SIX Exfeed

SIX Flow Analytics (SFA) Product Guide

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1 Introduction

1.1 Purpose and Scope

This Product Guide provides relevant information on SIX Flow Analytics (SFA) according to the General Terms and Conditions for SIX Flow Analytics Services (cf. Section 2 and 3.1 GTC).

This Product Guide does not take precedent over the Agreement on SIX Flow Analytics Services (including the General Terms and Conditions for SIX Flow Analytics Services).

2 Data Format

2.1 File Format

SFA is provided in a delimited text file (CSV) that uses a semicolon (";") to separate values.

2.2 File Name

The CSV file containing data for trading day YYYY-MM-DD has the file name "six_flow_YYYYMMDD.csv". For example, the data for June 20, 2022 is provided in the file called "six_flow_20220620.csv".

3 Data Content

SFA provides insights into the order flow on SIX Swiss Exchange by market participant groups per day and security.

3.1 Security Universe

SFA is computed for securities in the following trading segments subject to the corresponding inclusion requirements:

Trading Segment Name	Trading segment ID	Inclusion requirements
Blue Chip Shares	26 (until and including 4 December 2020) and 25 (from 7 December 2020)	- At least 20 trades
Mid-/Small-Cap Shares	591	- At least 20 trades
ETF	584	- At least 20 trades - At least three registered market makers
ETP	588	- At least 20 trades - At least three registered market makers

Table 1   Security universe

The inclusion requirements are evaluated for each day, separately.

3.2   Execution Venues Covered

SFA is computed for executions on the following order books:

Trading Segment Name	Order books
Blue Chip Shares	CLOB
Mid-/Small-Cap Shares	CLOB
ETF	QDM
ETP	QDM

Table 2   Execution venues covered

3.3   Market Participant Classification

The order flow is classified into «Customer» flow and «Non-customer» flow according to the following procedure:

Classification	Order books
«Customer» flow	Trading under the risk-less principal capacity and not originating from a Sponsored Access User
«Non-customer» flow	Order flow not classified as «Customer» flow

Table 3   Market participant classification

3.4   Data Fields

Field name	Format	Definition
date	str	Date in YYYY-MM-DD format
isin	str	ISIN code
currency	str	Trading currency
group	str	ID for symbol grouping (board only)
trading_segment_id	str	ID for trading segment
trade_imbalance_customer	int	Buy minus sell number of shares executed of customers
aggressive_trade_imbalance_customer	int	Buy minus sell number of shares aggressively executed of customers during continuous trading
passive_trade_imbalance_customer	int	Buy minus sell number of shares passively executed of customers during continuous trading
auction_trade_imbalance_customer	int	Buy minus sell number of shares executed of customers during the auctions and Trading-At-Last
trade_volume_customer	int	Total buy and sell number of shares executed of customers
aggressive_trade_volume_customer	int	Total buy and sell number of shares aggressively executed of customers during continuous trading
passive_trade_volume_customer	int	Total buy and sell number of shares passively executed of customers during continuous trading
auction_trade_volume_customer	int	Total buy and sell number of shares executed of customers during the auctions and Trading-At-Last
trade_volume	int	Total buy and sell number of shares executed
aggressive_trade_volume	int	Total buy and sell number of shares aggressively executed during continuous trading

Field name	Format	Definition
passive_trade_volume	int	Total buy and sell number of shares passively executed during continuous trading
auction_trade_volume	int	Total buy and sell number of shares executed during the auctions and Trading-At-Last
trade_value	float64	Total buy and sell value executed denominated in trading currency
aggressive_trade_value	float64	Total buy and sell value aggressively executed during continuous trading denominated in trading currency
passive_trade_value	float64	Total buy and sell value passively executed during continuous trading denominated in trading currency
auction_trade_value	float64	Total buy and sell value executed during auctions and Trading-At-Last denominated in trading currency

Table 4   Data fields

SIX Exfeed Ltd
Hardturmstrasse 201
8005 Zurich
Switzerland

T +41 58 399 2977