SIX Analytics Services

SIX Flow Analytics 2.0 (SFA2.0) Product Guide

Table of Contents

1   Introduction

1.1   Purpose and Scope

This Product Guide provides relevant information on SIX Flow Analytics Data 2.0 (SFA2.0) 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

SFA2.0 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_v2_YYYYMMDD.csv". For example, the data for June 20, 2022 is provided in the file called "six_flow_v2_20220620.csv".

3   Data Content

SFA2.0 provides insights into the order flow on SIX Swiss Exchange by market participant groups per day and security.

3.1   Security Universe

SFA2.0 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

Table 1   Security universe

The inclusion requirements are evaluated for each day, separately.

3.2   Execution Venues Covered

SFA2.0 is computed for trades on the following order books:

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

Table 2   Order books covered

"Reversed" and "not reversed" trades are considered.

3.3 Market Participant Classification

SFA2.0 stratifies the order flow into nine market participant groups:

Market participant group name	Field Suffix in File (_mpx)
Market participant group #1	_mp1
Market participant group #2	_mp2
Market participant group #3	_mp3
Market participant group #4	_mp4
Market participant group #5	_mp5
Market participant group #6	_mp6
Market participant group #7	_mp7
Market participant group #8	_mp8
Market participant group #9	_mp9

Table 3   Market participant classification

3.4 Data Fields

SFA2.0 shows the following 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
The following metrics are shown for all market participant groups with field suffix "_mpx", where $1 \leq x \leq 9$:		
trade_imbalance_mpx	int	Buy minus sell number of shares executed of market participant group #x
aggressive_trade_imbalance_mpx	int	Buy minus sell number of shares aggressively executed of market participant group #x during continuous trading
passive_trade_imbalance_mpx	int	Buy minus sell number of shares passively executed of market participant group #x during continuous trading
auction_trade_imbalance_mpx	int	Buy minus sell number of shares executed of market participant group #x during the auctions and Trading-At-Last
trade_volume_mpx	int	Total buy and sell number of shares executed of market participant group #x
aggressive_trade_volume_mpx	int	Total buy and sell number of shares aggressively executed of market participant group #x during continuous trading
passive_trade_volume_mpx	int	Total buy and sell number of shares passively executed of market participant group #x during continuous trading
auction_trade_volume_mpx	int	Total buy and sell number of shares executed of market participant group #x during the auctions and Trading-At-Last
trade_volume	int	Total buy and sell number of shares executed

Field name	Format	Definition
aggressive_trade_volume	int	Total buy and sell number of shares aggressively executed during continuous trading
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