleared)	SFCH - Sponsored Funds - CH (not cleared) SFLU - Sponsored Funds - LU (not cleared)	ETCS - Exchange Traded Prod (cleared by all CCPs)
	<b>Settlement Cycle</b>	T+2	T+2	T+2
	<b>Settlement Eligible</b>	Yes	Yes	Yes
	<b>Clearing Eligible</b>	No	No	Yes
<b>Counterparty Disclosure</b>	Yes	Yes	Yes	
<b>Appendix</b>	*			

\* Substantial price movements in a security will possibly cause a change in the stop trading category. SIX Swiss Exchange will inform all participants of changes via a SIX Swiss Exchange Message.

\*\* Securities with a reference price smaller than CHF 10.00 respectively 10%



# Product Guide – Fund Market and Other Financial Products

Valid as of 27 February 2019

	Exchange Traded Funds (ETF) on Bonds of the Swiss Confederation	Exchange Traded Structured Funds (ETSF)	Exchange Traded Products (ETP)
<b>Exchange</b>	SIX Swiss Exchange	SIX Swiss Exchange	SIX Swiss Exchange
<b>Regulatory Standard</b>	Standard for Collective Investment Schemes	Standard for Collective Investment Schemes	Standard for Exchange Traded Products
<b>Market Model</b>	Quote Driven Market (QDM)	Quote Driven Market (QDM)	Quote Driven Market (QDM)
<b>Order Types</b>	Normal and Iceberg Orders and Quotes	Normal Orders and Quotes	Normal and Iceberg Orders and Quotes
<b>Self-Match Prevention</b>	Yes	No	Yes
<b>Trading Hours</b>	<b>Trading Hours</b>	09:00 - 17:00 CET	09:00 - 17:35 CET
	<b>Continuous Trading</b>	09:00 - 17:00 CET	09:00 - 17:30 CET
	<b>Closing Auction</b>	None	None
	<b>Randomised Opening</b>	2 Minutes 09:00 - 09:02 CET	2 Minutes 09:00 - 09:02 CET
	<b>Randomised Closing</b>	None	None
<b>Price Collar</b>	9	9	9
<b>Maximum Order Value</b>	CHF 10'000'000 or the equivalent amount in foreign trading currency	CHF 10'000'000 or the equivalent amount in foreign trading currency	CHF 10'000'000 or the equivalent amount in foreign trading currency
<b>Minimum Iceberg Order Value</b>	CHF 10'000	n/a	CHF 10'000
<b>Round Lot</b>	A standard round lot is equivalent to the smallest tradeable denomination.	A standard round lot is equivalent to the smallest tradeable denomination.	A standard round lot is equivalent to the smallest tradeable denomination.
<b>Price Increments Price Steps</b>	The liquidity band "9000 ≤ Average daily number of transactions" is applied. Please refer to Tick Size MiFIDII Tick Size Table. Securities in JPY: 1.00 independent of market price	The liquidity band "9000 ≤ Average daily number of transactions" is applied. Please refer to Tick Size MiFIDII Tick Size Table. Securities in JPY: 1.00 independent of market price	The liquidity band "9000 ≤ Average daily number of transactions" is applied. Please refer to Tick Size MiFIDII Tick Size Table. Securities in JPY: 1.00 independent of market price
<b>Trading Interruptions</b>	<b>Stop Trading in Opening</b>	Interruption for a <b>5 min.</b> period if a trade between orders can be executed but no quote is in the order book. The stop trading duration can be interrupted as soon as quotes are posted.	Interruption for a <b>5 min.</b> period if a trade between orders can be executed but no quote is in the order book. The stop trading duration can be interrupted as soon as quotes are posted.
	<b>Stop Trading Continuous Trading</b>		
	<b>Avalanche Stop Trading</b>	None	None
	<b>Non Opening</b>	Yes	Yes
	<b>Underlying Condition</b>	No	No
<b>Off Order Book</b>	<b>Duty to trade on order book</b>	None	None
	<b>Reporting duty</b>	Yes	Yes
	<b>Reporting Time</b>	3 minutes	3 minutes
	<b>Publication</b>	Immediate Publication	Immediate Publication
<b>Clearing &amp; Settlement</b>	<b>C&amp;S Segment Code</b>	ETCS - Exchange Traded Prod (cleared by all CCPs)	ETCS - Exchange Traded Prod (cleared by all CCPs) ETNC - Exchange Traded Prod (not cleared)
	<b>Settlement Cycle</b>	T+2	T+2
	<b>Settlement Eligible</b>	Yes	Yes
	<b>Clearing Eligible</b>	Yes	Partially
<b>Counterparty Disclosure</b>	Yes	Yes	Yes
<b>Appendix</b>			

\* Substantial price movements in a security will possibly cause a change in the stop trading category. SIX Swiss Exchange will inform all participants of changes via a SIX Swiss Exchange Message.

\*\* Securities with a reference price smaller than CHF 10.00 respectively 10%



# Product Guide – Structured Products Market

Valid as of 1 February 2019

		Warrants on Equity Securities	Warrants on Baskets, Indices, Commodities and Currencies	Warrants on Bonds of the Swiss Confederation
<b>Exchange</b>		SIX Swiss Exchange	SIX Swiss Exchange	SIX Swiss Exchange
<b>Regulatory Standard</b>		Standard for Derivatives	Standard for Derivatives	Standard for Derivatives
<b>Market Model</b>		Quote Driven Market (QDM)	Quote Driven Market (QDM)	Quote Driven Market (QDM)
<b>Order Types</b>		Normal Orders and Quotes	Normal Orders and Quotes	Normal Orders and Quotes
<b>Self-Match Prevention</b>		No	No	No
<b>Trading Hours</b>	<b>Trading Hours</b>	09:15 - 17:15 CET	09:15 - 17:15 CET	09:15 - 17:00 CET
	<b>Continuous Trading</b>	09:15 - 17:15 CET	09:15 - 17:15 CET	09:15 - 17:00 CET
	<b>Closing Auction</b>	None	None	None
	<b>Randomised Opening</b>	2 Minutes 09:15 - 09:17 CET	2 Minutes 09:15 - 09:17 CET	2 Minutes 09:15 - 09:17 CET
	<b>Randomised Closing</b>	None	None	None
<b>Price Collar</b>		99	99	99
<b>Maximum Order Value</b>		CHF 10'000'000 or the equivalent amount in foreign trading currency	CHF 10'000'000 or the equivalent amount in foreign trading currency	CHF 10'000'000 or the equivalent amount in foreign trading currency
<b>Round Lot</b>		A standard round lot is equivalent to the smallest tradeable denomination.	A standard round lot is equivalent to the smallest tradeable denomination.	A standard round lot is equivalent to the smallest tradeable denomination.
<b>Price Increments Price Steps</b>		0.001 of the relevant trading currency; 1.00 of the relevant trading currency for instruments with a reference price of CHF 10'000 or above	0.001 of the relevant trading currency; 1.00 of the relevant trading currency for instruments with a reference price of CHF 10'000 or above	0.001 of the relevant trading currency; 1.00 of the relevant trading currency for instruments with a reference price of CHF 10'000 or above
<b>Trading Interruptions</b>	<b>Stop Trading in Opening</b>	Interruption for a <b>30 seconds</b> period if a trade between orders can be executed but no quote is in the order book. The stop trading duration can be interrupted as soon as quotes are posted.	Interruption for a <b>30 seconds</b> period if a trade between orders can be executed but no quote is in the order book. The stop trading duration can be interrupted as soon as quotes are posted.	Interruption for a <b>30 seconds</b> period if a trade between orders can be executed but no quote is in the order book. The stop trading duration can be interrupted as soon as quotes are posted.
	<b>Stop Trading Continuous Trading</b>			
	<b>Avalanche Stop Trading</b>	None	None	None
	<b>Non Opening</b>	Yes	Yes	Yes
	<b>Underlying Condition</b>	Interruption if underlying instrument is in stop trading (only primary listed underlyings)	No	Interruption if underlying instrument is in stop trading (only primary listed underlyings)
<b>Off Order Book</b>	<b>Duty to trade on order book</b>	None	None	None
	<b>Reporting duty</b>	Yes	Yes	Yes
	<b>Reporting Time</b>	3 minutes	3 minutes	3 minutes
	<b>Publication</b>	Immediate publication	Immediate publication	Immediate publication
<b>Clearing &amp; Settlement</b>	<b>C&amp;S Segment Code</b>	DENC - Structured Products (not cleared)	DENC - Structured Products (not cleared)	DENC - Structured Products (not cleared)
	<b>Settlement Cycle</b>	T + 2	T + 2	T + 2
	<b>Settlement Eligible</b>	Yes	Yes	Yes
	<b>Clearing Eligible</b>	No	No	No
<b>Counterparty Disclosure</b>		Yes	Yes	Yes
<b>Appendix</b>				



# Product Guide – Structured Products Market

Valid as of 1 February 2019

		Interest Rate Warrants	Structured Products Warrants & Certificates	Structured Products Bonds
<b>Exchange</b>		SIX Swiss Exchange	SIX Swiss Exchange	SIX Swiss Exchange
<b>Regulatory Standard</b>		Standard for Derivatives	Standard for Derivatives	Standard for Derivatives
<b>Market Model</b>		Quote Driven Market (QDM)	Quote Driven Market (QDM)	Quote Driven Market (QDM)
<b>Order Types</b>		Normal Orders and Quotes	Normal Orders and Quotes	Normal Orders and Quotes
<b>Self-Match Prevention</b>		No	No	No
<b>Trading Hours</b>	<b>Trading Hours</b>	09:15 - 17:15 CET	09:15 - 17:15 CET	09:15 - 17:15 CET
	<b>Continuous Trading</b>	09:15 - 17:15 CET	09:15 - 17:15 CET	09:15 - 17:15 CET
	<b>Closing Auction</b>	None	None	None
	<b>Randomised Opening</b>	2 Minutes 09:15 - 09:17 CET	2 Minutes 09:15 - 09:17 CET	2 Minutes 09:15 - 09:17 CET
	<b>Randomised Closing</b>	None	None	None
<b>Price Collar</b>		99	99	99
<b>Maximum Order Value</b>		CHF 10'000'000 or the equivalent amount in foreign trading currency	CHF 10'000'000 or the equivalent amount in foreign trading currency	CHF 10'000'000 or the equivalent amount in foreign trading currency
<b>Round Lot</b>		A standard round lot is equivalent to the smallest tradeable denomination.	A standard round lot is equivalent to the smallest tradeable denomination.	A standard round lot is equivalent to the smallest tradeable denomination.
<b>Price Increments Price Steps</b>		0.001 of the relevant trading currency; 1.00 of the relevant trading currency for instruments with a reference price of CHF 10'000 or above	0.001 of the relevant trading currency; 1.00 of the relevant trading currency for instruments with a reference price of CHF 10'000 or above	0.01% independent of market price
<b>Trading Interruptions</b>	<b>Stop Trading in Opening</b>	Interruption for a <b>30 seconds</b> period if a trade between orders can be executed but no quote is in the order book. The stop trading duration can be interrupted as soon as quotes are posted.	Interruption for a <b>30 seconds</b> period if a trade between orders can be executed but no quote is in the order book. The stop trading duration can be interrupted as soon as quotes are posted.	Interruption for a <b>30 seconds</b> period if a trade between orders can be executed but no quote is in the order book. The stop trading duration can be interrupted as soon as quotes are posted.
	<b>Stop Trading Continuous Trading</b>			
	<b>Avalanche Stop Trading</b>	None	None	None
	<b>Non Opening</b>	Yes	Yes	Yes
	<b>Underlying Condition</b>	No	Interruption if underlying instrument is in stop trading (only primary listed underlyings)	Interruption if underlying instrument is in stop trading (only primary listed underlyings)
<b>Off Order Book</b>	<b>Duty to trade on order book</b>	None	None	None
	<b>Reporting duty</b>	Yes	Yes	Yes
	<b>Reporting Time</b>	3 minutes	3 minutes	3 minutes
	<b>Publication</b>	Immediate publication	Immediate publication	Immediate publication
<b>Clearing &amp; Settlement</b>	<b>C&amp;S Segment Code</b>	DENC - Structured Products (not cleared)	DENC - Structured Products (not cleared)	DENC - Structured Products (not cleared)
	<b>Settlement Cycle</b>	T + 2	T + 2	T + 2
	<b>Settlement Eligible</b>	Yes	Yes	Yes
	<b>Clearing Eligible</b>	No	No	No
<b>Counterparty Disclosure</b>		Yes	Yes	Yes
<b>Appendix</b>				



## Product Guide – Trading without pre-trade transparency (Swiss Shares)

Valid as of 1 February 2019

### SIX Swiss Exchange at Midpoint (SwissAtMid) Swiss Shares

<b>Service</b>	SwissAtMid	
<b>Country</b>	CH	
<b>Market Code</b>	Blue Chip Shares: XVTX; Mid-/Small Cap Shares: XSWX	
<b>Regulatory Standard</b>	International Reporting Standard; Swiss Reporting Standard	
<b>Market Model</b>	Mid-Point Order Book (MPOB)	
<b>Order Types</b>	Normal Orders; Sweep Orders	
<b>Self-Match Prevention</b>	Yes	
<b>Trading Hours</b>	<b>Trading Hours</b>	09:00 - 17:20 CET
	<b>Continuous Trading</b>	09:00 - 17:20 CET
	<b>Closing Auction</b>	None
	<b>Randomised Opening</b>	None
	<b>Randomised Closing</b>	None
<b>Price Collar</b>	9	
<b>Maximum Order Value</b>	Blue Chip Shares: 100'000'000 CHF Mid-/Small Cap Shares: 10'000'00 CHF	
<b>Round Lot</b>	A standard round lot is equivalent to the smallest tradeable denomination.	
<b>Price Steps</b>	<i>Blue Chip Shares:</i> 0.0001 independent of market price <i>Mid-/Small Cap Shares:</i> 0.0001 independent of market price	
<b>Trading Interruptions</b>	No execution if no mid-point is available in reference market. No execution if security is not trading on the reference market.	
<b>Off Order Book</b>	<b>Duty to trade on order book</b>	None
	<b>Reporting Duty</b>	Yes
	<b>Reporting Time</b>	1 minute
	<b>Publication</b>	Deferred publication on request for trade reporting based on ADT Delay
<b>Clearing &amp; Settlement</b>	<b>C&amp;S Segment Code</b>	BCCS - Shares Blue Chips (cleared by all CCPs) MSCS - Mid-/Small Caps (cleared by all CCPs)
	<b>Settlement Cycle</b>	T + 2
	<b>Settlement Eligible</b>	Yes
	<b>Clearing Eligible</b>	Yes
<b>Automatic C&amp;S</b>	Mandatory	
<b>Counterparty Disclosure</b>	No	



# Price Step Overview (Tick Sizes) – Equity Market

Valid as of 15 October 2018

Blue Chip Shares; Mid-/Small-Cap Shares; Secondary Listing Shares\*, Sponsored Foreign Shares\*\*

MiFIDII Tick Size Table

Price Step Group Code	LA	LB	LC	LD	LE	LF
Price ranges	0 ≤ Average daily number of transactions < 10	10 ≤ Average daily number of transactions < 80	80 ≤ Average daily number of transactions < 600	600 ≤ Average daily number of transactions < 2000	2000 ≤ Average daily number of transactions < 9000	9000 ≤ Average daily number of transactions
0 ≤ price < 0.1	0.0005	0.0002	0.0001	0.0001	0.0001	0.0001
0.1 ≤ price < 0.2	0.0010	0.0005	0.0002	0.0001	0.0001	0.0001
0.2 ≤ price < 0.5	0.0020	0.0010	0.0005	0.0002	0.0001	0.0001
0.5 ≤ price < 1	0.0050	0.0020	0.0010	0.0005	0.0002	0.0001
1 ≤ price < 2	0.0100	0.0050	0.0020	0.0010	0.0005	0.0002
2 ≤ price < 5	0.0200	0.0100	0.0050	0.0020	0.0010	0.0005
5 ≤ price < 10	0.0500	0.0200	0.0100	0.0050	0.0020	0.0010
10 ≤ price < 20	0.1000	0.0500	0.0200	0.0100	0.0050	0.0020
20 ≤ price < 50	0.2000	0.1000	0.0500	0.0200	0.0100	0.0050
50 ≤ price < 100	0.5000	0.2000	0.1000	0.0500	0.0200	0.0100
100 ≤ price < 200	1.0000	0.5000	0.2000	0.1000	0.0500	0.0200
200 ≤ price < 500	2.0000	1.0000	0.5000	0.2000	0.1000	0.0500
500 ≤ price < 1000	5.0000	2.0000	1.0000	0.5000	0.2000	0.1000
1000 ≤ price < 2000	10.0000	5.0000	2.0000	1.0000	0.5000	0.2000
2000 ≤ price < 5000	20.0000	10.0000	5.0000	2.0000	1.0000	0.5000
5000 ≤ price < 10000	50.0000	20.0000	10.0000	5.0000	2.0000	1.0000
10000 ≤ price < 20000	100.0000	50.0000	20.0000	10.0000	5.0000	2.0000
20000 ≤ price < 50000	200.0000	100.0000	50.0000	20.0000	10.0000	5.0000
50000 ≤ price	500.0000	200.0000	100.0000	50.0000	20.0000	10.0000

\* Secondary Listing Shares: If the primary market of the security is **outside** the EU the Liquidity Band LA "0 ≤ Average daily number of transactions < 10" will be allocated.

\*\* Sponsored Foreign Shares: If the primary market of the security is **outside** the EU the following tick sizes will apply:

Min Unit Price	Max Unit Price	Tick Size Amount
0.00	1.00	0.001
1.00	999999999.999999	0.01

Rights and Options	SwissAtMid	Separate Trading Lines
0.01 independent of market price	independent of market price 0.0001 Blue Chip Shares, 0.0001 Mid-/Small Cap Shares	The tick size of the primary line will be applied



# Price Step Overview (Tick Sizes) – Funds and Other Financial Products, Bonds, Structured Products

Valid as of 01 January 2018

## Sponsored Funds; Exchange Traded Funds (ETF); Exchange Traded Structured Funds (ETSF); Exchange Traded Products (ETP)

Price Step Group Code	LF
Price ranges	9000 ≤ Average daily number of transactions
0 ≤ price < 0.1	0.0001
0.1 ≤ price < 0.2	0.0001
0.2 ≤ price < 0.5	0.0001
0.5 ≤ price < 1	0.0001
1 ≤ price < 2	0.0002
2 ≤ price < 5	0.0005
5 ≤ price < 10	0.0010
10 ≤ price < 20	0.0020
20 ≤ price < 50	0.0050
50 ≤ price < 100	0.0100
100 ≤ price < 200	0.0200
200 ≤ price < 500	0.0500
500 ≤ price < 1000	0.1000
1000 ≤ price < 2000	0.2000
2000 ≤ price < 5000	0.5000
5000 ≤ price < 10000	1.0000
10000 ≤ price < 20000	2.0000
20000 ≤ price < 50000	5.0000
50000 ≤ price	10.0000

For securities traded in JPY, the tick size is 1.00 independent of market price

## Investment Funds

0.01	through	9.99	0.01
10.00	through	99.95	0.05
100.00	through	249.90	0.10
250.00	through	499.75	0.25
500.00	through	999.50	0.50
1'000.00	through	4'999.00	1.00
5'000.00	and above		5.00

## Bond Market

### Bonds - CHF Swiss Confederation; Bonds - CHF Swiss Pfandbriefe; Bonds - Non CHF

0.01% independent from market price

### Bonds - CHF

Maturity ≥ 18 month 0.05% independent of market price (not applicable to Floaters and Delisted Bonds)

Maturity < 18 month 0.01% independent of market price

## Structured Products Market

### Warrants; Structured Products Warrants & Certificates

0.001 of the relevant trading currency

1.00 of the relevant trading currency for instruments with a reference price of CHF 10'000 or above

### Structured Products Bonds

0.01% independent from market price





# Trade Types & Flags

Valid as of 1 February 2019

	Field Value	Fix Tag - Field Name	Applicable Securities	Transaction Type	Additional Comments
Trade Types	Special Price	1839 - TradePriceCondition	All	One sided report Two sided report	«Special Price» is specifying a trade report whose price differs from the market price at the time of entry (VWAP, Portfolio-Trades, Counter Trades, Aggregated Orders, Trade reporting after emergency situations)
	Countertrade	828 - TrdType	All	One sided report Two sided report	«Countertrade» specifies that the original legally valid trade should be cancelled. Countertrades will be validated against the original trade. For two sided countertrades, the original trade identification of both Participants must concur for the trade reports legs to match.
	Delivery Report	828 - TrdType	All	Two sided report	
	Deferred Publication	1390 - TradePublishIndicator	All	One sided report Two sided report	«Deferred Publication» is used when the trade is reported late for technical or procedural issues.
	Publish Trade		All	One sided report Two sided report	«Publish Trade» is used when the trade is reported in time and is to be published immediately.
	On Exchange Off Exchange	829 - TrdSubType	All	One sided report Two sided report	«On Exchange» is specifying a trade report which is subject to the provisions of the Rule Book. «Off Exchange» is specifying a trade report which is subject to the provisions of the Reporting Rules.
	Transaction Report	5055 - TransReport	All	All off order book trade reports	«Transaction Report» specifies whether a transaction report should be derived from the entering firm's trade leg and submitted to fulfil the party's reporting duty. Only supported when Order Capacity is Principal.
	Both Parties	6577 - Tariff	All	One sided report	«Both Parties» is specifying a one-sided trade report which has been reported to the Exchange in the name of both parties involved in the transaction.
Trade Flags	Removed Liquidity	851 - LastLiquidityInd	All	On Order Book	«Removed Liquidity» is specifying the side of a trade which has triggered the trade in the order book.
	Added Liquidity		All	On Order Book	«Added Liquidity» is specifying the side of a trade which has contributed liquidity to the order book.
	Auction		All	On Order Book	«Auction» is specifying that both sides of a trade were executed during a non-continuous trading period.
	SWM	26562 - BookSubType	Blue Chip Shares Mid-/Small-Cap Shares	Mid-Point Order Book	«SWM» is specifying a trade that has been executed via the SIX Swiss Exchange at Midpoint (SwissAtMid) non-displayed mid-point order book service.
	Mistrade	277 - TradeCondition	All	Trade Cancellation	«Mistrade» is specifying a trade cancellation that declares a trade null and void and is performed by SIX Swiss Exchange according to <a href="#">Directive 4: Market Control</a> .
	On Behalf		All	Trade Cancellation	«OnBehalf» is specifying a trade cancellation that is performed by SIX Swiss Exchange on behalf of the involved parties according to <a href="#">Directive 3: Trading</a> .
	Canc Buy	6577 - Tariff	All	Cancellation Request	«CancBuy» is specifying that the buy party will be charged the cancellation fee
	Canc Sell		All	Cancellation Request	«CancSell» is specifying that the sell party will be charged the cancellation fee
	Canc Split		All	Cancellation Request	«CancSplit» is specifying that the cancellation fee will be split between the parties.
	Yes	7205 - InternalCross	All	On Order Book	«Internal Cross» is specifying a trade for one and the same participant for its own name and for his own account (Principal). Entering buy and sell orders in a single security for the same beneficial owner are forbidden. The ban shall not cover simultaneous buy and sell orders for the participant's own account if the participant can prove that individual orders were entered independently of each other and without any form of agreement in the exchange system. The participant shall ensure the necessary precautions to prevent impermissible cross-trades.
Algorithm	448 - PartyID (Entering Firm Algorithm repeating group)	All	On Order Book Off Order Book	8-byte integer identifier for algorithmic trading that shall uniquely identify the algorithms involved in the creation and/or submission of the orders and quotes to the market.	



## Deferred publication thresholds and delays

Valid as of 01 January 2018

### Equities

The table below shows for each permitted delay for publication and each class of equities in terms of average daily turnover (ADT), the minimum qualifying size of transaction that will qualify for that delay in respect of a equity of that type. ADT Values for Swiss equities will be maintained in their respective trading currency calculated by SSX whereas ADT values for EEA equities will be maintained in their respective nominal currency as published by ESMA. Currency conversions will be done based on daily exchange rates.

Permitted delay for Publication				
	60 minutes	120 minutes	End of the trading day	End of the next trading day

		Minimum qualifying size of transaction for permitted delay			
Class of equities in terms of average daily turnover (ADT) in CHF	> 100m	CHF 10'000'000	CHF 20'000'000	CHF 35'000'000	-
	50m – 100m	CHF 7'000'000	CHF 15'000'000	CHF 25'000'000	-
	25m – 50m	CHF 5'000'000	CHF 10'000'000	CHF 12'000'000	-
	5m – 25m	CHF 2'500'000	CHF 4'000'000	CHF 5'000'000	-
	1m - 5m	CHF 450'000	CHF 750'000	CHF 1'000'000	-
	500,000 – 1m	CHF 75'000	CHF 150'000	CHF 225'000	-
	100,000 – 500,000	CHF 30'000	CHF 80'000	CHF 120'000	-
	50,000 – 100,000	CHF 15'000	CHF 30'000	CHF 50'000	-
	< 50,000	CHF 7'500	CHF 15'000	-	CHF 25'000

### Bonds

The table below shows, the permitted delay for publication for bonds based on Post Trade Transparency waivers.

	Bonds - CHF	Bonds - Non-CHF
<b>Post-Trade Transparency</b>	Deferred publication based on Large-volume transactions (LIS); or Transactions which are above size specific (SSTI); or Transactions in securities for which no liquid market exists (Illiquid)	Deferred publication based on Large-volume transactions (LIS); or Transactions which are above size specific (SSTI); or Transactions in securities for which no liquid market exists (Illiquid)
<b>Permitted Publication Delay</b>	Publication of trades is delayed until next business day at 7:00 am CET.	Publication of trades is delayed until two business days after the trade at 7:00 pm CET.



# SWXess – On Order Book Functionality

Valid as of 15 October 2018

	Standard Trading Interface (STI)	OUCH Trading Interface (OTI)	Quote Trading Interface (QTI)
<b>Type</b>	Order	Order	Quote
<b>User Type</b>	Price Taker User; PT	<i>OBM Partition 1 - «Equities»</i> : OUCH User - O <i>OBM Partition 2 - «Non-Equities»</i> : OUCH Price Taker - T	Quote User -Q
<b>Mass Functions</b>	Single enter, replace and delete	Single enter, replace and delete	Quotes; Mass withdraw
<b>Limitation</b>	Number of orders within order book is unlimited.	Number of orders within order book is unlimited.	<i>Bonds and Structured Products</i> : Step Quoting: Number of Quotes is limited to one pair of quotes per user per security. <i>ETF, ETSF, ETP</i> : Step Quoting: Number of Quotes is limited to three quotes per user per security. <i>Sponsored Funds and Sponsored Foreign Shares</i> : Step Quoting: Number of Quotes is limited to three quotes per user per security.
<b>Persistency</b>	Yes	No	No
<b>Side</b>	Buy or Sell	Buy or Sell	Buy and/or Sell (If B/S attribute = 0 all existing quotes will be deleted)
<b>Behaviour on Disconnection</b>	No order deletion in case of disconnection.	Orders automatically deleted in case of disconnection by default. Configuration for order persistency upon disconnect on user level.	
<b>Quantity</b>	<i>Equity-, Fund- and Structured Products Markets</i> : Number of units. <i>Bond Market</i> : Nominal value The quantity of an order must comply with the following values that are defined per instrument: - Minimum Denomination (Bonds - Non CHF only) - Minimum Tradable Size (Structured Products only)		
<b>Secondary Quantity</b>	<i>Iceberg Orders</i> : Visible quantity of an Iceberg Order. If this attribute is not set at order entry, the order is treated as a Normal order. <i>SwissAtMid</i> : The optional minimum acceptable quantity to execute per trade.	<i>Iceberg Orders</i> : Visible quantity of an Iceberg Order. If this attribute is 0 or not set at order entry, the order is transmitted to the exchange as a Normal order.	not applicable
<b>OBM Partition</b>	OBM Partition 1 - «Equities»; OBM Partition 2 - «Non-Equities»	OBM Partition 1 - «Equities»; OBM Partition 2 - «Non-Equities»	OBM Partition 2 - «Non-Equities»
<b>Security</b>	All securities	All securities	Bond Market, ETF, ETSF, ETP, Sponsored Funds, Sponsored Foreign Shares, Structured Products
<b>Price Type</b>	Market or Limit	Market or Limit	Limit
<b>Price</b>	<i>Equity-, Fund, ETF, ETSF, ETP - and Structured Products Markets</i> : Price per unit of quantity. <i>Bond Market</i> : Price in percentage of nominal Price must be on a valid Price Step for the respective security.		
<b>Order Types</b>	Normal Order      Iceberg Order	Normal Order      Iceberg Order	Quotes
<b>Routing Instruction</b>	SWX - SIX Swiss Exchange CLOB SWM - SIX Swiss Exchange MPOB SWMX - SIX Swiss Exchange Sweep MPOB to CLOB SWMB - SIX Swiss Exchange Iceberg Plus and Limit Plus**	C - SIX Swiss Exchange CLOB F - SIX Swiss Exchange Limit Plus** M - SIX Swiss Exchange MPOB P - SIX Swiss Exchange Iceberg Plus** S - SIX Swiss Exchange Sweep MPOB to CLOB*	not applicable
<b>Time in Force Validity</b>	<b>Day</b> : Order expires after End of Trading. <b>At the Opening</b> : The order can be entered during Pre-Opening and is visible in the order book included in the Opening Auction. Non-executed parts of the order expires if not executed during Opening Auction. <b>At the Close</b> : The order becomes active / visible at the start of the closing auction and expires if not executed during Closing Auction. <b>Immediate or Cancel</b> : Expires immediately after exposure to book if order is not executed. Only supported for Normal Orders. <b>Fill or Kill</b> : Expires immediately after exposure to book if order is not fully executed. Only supported for Normal Orders. <b>Good Till Date</b> : Order expires after End of Trading on the Expiry Date. Maximum validity of an order is one year.	<b>Day</b> : Order expires after End of Trading. <b>Session at the Open</b> : The order can be entered during Pre-Opening and is visible in the order book included in the Opening Auction. Non-executed parts of the order expires if not executed during Opening Auction. <b>Session at the Close</b> : The order becomes active / visible at the start of the closing auction and expires if not executed during Closing Auction. <b>Immediate</b> : Expires immediately after exposure to book if order is not executed. Only supported for Normal Orders.	End of Business Day
<b>Trading Capacity</b>	Attribute of order <b>P</b> Principal <b>R</b> Riskless Principal	Attribute of order (Principal Id) <b>P</b> Principal <b>R</b> Riskless Principal	Attribute of quote (Principal Id) <b>P</b> Principal <b>R</b> Riskless Principal (Liquidity Providers Only)
<b>Trader Id</b>	Mandatory	Mandatory (if Trader Id 0 is defined on order, the default Trader Id of the user is applied)	Mandatory (if Trader Id 0 is defined on quote, the default Trader Id of the user is applied)

\* Sweep orders are accepted for all instruments. If only a displayed order book is defined for an instrument, the Sweep order will be accepted and directly routed to the displayed order book.

\*\* If the order book without pre-trade transparency is not activated for a given trading segment, orders with Routing Instruction "SWMB" will be directly routed to the CLOB as normal limit or normal Iceberg (where Iceberg is allowed).



# SWXess – Off Order Book Functionality

Valid as of 23 October 2017

	Two-sided trade report	One-sided trade report
<b>Input Source</b>	Standard Trading Interface (STI) Trade and Transaction Reporting GUI	Standard Trading Interface (STI) Trade and Transaction Reporting GUI
<b>Purpose</b>	Reporting the details of a trade agreed off order book with a participant of the Exchange or a reporting member.	The details of a trade agreed off order book with a counterparty who is not a participant of the Exchange or a reporting member.
<b>Behaviour</b>	<b>Enter and Accept:</b> A two-sided trade report is entered by one party and is confirmed by the counterparty. <b>Enter and Match:</b> A two-sided trade report is entered by each party, if the relevant trade input attributes are equal the trade entries will match.	One-sided trade reports do not need to be confirmed by the counterparty and immediately lead to a trade.
<b>Side</b>	Buy or Sell	Buy or Sell
<b>Quantity</b>	<i>Equity- Fund- and Structured Products Markets:</i> Number of units <i>Bond Market:</i> Nominal value  During trading hours the value of a transaction must comply with the limit to trade on order book that is defined per instrument.	<i>Equity- Fund- and Structured Products Markets:</i> Number of units <i>Bond Market:</i> Nominal value  During trading hours the value of a transaction must comply with the limit to trade on order book that is defined per instrument.
<b>Security</b>	<i>On-Exchange:</i> all securities <i>Off-Exchange:</i> all securities	<i>On-Exchange:</i> all securities <i>Off-Exchange:</i> all securities
<b>Price Type</b>	Limit	Limit
<b>Price</b>	<i>Equity- Fund- and Structured Products Markets:</i> Price per unit of quantity <i>Bond Market:</i> Price in percentage of nominal  Price Steps do not apply to off order book trades.	<i>Equity- Fund- and Structured Products Markets:</i> Price per unit of quantity <i>Bond Market:</i> Price in percentage of nominal  Price Steps do not apply to off order book trades.
<b>Trade Agreed Date</b> <b>Trade Agreed Time</b>	The date and time at which a trade is agreed by the two parties.	The date and time at which a trade is agreed by the two parties.
<b>Trading Capacity</b>	Attribute of trade <b>P</b> Principal <b>R</b> Riskless Principal	Attribute of trade <b>P</b> Principal <b>R</b> Riskless Principal
<b>Reporting Hours</b>	Two-sided trade reports can be reported during business hours. The two legs of the two-sided trade report can be matched and deleted on the transaction date (date of first leg) or on the next business day.	One-sided trade reports can be reported during business hours.
<b>Original Trade ID</b>	-	-
<b>Trade Types</b>	Delivery Report                      Countertrade	Countertrade
<b>Trade Subtypes</b>	On Exchange                      Off Exchange	On Exchange                      Off Exchange
<b>Trade Publish Indicator</b>	Publish Trade                      Deferred Publication	Publish Trade                      Deferred Publication
<b>Trade Reg Publication Type</b>	Pre-trade transparency waiver      Post-trade deferral	Pre-trade transparency waiver      Post-trade deferral
<b>Tariff</b>	-	Optional flag if trade report on behalf of both involved parties:                      Both Parties
<b>Transaction Report</b>	«Transaction Report» specifies whether a transaction report should be derived from the entering firm's trade leg and submitted to fulfil the party's reporting duty. Only supported when Order Capacity is Principal.	«Transaction Report» specifies whether a transaction report should be derived from the entering firm's trade leg and submitted to fulfil the party's reporting duty. Only supported when Order Capacity is Principal.
<b>Settlement Date</b>	The date when the trade is to be settled. If settlement date is not indicated, the settlement will be done T+2	Manual settlement
<b>Clearing Instruction</b>	<i>On-Exchange:</i> If settlement date is not T+2, settlement only or manual mode is allowed. Default is automatic clearing and settlement. <i>Off-Exchange:</i> Manual Settlement only	Manual settlement
<b>Commission</b>	Optional for Delivery Reports. The amount of the commission (absolute or percentage) and the side to which the commission is to be paid	-



## SWXess – Off Order Book Functionality

	Capacity Correction	Cancellation Request
<b>Input Source</b>	Standard Trading Interface (STI) Trade and Transaction Reporting GUI	Standard Trading Interface (STI) Trade and Transaction Reporting GUI
<b>Purpose</b>	Correcting the capacity of an On- or Off-Order Book trade. (A trade can only be corrected once per side).	Requesting the Cancellation of an On-Exchange Off Order Book trade with SIX Swiss Exchange. (A trade can only be cancelled once).
<b>Behaviour</b>	One-Sided Capacity Corrections do not need to be confirmed by the counterparty and immediately lead to the correction of the trade. For unconfirmed two-sided trade reports this functionality is not available. The unmatched leg of the trade should be deleted and a new two-sided trade reported with the correct capacity.	Cancellation Requests will trigger an e-mail with SIX Swiss Exchange. Upon receiving Cancellation Requests from involved parties, SIX Swiss Exchange will perform the Cancellation of the trade.
<b>Side</b>	Buy or Sell	Buy or Sell
<b>Quantity</b>	<i>Equity- Fund- and Structured Products Markets:</i> Number of units <i>Bond Market:</i> Nominal value Quantity of the trade to be corrected	<i>Equity- Fund- and Structured Products Markets:</i> Number of units <i>Bond Market:</i> Nominal value Quantity of the trade to be corrected
<b>Security</b>	All securities	
<b>Price Type</b>	Limit	Limit
<b>Price</b>	<i>Equity- Fund- and Structured Products Markets:</i> Price per unit of quantity <i>Bond Market:</i> Price in percentage of nominal Price Steps do not apply to off order book transactions.	<i>Equity- Fund- and Structured Products Markets:</i> Price per unit of quantity <i>Bond Market:</i> Price in percentage of nominal Price Steps do not apply to off order book transactions.
<b>Trade Agreed Date</b> <b>Trade Agreed Time</b>	not applicable	The date and time at which the original trade has been agreed by the two parties.
<b>Trading Capacity</b>	Attribute of transaction <b>P</b> Principal <b>R</b> Riskless Principal (must be opposite of the original trade)	Ignored on Cancellation Requests
<b>Reporting Hours</b>	Trade Corrections can be performed during business hours of the day the trade occurred or the next business day.	Cancellation Requests can be submitted during business hours on the day the trade occurred or on the next business day. For trades in CCP-securities, SIX Swiss Exchange can perform Cancellations until End of Clearing on the transaction date only.
<b>Original Trade ID</b>	Trade Match ID of the original trade to be corrected	Trade Match ID of the original trade to be cancelled
<b>Trade Types</b>	-	-
<b>Trade Subtypes</b>	Correction	Cancellation Request
<b>Trade Publish Indicator</b>	-	Publish Trade Deferred Publication
<b>Trade Reg Publication Type</b>		Pre-trade transparency waiver Post-trade deferral
<b>Tariff</b>	-	Party who covers the fee of the cancellation - CancSplit      - CancBuy      - CancSell
<b>Transaction Report</b>	The original report must be cancelled and replaced with another containing the correct trading capacity	-
<b>Settlement Date</b>	-	-
<b>Clearing Instruction</b>	-	-
<b>Commission</b>	-	-

# Emergency Deletions

Valid as of 15 October 2018

## Summary

According to Directive 4: Market Control the participants may request Market Control to delete its orders and/or quotes in case of failure of the participants' access systems. Cancellation of orders must be given over the telephone to Market Control (+41 (0)58 399 24 75); written confirmation of the emergency deletion must be e-mailed to Market Control (helpdesk.exc@six-group.com) as soon as possible, but no later than before the end of the current trading day. Please note that Market Control may reject the deletion of orders at its own discretion in exceptional situations. Please find below the most established and efficient scenarios to perform emergency deletions at SIX Swiss Exchange. Find a complete list of conditions for emergency deletions in the guide "Emergency Deletions - Conditions".

Book Type	Level	Type of Emergency Deletion	Participant	User	Name of product or underlying	Order ID	Buy / Sell / All	CLOB / MPOB / All	Algo ID	
On order book and SwissAtMid	Participant Level	All orders and quotes for all securities	x				x	x	x	
		All orders and quotes in a single security	x		x		x	x	x	
		All orders and quotes in an underlying.	x		x		x	x	x	
	Trader / User Level	All orders and quotes for all securities			x			x	x	x
		All orders and quotes in a single security			x	x		x	x	x
		All orders and quotes in an underlying.			x	x		x	x	x
	Security Level	Single order (STI only) <sup>1</sup>	x	x		x	x	x	x	
	Force Logoff <sup>2</sup>	All quotes for a QTI User (Market Maker)			x					
		All orders for an OTI User			x					

x Information to be provided on the confirmation message

<sup>1</sup> This type of emergency deletion will only be performed in exceptional situations.

<sup>2</sup> Force Logoff is not applicable to STI User. Only applicable if flag "order persistency upon disconnect" is NOT configured for QTI and OTI User.



# Emergency Deletions

Valid as of 15 October 2018

## Conditions

Find below a complete list of conditions under which emergency deletions can be made:

Attribute		Field Description	Comment
<b>At least one attribute is mandatory</b>	<b>Participant</b>	STI FIX-Tag 448 - partyID OTI - partyID QTI - partyID	Identifier of the participant
	<b>User<sup>1</sup></b>		The OTI or QTI user
<b>Additional security attributes which are optional and cannot be accumulated</b>	<b>Security</b>	RDI - isin STI FIX-Tag 48 - SecurityID OTI - Orderbook QTI - Orderbook	The instrument Identifier value. ISIN code of the product
	<b>Board<sup>1</sup></b>	RDI - boardId OTI - boardId QTI - boardId	Group of securities that share the same attributes for instance market making, trading schedules, exchange rules etc.
	<b>Underlying<sup>1</sup></b>	RDI - instrId OTI - instrId QTI - instrId	The Instrument of a given security is used to model dependencies between securities (underlying security)
<b>Additional order attributes which are optional and can be accumulated</b>	<b>Trader</b>	STI FIX-Tag 523 - PartySubID OTI - Principal Id (bit 14-30) QTI - Principal Id (bit 14-30)	The identification of the user / trader
	<b>Side</b>	STI FIX-Tag 54 - Side OTI - Order Verb QTI - Order Verb	Buy Sell
	<b>Trading Capacity</b>	STI FIX-Tag 528 - Order Capacity OTI - Principal Id (bit 31) QTI - Principal Id (bit 31)	P = Principal (Nostro) R = Riskless Principal (Customer)
	<b>Book Type</b>	STI FIX-Tag 26561 - BookType OTI - BookType (bit 35)	Book (CLOB) Dark order book (MPOB)
	<b>Client Reference</b>	STI FIX-Tag 448 - PartyID of Client Party OTI - Principal Id (bit 0-13) QTI - Principal Id (bit 0-13)	The client reference. Optional max. 30 SWIFT characters
	<b>Algorithm Reference</b>	STI FIX-Tag 448 - PartyID of Algorithm	Identifier of the algorithm (8 byte integer)
	<b>Single Order</b>	STI FIX-Tag 37 - OrderID	Unique identifier for Order assigned by the exchange
	<b>Force Logoff</b>	OTI QTI	<b>OTI/QTI:</b> No attribute on order or quote level. User configuration "order persistency upon disconnect" supported. If flag is set, orders/quotes will not be deleted upon Force Logoff.

<sup>1</sup> This type of emergency deletion will only be performed in exceptional situations.

# Trading Calendar 2019

## January

MO	TU	WE	TH	FR	SA	SU
	1	2	3	4	5	6
7	8	9	10	11	12	13
14	15	16	17	18	19	20
21	22	23	24	25	26	27
28	29	30	31			

## February

MO	TU	WE	TH	FR	SA	SU
				1	2	3
4	5	6	7	8	9	10
11	12	13	14	15	16	17
18	19	20	21	22	23	24
25	26	27	28			

## March

MO	TU	WE	TH	FR	SA	SU
				1	2	3
4	5	6	7	8	9	10
11	12	13	14	15	16	17
18	19	20	21	22	23	24
25	26	27	28	29	30	31

## April

MO	TU	WE	TH	FR	SA	SU
1	2	3	4	5	6	7
8	9	10	11	12	13	14
15	16	17	18	19	20	21
22	23	24	25	26	27	28
29	30					

## May

MO	TU	WE	TH	FR	SA	SU
		1	2	3	4	5
6	7	8	9	10	11	12
13	14	15	16	17	18	19
20	21	22	23	24	25	26
27	28	29	30	31		

## June

MO	TU	WE	TH	FR	SA	SU
					1	2
3	4	5	6	7	8	9
10	11	12	13	14	15	16
17	18	19	20	21	22	23
24	25	26	27	28	29	30

## July

MO	TU	WE	TH	FR	SA	SU
1	2	3	4	5	6	7
8	9	10	11	12	13	14
15	16	17	18	19	20	21
22	23	24	25	26	27	28
29	30	31				

## August

MO	TU	WE	TH	FR	SA	SU
			1	2	3	4
5	6	7	8	9	10	11
12	13	14	15	16	17	18
19	20	21	22	23	24	25
26	27	28	29	30	31	

## September

MO	TU	WE	TH	FR	SA	SU
						1
2	3	4	5	6	7	8
9	10	11	12	13	14	15
16	17	18	19	20	21	22
23	24	25	26	27	28	29
30						

## October

MO	TU	WE	TH	FR	SA	SU
	1	2	3	4	5	6
7	8	9	10	11	12	13
14	15	16	17	18	19	20
21	22	23	24	25	26	27
28	29	30	31			

## November

MO	TU	WE	TH	FR	SA	SU
				1	2	3
4	5	6	7	8	9	10
11	12	13	14	15	16	17
18	19	20	21	22	23	24
25	26	27	28	29	30	

## December

MO	TU	WE	TH	FR	SA	SU
						1
2	3	4	5	6	7	8
9	10	11	12	13	14	15
16	17	18	19	20	21	22
23	24	25	26	27	28	29
30	31					

	Saturday	Market Closed
	Sunday	Market Closed
	Market Holiday	Market Closed



# Trading Calendar 2020

## January

MO	TU	WE	TH	FR	SA	SU
		1	2	3	4	5
6	7	8	9	10	11	12
13	14	15	16	17	18	19
20	21	22	23	24	25	26
27	28	29	30	31		

## February

MO	TU	WE	TH	FR	SA	SU
					1	2
3	4	5	6	7	8	9
10	11	12	13	14	15	16
17	18	19	20	21	22	23
24	25	26	27	28	29	

## March

MO	TU	WE	TH	FR	SA	SU
						1
2	3	4	5	6	7	8
9	10	11	12	13	14	15
16	17	18	19	20	21	22
23	24	25	26	27	28	29

## April

MO	TU	WE	TH	FR	SA	SU
		1	2	3	4	5
6	7	8	9	10	11	12
13	14	15	16	17	18	19
20	21	22	23	24	25	26
27	28	29	30			

## May

MO	TU	WE	TH	FR	SA	SU
				1	2	3
4	5	6	7	8	9	10
11	12	13	14	15	16	17
18	19	20	21	22	23	24
25	26	27	28	29	30	31

## June

MO	TU	WE	TH	FR	SA	SU
1	2	3	4	5	6	7
8	9	10	11	12	13	14
15	16	17	18	19	20	21
22	23	24	25	26	27	28
29	30					

## July

MO	TU	WE	TH	FR	SA	SU
		1	2	3	4	5
6	7	8	9	10	11	12
13	14	15	16	17	18	19
20	21	22	23	24	25	26
27	28	29	30	31		

## August

MO	TU	WE	TH	FR	SA	SU
					1	2
3	4	5	6	7	8	9
10	11	12	13	14	15	16
17	18	19	20	21	22	23
24	25	26	27	28	29	30
31						

## September

MO	TU	WE	TH	FR	SA	SU
	1	2	3	4	5	6
7	8	9	10	11	12	13
14	15	16	17	18	19	20
21	22	23	24	25	26	27
28	29	30				

## October

MO	TU	WE	TH	FR	SA	SU
			1	2	3	4
5	6	7	8	9	10	11
12	13	14	15	16	17	18
19	20	21	22	23	24	25
26	27	28	29	30	31	

## November

MO	TU	WE	TH	FR	SA	SU
						1
2	3	4	5	6	7	8
9	10	11	12	13	14	15
16	17	18	19	20	21	22
23	24	25	26	27	28	29
30						

## December

MO	TU	WE	TH	FR	SA	SU
	1	2	3	4	5	6
7	8	9	10	11	12	13
14	15	16	17	18	19	20
21	22	23	24	25	26	27
28	29	30	31			

	Saturday	Market Closed
	Sunday	Market Closed
	Market Holiday	Market Closed

## Contacts for further questions

### Exchange Operations, Market Control

Any queries in relation to on order book trading, mistrades and emergency deletions on SIX Swiss Exchange.

**Helpdesk** +41 58 399 2475 **Fax** - **E-Mail** [helpdesk.exc@six-group.com](mailto:helpdesk.exc@six-group.com)

### Member Services

Any queries in relation to member and trader administration and other general queries.

**Helpdesk** +41 58 399 2473 **Fax** +41 58 499 2476 **E-Mail** [member.services@six-group.com](mailto:member.services@six-group.com)

### Static Data

Any queries in relation to instrument static data.

**Helpdesk** +41 58 399 2490 **Fax** - **E-Mail** [zulassung@six-group.com](mailto:zulassung@six-group.com)

### Local Support Center

Any technical inquiries.

#### Local Support Center Zürich

**Helpdesk** +41 58 399 2400 **Fax** +41 58 499 2400 **E-Mail** [lsz@six-group.com](mailto:lsz@six-group.com)

#### Local Support Center Geneva

**Helpdesk** +41 58 399 5642 **Fax** +41 58 499 5643 **E-Mail** [lsg@six-group.com](mailto:lsg@six-group.com)

#### Local Support Center London

**Helpdesk** +44 207 864 4364 **Fax** +44 207 864 4333 **E-Mail** [lsl@six-group.com](mailto:lsl@six-group.com)

### Education

Any queries in relation to general trading information and trader education.

**Helpdesk** +41 58 399 3099 **Fax** +41 58 499 2242 **E-Mail** [education@six-group.com](mailto:education@six-group.com)

### Account Management

Any queries in relation to products and commercials.

**Helpdesk** +41 58 399 2474 **Fax** +41 58 499 2476 **E-Mail** [Sales&MemberRelations@six-group.com](mailto:Sales&MemberRelations@six-group.com)

### Admission

Any queries in relation to listing, reporting, ad hoc publicity, financial reporting, disclosure of shareholdings, corporate governance and management transactions.

**Helpdesk** +41 58 399 2990 **Fax** +41 58 499 2934 **E-Mail** [regulation@six-group.com](mailto:regulation@six-group.com)

### Compliance & Surveillance

Any queries in relation to rules and directives.

**Helpdesk** +41 58 399 4999 **Fax** +41 58 499 4999 **E-Mail** [sve-msi@six-group.com](mailto:sve-msi@six-group.com)

### Media Spokesman

Exclusive contact for the media.

**Helpdesk** +41 58 399 2675 **Fax** +41 58 499 2710 **E-Mail** [pressoffice@six-swiss-exchange.com](mailto:pressoffice@six-swiss-exchange.com)

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