250years wiener boerse

# File Description

- Document: Index Baskets Description.docx
- Abstract: This documentation provides information about the availability and format of index basket data of the Vienna Stock Exchange (WBAG) in batch file format.

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## Change history

| Date | Files | What |
|---|---|---|
| 2021-07-29 | Index Baskets Description.docx | Updated format |
| 2017-11-28 | Index Baskets Description.docx | Document Creation |

## File availability

| Filename | Production Days | Approximate Time |
|---|---|---|
| index.csv | All trading days | 18:20 CET |
| [atx\|cece]fam_cap.csv | All trading days | 18:20 CET |
| xxx_cap_start.csv | All weekdays except index holidays | 20:40 CET |
| xxx_cap_end.csv | All weekdays except index holidays | 18:20 CET |
| index_adjustments.csv | Trading days if adjustments occur | 18:20 CET |
| index_constituents.csv | Trading days if adjustments occur | 18:20 CET |
| index_universe.csv | Trading days if adjustments occur | 18:20 CET |
| dividends_forecast.csv | Trading days if dividends pending | 18:20 CET |
| dividends.csv | Trading days if dividend payout | 18:20 CET |

## Data Access

- File access requires the signing of the Market Data Agreement.
- The files are available in csv-format for download from our SFTP Server.
- For further information please send an email to mds@wienerboerse.at

### Daily time schedule for data availability

- Wiener Boerse batch data is available for download after market is closed at approximately 18:30 Vienna local time and start files of indices for the next day at 21:00 Vienna local time like mentioned above.

## Index Market Data

- Our index files cover end-of-day price information of the following index families:
  - Austrian indices
  - CEE indices
  - CIS indices
  - Ljubljana indices
  - Prague indices
  - Zagreb indices except Bond indices
- For all following, “xxx” in the file names of the user manual descriptions, like **“xxx_cap_end.csv”**, is representing the short names of all indices were a file is produced (e.g. “atx_cap_end.csv).
  A complete list of indices mentioned above is available under the following links:
  https://www.wienerborse.at/en/indices/
  https://ljse.si/en/indices-552/551
  https://www.pse.cz/en/indices/description-of-indices
  https://zse.hr/en/indices-552/551
- Also index adjustments as well as dividend payments and dividend forecasts operated by Vienna Stock Exchange can be accessed.

## Format description of Index File Services

- Index Values File
  The fields are separated by a Semicolon (;)
  Filename: index.csv

| Field N° | Description | Format |
|---|---|---|
| 1 | Index short name | Char() |
| 2 | ISIN of index | Char(12) |
| 3 | Index symbol | Char(4) |
| 3 | Snap shot timestamp | dd-mm-yyyy hh:mm:ss |
| 4 | Timestamp of last update | dd-mm-yyyy hh:mm:ss |
| 6 | Value | Float |
| 7 | High | Float |
| 8 | Low | Float |

- Description:

  This file contains information of indices regarding symbols, short names and ISINs as well as timestamps and values. For end-of-day indices, value “0” is displayed for fields 7 and 8 (High and Low). The file is generated every trading day at around 18:20 CET.

## Format description of files containing index capitalizations

### Austrian Indices

- Fields are separated by comma (,)
- Filename: atxfam_cap.dat

| Field N° | Description | Data type |
|---|---|---|
| 1 | Index short name | Char() |
| 2 | National security number of constituent in index (WKN) | Char(6) |
| 3 | Name of constituent in index | Char() |
| 4 | Float factor | Float |
| 5 | Representation factor | Float |
| 6 | Close value of share | Float |
| 7 | Number of shares issued | Float |
| 8 | Index capitalization of share | Float |
| 9 | ISIN of constituent | Char(12) |

- Description:

This file contains information regarding the constituents of Austrian indices and is generated every trading day at around 18:20 CET. Due to the discontinuation of the allocation of national security numbers (WKN) by Oesterreichische Kontrollbank as of April 22nd, 2003, all new listings will have the default value “00+short code of share” in Field nr. 2.

### CEE & CIS Indices

- Fields are separated by comma (,)
- Filename: cecefam_cap.dat

| Field N° | Description | Data type |
|---|---|---|
| 1 | Index symbol | Char() |
| 2 | Name of constituent in index | Char() |
| 3 | Number of shares | Float |
| 4 | Representation factor | Float |
| 5 | Free float factor | Float |
| 6 | Close value of share (no prices from MICEX) | Float |

| Field N° | Description | Data type |
| --- | --- | --- |
| 7 | Close value of cross rate | Float |
| 8 | Index capitalization of share | Float |
| 9 | ISIN of constituent | Char(12) |
| 10 | Cross rate name | Char(6) |
| 11 | Depository receipt ratio | Float |
| 12 | ISIN of index | Char(12) |

- Description:

This file contains information regarding the constituents of CECE indices and is generated every trading day at around 18:20 CET.

## Start- and Close- Files

- Fields are separated by semicolon (;)
- Filename: xxx_cap_end.csv, xxx_cap_start.csv

| Field N° | Description | Data type |
| --- | --- | --- |
| 1 | Index short name | Char() |
| 2 | Index name | Char() |
| 3 | Index symbol | Char() |
| 4 | Currency of index | Char(), ISO 4217 |
| 5 | ISIN of index | Char(12) |
| 6 | File for – date | dd.mm.yyyy |
| 7 | Index holiday – yes/no | Char() |
| 8 | Composition for - date | dd.mm.yyyy |
| 9 | File creation – date & timestamp | dd.mm.yyyy hh:mm |
| 10 | Contact information | Char() |
| 11 | Name of constituent in index | Char() |
| 12 | ISIN of constituent | Char(12) |
| 13 | MIC – Market Identifier Code | Char(4), ISO 10383 |
| 14 | Country | Char(2), ISO 3166 |
| 15 | Amount of shares | Float |
| 16 | FFF - Free float factor | Float |
| 17 | Ratio DR | Float |
| 18 | Ratio share | Float |
| 19 | WF – Weighting factor | Float |
| 20 | Price – Close value of share | Float |
| 21 | Cross rate price | Float |
| 22 | Cross rate name | Char(6) |
| 23 | Capitalization | Float |
| 24 | Weight | Float |
| 25 | Industry | Char() |
| 26 | Sector (Subsector) | Char() |
| 27 | Number of constituents | Integer |

| Field N° | Description | Data type |
|---|---|---|
| 28 | Base value | Float |
| 29 | Base capitalization | Float |
| 30 | Base date | dd.mm.yyyy |
| 31 | Adjustment factor | Float |
| 32 | Divisor | Float |
| 33 | Close capitalization | Float |
| 34 | Close value | Float |
| 35 | Interest rate name | Char() |
| 36 | Interest rate | Float |
| 37 | Interest rate date | dd.mm.yyyy |
| 38 | Interest rate days | Integer |
| 39 | Interest rate spread – Leverage indices only | Float |
| 40 | Short cost – Short indices only | Float |
| 41 | Cash component – Distributing indices only | Float |
| 42 | Dividend points – Distributing indices only | Float |

- Description:

This structure is valid for all index files of this type (xxx_cap_[end | start].csv)
The files are generated every day from Monday to Friday. If an index is not calculated this will be reflected in field 7 – Index Holiday.
Fields 11-26 will be repeated for each constituent of the index.

- Close Files – xxx_cap_end.csv

The “Close Files” are generated in the evening after the end of respective index calculation at around 18:20 CET.

- Start Files – xxx_cap_start.csv

The “Start Files” show the present index composition including the last trading day’s closing prices. The files are usually generated at around 20:40 CET. In case of an index adjustment, they are generated immediately after the operational implementation and account for the changes due to corporate actions.

- Disclaimer for CUG batchdata

The price information denominated in local currency RUB contained in this index is the intellectual property of MICEX and MICEX SE respectively and cannot be displayed.

# Format description index adjustment files

- Index Adjustments – Corporate Actions (this folder contains the five files: index_adjustments.csv, index_constituents.xlsx, index_universe.xlsx, dividends_forecast.csv, dividends.csv)

- Fields are separated by semicolon (;)
- Filename: index_adjustments.csv

| Field N° | Description | Data type |
|---|---|---|
| 1 | Creation time – date & timestamp | dd.mm.yyyy hh:mm |
| 2 | Effective date | dd.mm.yyyy |
| 3 | ISIN of index | Char(12) |
| 4 | Index symbol | Char() |
| 5 | Name of affected Index | Char() |
| 6 | ISIN of constituent | Char(12) |
| 7 | Code Share | Char() |
| 8 | Name of constituent in index | Char(25) |
| 9 | MIC – Market Identifier Code | Char(4), ISO 10383 |
| 10 | Country | Char(2), ISO 3166 |
| 11 | New number of shares (in case of corporate action) | Integer |
| 12 | New free float factor (in case of corporate action) | Float |
| 13 | New weighting factor (in case of corporate action) | Float |
| 14 | Reference price local | Float |
| 15 | New DR ratio | Float |
| 16 | Markdown | Float |
| 17 | Markdown currency | Char(), ISO 4217 |
| 18 | Ratio (in case of stock split or increase) | Float |
| 19 | Corporate action type | Char() |
| 20 | Comment | Char() |

- Description:

Described structure is valid for all constituents of all indices. The file contains all upcoming index adjustments, they are usually announced at least two trading days before changes to effect. The files are generated every trading day if index adjustments caused by any corporate action occur at around 18:20 CET.

## Index Adjustments - Constituents

- Filename: index_constituents.xlsx

| Field N° | Description | Data type |
|---|---|---|
| 1 | Name of constituent in index | Char() |

| | | |
|---|---|---|
| 2 | ISIN of constituent | Char(12) |
| 3 | Code Share | Char() |
| 4 | Country | Char(2), ISO 3166 |
| 5 | MIC – Market Identifier Code | Char(4), ISO 10383 |
| 6 | Sector (Industry) | Char() |
| 7 | Subsector | Char() |
| 8 | Reuters Code (RIC) | Char() |
| 9 | Bloomberg Ticker | Char() |

- Description:

The file contains all master data of all current index constituents and are generated if constituents' values change or if constituents are added or deleted at around 18:20 CET.

### Index Adjustments - Universe

- Filename: index_universe.xlsx

| Field N° | Description | Data type |
|---|---|---|
| 1 | Name of constituent in index | Char() |
| 2 | ISIN of constituent | Char(12) |
| 3 | Code Share | Char() |
| 4 | Country | Char(2), ISO 3166 |
| 5 | MIC – Market Identifier Code | Char(4), ISO 10383 |
| 6 | Sector (Industry) | Char() |
| 7 | Subsector | Char() |
| 8 | Reuters Code (RIC) | Char() |
| 9 | Bloomberg Ticker | Char() |

- Description:

Described structure is valid for all constituents of all indices. The file contains master data of all companies which are representative for their markets and subject to the screening process by the index committee, only these companies can be included into an index. The files are generated if constituents' values change or if constituents are added or deleted at around 18:20 CET.

## Format description of dividend files

### Index Adjustments – Dividends forecast

- Fields are separated by semicolon (;)
- Filename: dividends_forecast.csv

| Field N° | Description | Data type |
|---|---|---|

| | | |
|---|---|---|
| 1 | Country | Char(2), ISO 3166 |
| 2 | Forecast declaration date | dd.mm.yyyy |
| 3 | Forecast status | Char() |
| 4 | Forecast ex-date | dd.mm.yyyy |
| 5 | Name of constituent in index | Char() |
| 6 | ISIN of constituent | Char(12) |
| 7 | Code Share | Char() |
| 8 | Forecast gross dividend | Float |
| 9 | Forecast net dividend | Float |
| **Field N°** | **Description** | **Data type** |
| 10 | Forecast currency of constituent | Char(), ISO 4217 |
| 11 | Forecast type | Char() |
| 12 | Forecast price index affected (yes/no) | Char() |
| 13 | Comment | Char() |

- Description:

Described structure is valid for all constituents of all indices. The file displays classification of dividends prior to index adjustments. The file contains information on future dividend payments and are generated every trading day if dividend payments are forecasted from estimations to confirmations at around 18:20 CET. In contrast to the file “index_adjustments.csv” this file does not include decisions on upcoming index adjustments.

## Index Adjustments - Dividends

- Fields are separated by semicolon (;)
- Filename: dividends.csv

| Field N° | Description | Data type |
|---|---|---|
| 1 | Effective Date | dd.mm.yyyy |
| 2 | ISIN of index | Char(12) |
| 3 | Index symbol | Char() |
| 4 | Name index | dd.mm.yyyy |
| 5 | ISIN of constituent | Char(12) |
| 6 | Code Share | Char() |
| 7 | Name of constituent in index | Char() |
| 8 | MIC – Market Identifier Code | Char(4), ISO 10383 |
| 9 | Country | Char(2), ISO 3166 |
| 10 | Dividend amount | Char(), ISO 4217 |
| 11 | Forecast type | Char() |
| 12 | Forecast price index affected (yes/no) | Char() |
| 13 | Comment | Char() |

- Description:

Described structure is valid for all constituents of all indices. The file contains information on historical dividend adjustments including dividend amount and dividend points. The file is generated every trading day at around 18:20 CET.