



SIX Swiss Exchange message no. 32/2018

Subject **Changes to Price Step Group in structured products as of 2 August 2018**

Category Trading and Products

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Information 

On Thursday, 2 August 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	
SWICOZ ZKB C 02/20	CH0344146961	SWICOZ	0.001 (S1)	1 (S3)	02.08.2018

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 (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:

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