

SWX Statistics

Daily trade data file: Description manual

December 2006

General information

- A data row is compiled only when at least one trade is executed on a specific trading day, i.e. when the security is effectively traded. If no trade takes place, no data row is shown for that trading day, either.
- Prices are **not** adjusted for corporate actions, e.g. stock splits.
- According to the General Conditions of the SWX Swiss Exchange ([chapter 4.47](#)), trade data of listed International Bonds cannot be published on a security level. It is therefore not included in the data file.

«Exchange»	Stock exchange where the security is traded. The value is «SWX» for securities traded on SWX Swiss Exchange and accordingly «XVTX» for equities traded at virt-x.
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«Security Type»	<p>There exist three security types:</p> <ul style="list-style-type: none"> • Bond (SWX) • Derivative (SWX) • Share (SWX and virt-x). <p>Listed bonds and international bonds are classified as «Bond». Warrants and structured products are classified as «Derivative». Equities, funds, exchange traded funds and subscription rights are classified as «Share».</p>
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«Security Sub Type»	<p>The security sub types allow differentiating the securities more precisely.</p> <p>Sub types of security type «Bond»:</p> <ul style="list-style-type: none"> • Asset Backed Securities • Bond • Bond ex Warrant • Convertible Bond • Credit Linked Notes • Floater (floating-rate bonds) • Foreign Interest Payment Security • International Bond (Non-listed bonds in currencies other than Swiss francs, also called «Eurobonds» or «Foreign currency bonds».) <p>Sub types of security type «Derivative»:</p> <ul style="list-style-type: none"> • Structured Products Capital-Protected • Structured Products Certificates • Structured Products Maximum Yield • Warrant Call • Warrant Put
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Notice: There exist additional derivative sub types not mentioned above. The derivatives market is a dynamic and rapidly growing segment, but it usually takes some time for newly launched sub types to be technically implemented. However, a brief description of currently available derivative sub types is available on the [SWX website](#).

Sub types of security type «**Share**»:

- Bearer Share (share made out to the bearer, i.e. the person who holds or possesses the instrument, rather than to a specific named person)
- Registered Share (opposite of bearer share: a share made out in the name of the owner who is entered in the company share register)
- Common Share (foreign share whose legal specification is not determined by the trading system)
- Gratification Certificate (equity paper which does not confer any ownership rights but grants the holder the right to participate in the net profit)
- Participation Certificate (security incorporating the right to participate in the ownership of a corporation, with some legally prescribed rights but without other rights granted to shareholders, e.g. the right to vote at shareholders' meetings)
- Unit trust (closed-end fund)
- Exchange Traded Fund (an ETF is an investment fund that is listed on the exchange and traded on a permanent basis)
- Right (subscription right)

« Knock-Out Flag »	This flag is set when a derivative (i.e. a warrant or a structured product) has a knock-out limit.
« Issuer »	The name of the company that issued the security. As for derivatives, it's the name of the issuing institute, i.e. it's not the underlying's name.
« Issuer Geographical Area »	Name of the country where the issuer's head office is incorporated.
« Product Isin »	International Securities Identification Number.
« Valor Number »	National securities identification number used in Switzerland.
« Product Short Name »	Abbreviated name of the security.
« SMI Equity Flag »	This flag allows identifying constituents of the Swiss Market Index SMI®, which are traded on virt-x. Notice: For technical reasons, the flag is set on weekdays only. It is not set when there are SMI equity trades on weekends (see «Trade Date» field description below).
« Trade Date »	Trading days are Monday to Friday, except market holidays. As for market holidays, please check up the SWX trading calendar and the virt-x trading calendar . Notice: In some rare cases, there are Off Order Book trades on weekends. This trade data also appears on the list.
« Trading Currency Code »	Trading currency of the specific security. Please note that there are some equities traded in two different currencies (e.g. CHF and USD), but with one and the same ISIN number.

«Opening Price CHF» and «Opening Price Original Currency»	Opening price in Swiss francs (SWX) and in trading currency (virt-x) respectively. The opening price is usually determined during the opening auction. If no trade is executed during the opening auction, the price of the first Order Book trade is stated. If there are only Off Order Book trades executed, the value is zero.
«Daily High Price CHF» and «Daily High Price Original Currency»	Highest intraday Order Book price in Swiss francs (SWX) and in trading currency (virt-x) respectively. If there are only Off Order Book trades executed, the value is zero.
«Daily Low Price CHF» and «Daily Low Price Original Currency»	Lowest intraday Order Book price in Swiss francs (SWX) and in trading currency (virt-x) respectively. If there are only Off Order Book trades executed, the value is zero.
«Closing Price CHF» and «Closing Price Original Currency»	Closing price in Swiss francs (SWX only) and in trading currency respectively. The closing price is determined during the closing auction. If no trade is executed during the closing auction, the price of the last trade is stated. Both Order Book and Off Order Book trades are taken into account. Thus, there should always be a closing price greater than zero, except for some types of virt-x equities. Notice: If a security is not traded at all, no data row is compiled for that trading day anyway.
«Daily Turnover CHF»	Turnover value in Swiss francs, single-counted.
«Daily Turnover EUR»	Turnover value in Euro, single-counted (virt-x only). This value is calculated by the use of a daily exchange rate EUR/CHF.
«Daily Turnover Original Currency»	Turnover value in trading currency of the specific security, single-counted. Please refer to the field «Trading Currency Code».
«Number Of Trades»	Cumulated number of Order Book and Off Order Book trades, single-counted.
«Volume»	Number of securities traded, single-counted.