



# 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

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