SIX Index Composition Files

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1 Overview

This document describes the formats used in the composition files to report close and open baskets. The reports are produced once a day after close by latest 23:00 CET. Other helpful documentation can be found in the file all_calculated_indices.xls on our website[1].

2 Filename convention

Report	Convention	Example
Composition Closing	close_indexsymbol.csv	close_sbr14t.csv
Composition Opening	open_indexsymbol.csv	open_sbr14t.csv

3 Composition Closing Data - Equity Shares and Structured Product Indices

Attribute	Description	Type	Format/Precision
Date	date of the report data	Date	DD.MM.YYYY
Index_Symbol	unique identifier of the respective index	Text	9
Index_Name	name of the respective index	Text	30
Index_ISIN	ISIN of the respective index	Text	12
Index_Type	calculation type of the respective index (Price, Net. Return, Gross Return)	Text	12
Index_Currency	calculation currency of the respective index	Text	3
Index_Settlement_Value	final settlement values	Number	2
Index_Value_high	highest index value on this date	Number	2
Index_Value_low	lowest index value on this date	Number	2
Index_Close	closing value of the respective index	Number	2
Index_Component_Count	component count of the respective index	Number	0
Index_Float	weighted free float of the respective index	Number	4
Index_Mcap_Units	market capitalization or units of the respective index	Number	2
ISIN	ISIN of the component	Text	12
SEDOL	Sedol of the component	Text	7
RIC	Reuters identifier of the component	Text	21
CUSIP	Cusip of the component (currently not maintained)	Text	
Instrument_Name	instrument name of the component	Text	30
Country	ISO country code of the component	Text	2
Currency	ISO currency code of the component	Text	3
Exchange	name of the stock exchange where the component pricing is taken from	Text	30
ICB	Industry Classification Benchmark code (subsector level)	Text	4
Shares	number of the outstanding shares of the component	Number	0

[1] https://www.six-swiss-exchange.com/downloads/indexinfo/online/calculated_indices.xls

Attribute	Description	Type	Format/Precision
Free_Float	free float of the component	Number	4
Capfactor	factor used to adjust the weight of the component in the index	Number	7
Weightfactor	factor used to calculate units in price weighted indices	Number	0
Ci-factor	placeholder for correction factor	Number	6
Close_unadjusted_local	unadjusted closing price in local currency of the component	Number	7
FX_local_to_Index_Currency	exchange rate from local currency to index currency	Number	7
Mcap_Units_local	market capitalization or units (price weighted indices) of the component in local currency	Number	2
Mcap_Units_Index_Currency	market capitalization or units (price weighted indices) of the component in index currency	Number	2
Weight	weighting of the component in the index	Number	4

4 Composition Opening Data - Equity Shares and Structured Product Indices

The table in this chapter contains very much the same information as above. The same positions from ASCSTAMM are to be reported in the respective fields. Additional positions are indicated where applicable

Attribute	Description	Type	Format/Precision
Next_Trading_Day	date of the next trading day	Date	DD.MM.YYYY
Index_Symbol	unique identifier of the respective index	Text	9
Index_Name	name of the respective index	Text	30
Index_ISIN	ISIN of the respective index	Text	12
Index_Type	calculation type of the respective index (Price, Net. Return, Gross Return)	Text	12
Index_Currency	calculation currency of the respective index	Text	3
Index_Component_Count	component count of the respective index	Number	0
Index_Float	weighted free float of the respective index	Number	4
Index_Mcap_Units	market capitalization or units of the respective index	Number	2
Index_Divisor	divisor used to calculate the index value on this date	Number	0
Valor_Number	unique identifier of the component	Text	6
ISIN	ISIN of the component	Text	12
SEDOL	Sedol of the component	Text	7
RIC	Reuters identifier of the component	Text	21
CUSIP	Cusip of the component (currently not maintained)		
Instrument_Name	instrument name of the component	Text	30
Country	ISO country code of the component	Text	2
Currency	ISO currency code of the component	Text	3
Exchange	name of the stock exchange where the component pricing is taken from	Text	30
ICB	Industry Classification Benchmark code (subsector level)	Text	4

Attribute	Description	Type	Format/Precision
Shares	number of the outstanding shares of the component	Number	0
Free_Float	free float of the component	Number	4
Capfactor	factor used to adjust the weight of the component in the index	Number	7
Weightfactor	factor used to calculate units in price weighted indices	Number	0
Ci-factor	placeholder for correction factor	Number	6
Close_unadjusted_local	unadjusted closing price in local currency of the component	Number	7
Close_adjusted_local	adjusted closing price in local currency of the component	Number	7
FX_local_to_Index_Currency	exchange rate from local currency to index currency	Number	7
Mcap_Units_local	market capitalization or units (price weighted indices) of the component in local currency	Number	2
Mcap_Units_Index_Currency	market capitalization or units (price weighted indices) of the component in index currency	Number	2
Weight	weighting of the component in the index	Number	4
Cash_Dividend_Amount	cash amount of an ordinary dividend linked the component	Number	7
Cash_Dividend_Currency	currency of the ordinary dividend linked the component	Text	3
Special_Cash_Dividend_Amount	cash amount of an special dividend linked the component	Number	7
Special_Cash_Dividend_Currency	currency of the special dividend linked the component	Text	3
Corporate_Action_Description	description of the corporate action including terms (stock split 2 new shares for 1 old share, etc.)	Text	500

5 Composition Closing Data - Bond Security Indices

Attribute	Description	Type	Format/Precision
Date	date of the report data	Date	DD.MM.YYYY
Index_Symbol	unique identifier of the respective index	Text	9
Index_Name	name of the respective index	Text	30
Index_ISIN	ISIN of the respective index	Text	12
Index_Type	calculation type of the respective index (Price, Net. Return, Gross Return)	Text	12
Index_Currency	calculation currency of the respective index	Text	3
Index_Open	The index open of the given Day	Number	2
Index_Settlement_Value	final settlement values	Number	2
Index_Value_high	highest index value on this date	Number	2
Index_Value_low	lowest index value on this date	Number	2
Index_Close	closing value of the respective index	Number	2
Index_Component_Count	component count of the respective index	Number	0
Index_Float	weighted free float of the respective index	Number	4
Index_Mcap_Units	market capitalization or units of the respective index	Number	2

Attribute	Description	Type	Format/Precision
Index_Divisor	divisor used to calculate the index value on this date	Number	0
Valor_Number	unique identifier of the component	Text	6
ISIN	ISIN of the component	Text	12
SEDOL	Sedol of the component	Text	7
RIC	Reuters identifier of the component	Text	21
Instrument_Name	instrument name of the component	Text	30
Nominal_Amount	Nominal amount is the Face Value of the bond	Number	12
Close_unadjusted_local	unadjusted closing price in local currency of the component	Number	7
Accrued_interest	Interst which is owed at the current coupon period	Number	2
Yield_to_worst	Yield to first call or maturity	Number	3
Duration_to_worst	Duration to call or maturity	Number	3
Mcap_Units_local	market capitalization or units (price weighted indices) of the component in local currency	Number	2
Mcap_Units_Index_Currency	market capitalization or units (price weighted indices) of the component in index currency	Number	2
Weight	weighting of the component in the index	Number	4
Admission_Date	The Date when the Bond is included into the index	Date	DD.MM.YYYY
Deletion_Date	The Date when the Bond is excluded from SBI the index	Date	DD.MM.YYYY
Last_Payment_Date	The date at which the last coupon was paid.	Date	DD.MM.YYYY
Next_Payment_Date	Date of the next coupon payment	Date	DD.MM.YYYY
YTW_Flag	Indication wether Yield is calculated to call or maturity	Text	
Earliest_Redemption_Date	The Earliest Redemption date differs for bonds with an option to call	Date	DD.MM.YYYY
Expiration_Date	Maturity Date	Date	DD.MM.YYYY
Repayment_at_FC	Indicates whether the Bond turned flat and has no more accrued interest.	Number	0
Repayment_at_Maturity	The value repaid to the bondholder at maturity	Number	0
Remaining_of_Maturity	Years to Maturity (360d)	Number	2
SBI_Sector_Code	The code which indicates which sector the bond is asigned to (see also below)	Text	2
Coupon	Coupon as calculated from the interest rate	Number	3
Composite_Rating	The Swiss Composite Rating which is used for the calculation of Bond indices	Text	3
FX_local_to_Index_Currency	exchange rate from local currency to index currency	Number	7
Guarantee_Collateral_Code	The code which indicates which collaterals are available for the bond	Number	0
Domicile_Code	Country Code of the Issuer	Text	2
Issuer_ID	Issuer-ID	Number	0

6 Composition Opening Data - Bond Security Indices

The table in this chapter contains very much the same information as above, only the first Row is different.

Attribute	Description	Type	Format/Precision
Next_Trading_Day	date of the next trading day	Date	DD.MM.YYYY
Index_Symbol	unique identifier of the respective index	Text	9
Index_Name	name of the respective index	Text	30
Index_ISIN	ISIN of the respective index	Text	12
Index_Type	calculation type of the respective index (Price, Net. Return, Gross Return)	Text	12
Index_Currency	calculation currency of the respective index	Text	3
Index_Open	The index open of the given Day	Number	2
Index_Settlement_Value	final settlement values	Number	2
Index_Value_high	highest index value on this date	Number	2
Index_Value_low	lowest index value on this date	Number	2
Index_Close	closing value of the respective index	Number	2
Index_Component_Count	component count of the respective index	Number	0
Index_Float	weighted free float of the respective index	Number	4
Index_Mcap_Units	market capitalization or units of the respective index	Number	2
Index_Divisor	divisor used to calculate the index value on this date	Number	0
Valor_Number	unique identifier of the component	Text	6
ISIN	ISIN of the component	Text	12
SEDOL	Sedol of the component	Text	7
RIC	Reuters identifier of the component	Text	21
Instrument_Name	instrument name of the component	Text	30
Nominal_Amount	Nominal amount is the Face Value of the bond	Number	12
Close_unadjusted_local	unadjusted closing price in local currency of the component	Number	7
Accrued_interest	Interst which is owed at the current coupon period	Number	2
Yield_to_worst	Yield to first call or maturity	Number	3
Duration_to_worst	Duration to call or maturity	Number	3
Mcap_Units_local	market capitalization or units (price weighted indices) of the component in local currency	Number	2
Mcap_Units_Index_Currency	market capitalization or units (price weighted indices) of the component in index currency	Number	2
Weight	weighting of the component in the index	Number	4
Admission_Date	The Date when the Bond is included into the index	Date	DD.MM.YYYY
Deletion_Date	The Date when the Bond is excluded from the index	Date	DD.MM.YYYY
Last_Payment_Date	The date at which the last coupon was paid.	Date	DD.MM.YYYY
Next_Payment_Date	Date of the next coupon payment	Date	DD.MM.YYYY
YTW_Flag	Indication wether Yield is calculated to call or maturity	Text	
Earliest_Redemption_Date	The Earliest Redemption date differs for bonds with an option to call	Date	DD.MM.YYYY
Expiration_Date	Maturity Date	Date	DD.MM.YYYY

Attribute	Description	Type	Format/Precision
Repayment_at_FC	Indicates whether the Bond turned flat and has no more accrued interest.	Number	0
Repayment_at_Maturity	The value repaid to the bondholder at maturity	Number	0
Remaining_of_Maturity	Years to Maturity (360d)	Number	2
SBI_Sector_Code	The code which indicates which sector the bond is asigned to (see also below)	Text	2
Coupon	Coupon as calculated from the interest rate	Number	3
Composite_Rating	The Swiss Composite Rating which is used for the calculation of Bond indices	Text	3
FX_local_to_Index_Currency	exchange rate from local currency to index currency	Number	7
Guarantee_Collateral_Code	The code which indicates which collaterals are available for the bond	Number	0
Domicile_Code	Country Code of the Issuer	Text	2
Issuer_ID	Issuer-ID	Number	0

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