

SIX Swiss Exchange message no. 12/2016

Subject	SIX Structured Products: Temporary promotion for knock-out and mini futures products
Category	Trading and Products
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Information 

Content of this message:

SIX Structured Products Exchange Ltd is introducing a three-month promotion in Q2/2016 for all knock-out warrants and mini futures traded on SIX Structured Products with an option to extend the promotion twice in Q3/2016 and Q4/2016.

Affected products

All tradable knock-out warrants and mini futures on SIX Structured Products during the promotion period.

Eligible participants

Participation in the promotion is contingent on the ownership of a valid listing package for structured products at the beginning of each promotion period.

Duration of promotion

The promotion starts on 1 April 2016 and ends on 30 June 2016, with extension possible for Q3/2016 and Q4/2016 depending on a volatility criterion. The promotion will run until 31 December 2016 at the latest.

Settlement

For all knock-out warrants and mini futures that expire during the promotion period, the product issuer will receive a free listing credit provided that the instrument had been tradable for fewer than 30 calendar days as of the expiry date. At the end of the promotion period the accumulated credits will automatically be converted into a free package for T+1 listing applications with a three-month maturity. Any free listings that are not used will become void upon expiration of the free package. The package can be used for all product types.

Extension option

The promotion will be extended for Q3/2016 and Q4/2016 if the volatility index of the SMI, the VSMI, reaches a value of 20% or more on average during the 20 trading days prior to the closing date. The average of the highest and lowest daily values is used to calculate the mean. The closing date is the last trading day of the previous quarter in question.

If you have any questions, please do not hesitate to contact SIX Structured Products Exchange AG:

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