Zürcher Kantonalbank

ZKB Dataset Service documentation in CSV format

Documentation of file structures and technical context in the ZKB Dataset Service

Record of changes

Date	Version	Amendments	Pages
24.03.2023	1.0	Document created by	All
15.06.2023	1.1	• Addition of attribute 'balanceInChf' in the structure 'accounts and loans' (available from 26/09/2023) • Addition structure 'OTC positions'	30 32 – 35
09.11.2023	1.2	• Addition definition 'dataType' • Various minor functional adjustments	45 all
21.03.2023	1.3	• Addition of attribute for triggering quantity and triggering quantity position currence for corporate actions (3.3.1) • Addition of attribute for QR-Reference and account Information for beneficial owner (3.3.4)	16 23
09.06.2024	1.4	• Addition structure 'OTC transactions (3.3.6) • Addition of descriptions for OTC transactions (4..1.6 , 4.1.17 , 4.1.27 , 4.1.29 , 4.1.34 , 14.1.35) • Addition of attribute for the settlement type code in security positions report (3.4.1.1)	24 – 26 39, 43, 47, 48 28
19.09.2024	1.5.1	• Addition of pretty strike in structure OTC positions • Addition of accumulated variation margins in structure positions securities • Addition of trade date and value date in FX positions	36 28 30

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1 Introduction

The Bank offers a service with the delivery of data (hereinafter referred to as the "ZKB Dataset Service"). This allows the customer or their authorised representative to instruct the Bank to transfer their data to a third-party service provider or to themselves. Data is made available to a third-party service provider or user by means of file-based and secured data delivery via an SFTP server ("Secure File Transfer Protocol") or via the Bank's self-service channel. Use cases may include, for example, the transmission of bank data ("positions", "transactions" or "account information").

The data delivered is subject to the due diligence obligations set out in the "Terms of Use for Data Delivery via the ZKB Dataset Service".

1.1 Purpose and content of this documentation

This documentation on the ZKB Dataset Service is aimed at persons commissioned with the technical implementation of data deliveries. In addition, this documentation explains details on the file formats and the technical context of the effective values. It contains:

- Technical descriptions of file structures
- A technical description of and details on data deliveries
- Details on the file structures
- Examples of data deliveries

2 ZKB Dataset information

2.1 Availability of data

2.1.1 Technical characteristics of data deliveries

Asset-related data on transactions and positions can be ordered. For both types of data, transactions and positions, data is generated for the following product types:

- Foreign exchange and precious metals
- Money market and fiduciary investments
- Accounts and loans
- Corporate actions
- Securities

2.1.2 Data preparation

When configuring an order, there are three different date types to choose from. Depending on the date type, the periods for merging the transactions or the dates for merging the positions differ.

2.1.2.1 Date type: booking date

The data from transactions and positions is prepared per booking date of the Bank. A booking cut-off takes place at about 8.00 p.m. If a transaction is settled after this time, the transaction (with the effect on a corresponding position) will be delivered with the next booking day. Only data for completed booking dates can be obtained.

Example:

Transaction Timestamp	Trade date	Booking date	Delivery
4.00 p.m.	20 June 2022	20 June 2022	21 June 2022
9.00 p.m.	20 June 2022	21 June 2022	22 June 2022

2.1.2.2 Date type: trade date

The data from transactions and positions is prepared per transaction date. The period for the transaction date is from 00:00 to 23:59, i.e. one day according to the Gregorian calendar. Data for this date type can also be obtained intraday for a one-time order.

2.1.2.3 Date type: timestamp

The data from transactions and positions is prepared for a period of time determined by the Bank. For a periodic order, the period is always from 06:00 on the selected day to 05:59 on the following day.
For a one-time order, the period for the transaction period can be defined by the user.

2.1.3 Data availability

Data is made available for a maximum of 24 months retrospectively. However, the period is limited to 6 months per order. (Note: however, no further back than 20.11.2021, as the data is not available before this date).

2.1.4 One-time data orders

A data delivery can be ordered from Zürcher Kantonalbank for a specific day or a specific time period. If a data delivery is ordered for a specific time period, a separate file is delivered for each individually queried booking day.

If a data order is configured as a one-time order, the data is delivered immediately.

2.1.5 Recurring data orders

Data orders can be configured as a recurring data delivery. In the case of recurring data deliveries, there is a choice between daily and monthly delivery.

An order configured as "daily" takes place daily (on bank working days) and the associated files are made available at approximately 07:00.

An order configured as "monthly" takes place monthly for positions and transactions on the first working day of the new month. The associated files are made available at approximately 07:00.

If a data order is configured as a recurring order, the data is delivered from the next bank working day.

2.1.6 Checking rights of disposal

Before each data delivery in eBanking, the data recipient's rights to the data are checked. If the available rights do not correspond to the desired data order, the following information is communicated to the data recipient in the file delivery (warningList, see Chapter 3.2):
"Some accounts or safekeeping accounts are not included in the file because rights are missing to show them"

Note
Data that is linked to individuals on behalf of a company (bound representative authorisation) must be explicitly activated by a customer at the Bank.

2.1.7 Data delivery via SFTP server ("Secure File Transfer Protocol")

For file procurement via a separate authorised server or an authorised server of Zürcher Kantonalbank, please contact your personal relationship manager. A connection can be established in cooperation between technical support from your side and Zürcher Kantonalbank.

2.1.8 Ex-brokerage / in-custody

Data on instruments held with Zürcher Kantonalbank may be provided. If instruments are not held in custody (ex-Custody) at Zürcher Kantonalbank, no information can be supplied via ZKB Dataset.

instruments are traded via another broker, but are held in custody with Zürcher Kantonalbank, the data can be made available via ZKB Dataset.

For securities transactions, the ex-brokerage transactions contain an ex-brokerage indicator (exBrokerageIndicator = 'true'). This indicator shows whether an ex-brokerage transaction is being processed. However, this transaction is only used for notification/information purposes. The account booking and the booking of the position in the custody account only take place with the successful settlement (usually on the value date). The corresponding settlement order is also delivered with the exBrokerageIndicator = 'true'. Reference to the securities transaction for processing the settlement transaction is ensured by identifying the position (positionIdentification).

An ex-brokerage transaction has an impact on the
- securities transaction file (transaction)
- account and loan position file (account statement)
- securities position file (custody account balance)

Comparison of ex-brokerage vs. in-brokerage

Transaction

Sale of securities of units 100 over CHF 10,000.00 ex-brokerage
Sale of securities of units 200 over CHF 20,000.00 in-brokerage

On 01.03.2023 (trade date)

For the sake of clarity, the attributes are not listed from left to right (as usual for CSV), but from top to bottom.

Attribute	Data Ex-Brokerage	Data In-Brokerage
valueDate	03.03.2023	03.03.2023
transactionDate	01.03.2023	01.03.2023
exBrokerageIndicator	true	false
brokerName	XY	
brokerIdentification	123456	
transactionType	securitiesExchange	securitiesExchange
transactionSubtype	sell	sell
netAmountInMaccCurrency	10'000.00	20'000.00
InOutIndicator	Out	out
quantity	100	200

On 03.03.2023 (settlement date)

For the sake of clarity, the attributes are not listed from left to right (as usual for CSV), but from top to bottom.

Attribute	Data Ex-Brokerage	Data Ex-Brokerage	Data In-Brokerage
valueDate	03.03.2023	03.03.2023	03.03.2023
transactionDate	01.03.2023	01.03.2023	01.03.2023
exBrokerageIndicator	true	false	false
brokerName			
brokerIdentification			
transactionType	securitiesTransfer	securitiesTransfer	securitiesTransfer
transactionSubtype	deliveryVsPayment	deliveryVsPayment	deliveryVsPayment
netAmountInMaccCurrency	-10'000.00	10'000.00	20'000.00
InOutIndicator	in	out	out
quantity	100	100	200

Account statement

Account statement on 01.03.2023
Account statement on 03.03.2023

balance	balanceInclUnbookedTransactions	pendingExBrokerageAmount
20000.00	30000.00	10000.00
30000.00	30000.00	0.00

Custody account balance

Custody account balance on 01.03.2023
Custody account balance on 03.03.2023

aggregatedQuantity	bookedQuantity	pendingExBrokerageQuantity
300	200	100
300	300	0

Note
The data may differ from the other transmitted bank data, such as the investment report (example: value date vs. trading view).

2.2 Technical explanations

2.2.1 Calculation example for securities purchase

To illustrate how transactions are settled, here is an example of a securities purchase:

Settlement example:
Buy 100 units of AAPL

Settlement

Amount of exchange buy	USD	15,001.00
Commission for equities	USD	111.29
Exchange fee	USD	2.82
Swiss stamp tax	USD	23.98
Total settlement	USD	15,139.09
Net amount (rate USD/CHF 0.97)	CHF	14,685.01

The individual cash bookings of such a settlement are added and shown in the ZKB Dataset file in rough categories, specifically for the respective product type

ZKB Dataset delivery example:
For the sake of clarity, the attributes are not listed from left to right (as usual for CSV), but from top to bottom.

Attribute	Value	Derivation
grossAmountInReferenceCurrency	-15001.00	Gross amount in settlement currency (USD)
foreignCommissionInReferenceCurrency	23.98	Swiss stamp tax
swissCommissionInReferenceCurrency	111.29	Commission for equities
variousExpensesInReferenceCurrency	0	
stockExchangeFeesInReferenceCurrency	2.82	Exchange fee
taxAmountInReferenceCurrency	0	
totalExpensesInReferenceCurrency	138.09	Total of all expenses (111.29 + 2.82 + 23.98)
other	0	
netAmountInReferenceCurrency	-15139.09	Net amount in settlement currency (USD)
netAmountInMaccCurrency	-14684.90	Net amount in account currency (CHF)
fxRateReferenceCurrencyToMaccCurrency	0.97	Exchange rate settlement currency to account currency (USD/CHF)

Attribute description:

Attribute	Description	Transactions	
		Securities	Corporate actions
foreignCommissionInReferenceCurrency	Sum of all third-party commissions arising during the execution of the transaction.	X	
swissCommissionInReferenceCurrency	Sum of all domestic commissions arising during the execution of the transaction.	X	
variousExpensesInReferenceCurrency	Sum of all other expenses that could not be accommodated in any other cluster.	X	X
stockExchangeFeesInReferenceCurrency	Sum of all exchange fees charged by the exchange platforms for processing the transaction.	X	

taxAmountInReferenceCurrency	Sum of all regulatory taxes and fees charged in connection with the transaction.	X	
totalExpensesInReferenceCurrency	Aggregation of all the above-mentioned expenses and fees related to the executed transaction.	X	
corporateActionTaxAmountInReferenceCurrency	Sum of all fees and expenses associated with a settled corporate action.		X
other	All non-mapped deductions (fallback).	X	X

2.2.2 Calculation example for rates (currencies with standard 100 to currencies with standard 1)

All exchange rates of currencies are stated with the notation 1 at X. Currencies for which the rate is typically specified for 100 units (e.g. SEK, JPY, DKK) are also stated as 1 to X.

Example:
A customer sells an instrument in JPY and credits the equivalent value to their CHF account.

The exchange rate shown in the file delivery refers to 1 JPY at x CHF. The following rate is delivered: 0.0071

2.2.3 Explanation of transactionSubtype options and futures

The following cases outline when which transactionSubtype is used in connection with options and futures:

BuyToOpen: A long position is taken.
SellToClose: A long position is closed out.
SellToOpen: A short position is taken.
BuyToClose: A short position is closed out.

2.2.4 Custody account types within Zürcher Kantonalbank

Zürcher Kantonalbank uses the term custody account or container in the sense of a custody vehicle. All securities, contracts, etc. are stored in a custody account or container. The custody accounts or containers differ in the type of instrument to be held and the identification numbers. The following table shows in which custody accounts or containers which instruments are stored:

Product description	Instrument examples	Example number
Money market and foreign exchange transactions	FX spot, money market call	1-77**-********
Custody account	Equities, bonds, options and futures	1-26**-********
OTC derivatives accounts	FX/PM options, Interest Rate Swaps, Cross Currency Swap, Cap/Florr, Forward Rate Agreement, Swaptions for IRS and CDS, Credit Default Swap, Total Return Swaps	1-79**-********

3 Specification of data deliveries

3.1 General information

3.1.1 Possible values of an attribute

If the values in an attribute are restricted, they are marked in the technical specifications. See Chapter 4 for a description of the possible values.

3.1.2 Structure and subdivision of the CSV structure

The CSV structure can be divided into different areas for a transaction. The areas differ depending on the product type and start in different columns. For positions, there are no areas that require differentiation. The areas of the various transaction files are stated below with the corresponding columns:

3.1.2.1 Transactions – precious metals and foreign exchange

- Settlement – column A – AJ

3.1.2.2 Transactions – money market and fiduciary investments

- Settlement – column A – Z

3.1.2.3 Transactions – accounts and loans

- Settlement – column A – V
- Account payment details – column W – Z

3.1.2.4 Transactions – securities

- Settlement – column A – P
- Cash booking – column Q – AH
- Securities booking – column AR – BK

3.1.2.5 Transactions – corporate actions

- Settlement – column A – M and Y – AI
- Securities booking – column N – X
- Cash booking – column AJ – BB

3.1.3 Multiple securities bookings within one transaction

If a transaction contains several securities bookings, these are mapped according to the following logic:
The transaction is mapped across several rows in CSV. The settlement and cash booking part repeats itself for the different rows and the securities booking part differs for the different rows.

Example:
Capital increase with subscription right in the ratio 4 (old, subscription right) : 1 (new, share) : 0.1 (new, warrant)
and subscription price of CHF 10.00 per share and warrant.
For the sake of clarity, the attributes are not listed from left to right (as usual for CSV), but from top to bottom. In addition, not all attributes are listed for the corresponding area; the full corporate actions structure can be found under 3.3.1. The areas are marked in colour so that it is clear which area the corresponding attributes belong to.

Settlement
Cash booking
Securities booking

Spaltenbezeichnung	Data row 1	Data row 2	Data row 3
statementType	statement	statement	statement
transactionIdentification	WS_123456789	WS_123456789	WS_123456789
bookingDate	06.02.2023	06.02.2023	06.02.2023
valueDate	06.02.2023	06.02.2023	06.02.2023
transactionDate	06.02.2023	06.02.2023	06.02.2023
transactionType	corporateActions	corporateActions	corporateActions
transactionSubtype	capitalIncrease	capitalIncrease	capitalIncrease
etc.			
maccIdentification	IBAN	IBAN	IBAN
maccCurrency	CHF	CHF	CHF
netAmountInMaccCurrency	1'000.00	1'000.00	1'000.00
triggeringValorIsin	CHXXXXXXXXXX	CHXXXXXXXXXX	CHXXXXXXXXXX
triggeringValorTypeGroup	rights	rights	rights
etc.			
bookingIdentification	WS_123456789_1	WS_123456789_2	WS_123456789_3
reversalIndicator	false	false	false
positionIdentification	WS_12345678	WS_87654321	WS_85274163
inOutIndicator	out	in	in
quantity	400	100	10
bookingValorIsin	CHXXXXXXXXXX	CHYYYYYYYYYY	CHZZZZZZZZZZ
bookingValorTypeTelekurs	rights	shares	warrants
ratioOldAsset	4	4	4
ratioNewAsset	1	1	0.1
etc.			

3.1.4 Presentation of account and loan transaction

All transactions involving account entries are shown consolidated in the above mentioned file as an account statement. The transaction itself and its details can be found in the corresponding transaction file. The link is made via the "transactionIdentification".

3.1.5 Presentation of amount values

All amounts that are shown within a file structure are delivered with a leading sign. The leading sign is shown from the customer's perspective.

3.1.6 Statement, reversal and rectificat

A transaction is marked as statement, reversal or rectificat (statementType). If a transaction is cancelled, it is delivered as a discrete record. This record is marked with statementType "reversal". A reversal is delivered with the same leading sign for the amount and a reference to the original record.

3.1.7 Declaration of transaction forms and transaction types

The transaction form (e.g. fx, securitiesExchange) of a transaction defines the product group, the transaction type defines the exact process (e.g. fxSpot, buy).

3.1.8 Definition of attributes delivered as standard

Attributes that are always delivered in a data file are marked with x in column M (mandatory) in the file structures (Chapter 3.2).

3.1.9 Attribute name in eDL

The structures of the CSV files are listed from Chapter 3.2 onwards. In the last column "Attribute name in eDL", the previous attribute is listed in eDL.

3.2 Technical definition of the general part

The header is located in each file on the top two rows, each in columns A to M. The header contains information on any conflicts of rights or errors, as well as the order parameters and the ID of the file. The general part is then followed by the individual parts for transactions and positions.

For the sake of clarity, the attributes are not listed from left to right (as usual for CSV), but from top to bottom.

Field name / Attribute	M	Data type	Definition	Option / Example	Attribute name in eDL
name	x	string	Order name (according to order configuration)	Example value: "Order ZKB Dataset"	-
dataType	x	string	Data file type (according to order configuration)	See 4.1.34	-
dateType	x	string	Date type of the order (according to order configuration)	Example value: "bookingDate"	-
periodicity	x	string	Periodicity of the order (according to order configuration)	Example value: "daily"	-
fromDate	x	date	Start date of data retrieval (ISO 8601)	Example value: "11.09.2023"	-
toDate	x	date	End date of data retrieval (ISO 8601)	Example value: "11.09.2023"	-
deliveryInstruction	x	string	Place of provision of the order (according to order configuration)	Example value: "eBanking and authorized server"	-
fileId	x	integer	File-ID	Example value: "89461"	-
zkbId	x	string	ZKB technical ID	Example value: "be624188-641c-4e25-975b-cdec4c16f0c9"	-
createdAt	x	string	Time of generation	Example value: "2023-10-29T10:47:09"	-
downloadedAt	x	string	Time of download	Example value: "2023-10-29T20:23:19"	-
warning		string	List of warnings	Example: "Some accounts or safekeeping accounts are not included in the file because rights are missing to show them"	-
error		string	List of errors	Example value: "The server encountered an unexpected condition that prevented it from fulfilling the request."	-

3.3 Transactions

3.3.1 Corporate actions

3.3.1.1 Technical description

Field name / Attribute	M	Data type	Defintion	Option / Example	Attribute name in eDL
statementType	x	string	Settlement type	See 4.1.19	-
transactionIdentification	x	string	Transaction identification number	Example value: "WS_123456789" "WS_123456789S"	ORDERNRAVQ (+ STORNOKZ)
reversedTransactionIdentification		string	Identification number of the original transaction, in case of cancellation	Example value: "WS_123456789"	-
bookingDate	x	date	Booking date (ISO 8601)	Example value: "11.09.2023"	BUCHDATE
valueDate	x	date	Value date (ISO 8601)	Example value: "11.09.2023"	VALDAT
transactionDate	x	date	Transaction date (ISO 8601)	Example value: "11.09.2023"	HANDELDAT
transactionType		string	The transaction form defines the form of transaction	See 4.1.16	-
transactionSubtype		string	expands the transaction form	See 4.1.17	ORDERTYPETXT
clientIdentification		string	Unique identification number of the partner (owner of the transaction)	Example value: "1.234.567-8"	CIFSTNR
portfolioIdentification		string	Investment portfolio number	Example value: "9470012345678"	PORTFOLIONR
portfolioReferenceCurrency		string	Reference currency of the investment portfolio	Example value: "CHF"	-
identifcationSafeKeepingAccount		string	Custody account number The custody account number is filled without hyphens. In the usual format, it looks like this: 1-2600-12345678	Example value: "1260012345678"	APPLNR + HBNR + ZWNR + GESCHNRKURZ
descriptionSafeKeepingAccount		string	Custody account category	Example value: "Asset management"	DEPRUB1
maccIdentification		string	Account number / IBAN of the settlement account	Example value: "CH6500700123456789101"	IBANNR
descriptionMacc		string	Settlement account category	Example value: "Investing"	-
maccCurrency		string	Account currency (ISO 4217)	Example value: "CHF"	KTOWRG
referenceCurrency		string	Settlement currency (ISO 4217)	Example value: "CHF"	ABRWRG
grossAmountInReferenceCurrency		decimal	Gross amount in settlement currency	Example value: "325.12"	BRUTTOABRWRG
corporateActionTaxAmountInReferenceCurrency		decimal	Taxes in settlement currency	Example value: "615.19"	STEUERNABRWRG
variousExpensesInReferenceCurrency		decimal	Miscellaneous expenses in settlement currency	Example value: "478.12"	-
other		decimal	Other cash bookings	Example value: "325.12"	-
netAmountInReferenceCurrency		decimal	Net amount in settlement currency	Example value: "10000.55"	NETABRBETABRWRG
netAmountInMaccCurrency		decimal	Booking amount in account currency	Example value: "10000.55"	NETABRBETKTOWRG

Field name / Attribute	M	Data type	Defintion	Option / Example	Attribute name in eDL
fxRateReferenceCurrencyToMaccCurrency		decimal	Exchange rate of settlement currency to account currency	Example value: "0.722037"	-
triggeringValorIdentification		string	Securities number with leading zeros	See 4.1.20	TRIGVALONR
triggeringValorIdentificationTelekurs		string	SIX securities number	Example value: "23862714"	-
triggeringValorTickerTelekurs		string	Telekurs ticker of the security	Example value: "BOSN"	-
triggeringValorIsin		string	ISIN of the security	Example value: "CH0238627142"	TRIGISINIVALONR
triggeringValorTextShort		string	Short text of the security limited to 20 characters	Example value: "Bossard Hldg N"	TRIGTITKURZTEXT
triggeringValorTextLong		string	Long text of the security	Example value: "Registered share Bossard Holding AG"	-
triggeringValorTypeGroup		string	Securities type group of the security	See 4.1.24	-
triggeringValorTypeTelekurs		string	Securities type Telekurs of the security	See 4.1.15	-
priceRate		decimal	Distribution amount of the corporate action	Example value: "3.60"	-
priceType		string	Type of price	See 4.1.2	-
currency		string	Currency of the corporate action (ISO 4217) Also indicates if one of the above values is a percentage amount	Example value: "CHF"	-
bookingIdentification	x	string	Identification number for title booking	Example value: "WS_123456789_3"	
reversalIndicator	x	boolean	Cancellation indicator	See 4.1.22	STORNOKZ
positionIdentification		string	Position identification number	Example value: "WS_12346578"	-
bookingTypeSecurity	x	string	Booking type	See 4.1.4	BUCHTYPETXT
inOutIndicator	x	string	Input and output indicator for securities in the custody account	See 4.1.10	MUTCDTXT
quantity	x	decimal	Quantity	Example value: "400000"	STCKNOM
unitOfQuantity	x	string	Quantity type	See 4.1.1	-
positionCurrency	x	string	Position currency (ISO 4217)	Example value: "CHF"	POSWRG
bookingValorIdentification	x	string	Securities number with leading zeros	See 4.1.20	VALONR
bookingValorIdentificationTelekurs		string	SIX securities number	Example value: "23862714"	-
bookingValorTickerTelekurs		string	Telekurs ticker of the security	Example value: "BOSN"	-
bookingValorIsin		string	ISIN of the security	Example value: "CH0238627142"	ISINVALONR
bookingValorTextShort	x	string	Short text of the security limited to 20 characters	Example value: "Bossard Hldg N"	TITKURZTEXT
bookingValorTextLong	x	string	Long text of the security	Example value: "Registered share Bossard Holding AG"	-
bookingValorTypeGroup	x	string	Securities type group of the security	See 4.1.24	-
bookingValorTypeTelekurs		string	Securities type Telekurs of the security	See 4.1.15	-
transactionPriceType		string	Type of price	See 4.1.2	-
ratioOldAsset		Decimal		Example value: "100"	

Field name / Attribute	M	Data type	Defintion	Option / Example	Attribute name in eDL
ratioNewAsset		decimal		Example value: "1"	
triggeringQuantity		decimal	Triggering Quantity	Beispielwert: "10000.55"	
TriggeringPositionCurrency		String	Currency of the triggering quantity	Beispielwert: "CHF"	

3.3.2 Securities

3.3.2.1 Technical description

Provision of transaction data on securities transactions

Field name / Attribute	M	Data type	Defintion	Option / Example	Attribute name in eDL
statementType	x	string	Settlement type	See 4.1.19	
transactionIdentification	x	string	Transaction identification number	Example value: "WS_123456789" "WS_123456789S"	ORDERNRAVQ (+ STORNOKZ)
reversedTransactionIdentification		string	Identification number of the original transaction, in case of cancellation	Example value: "WS_123456789"	ORIG_AUFTR_NR
bookingDate	x	date	Booking date (ISO 8601)	Example value: "11.09.2023"	BUCHDATE
valueDate	x	date	Value date (ISO 8601)	Example value: "11.09.2023"	VALDAT
transactionDate	x	date	Transaction date (ISO 8601)	Example value: "11.09.2023"	HANDELDAT
exBrokerageIndicator		string	Ex-brokerage indicator Indicates if it is an ex-brokerage transaction	Example value: "true"	-
brokerName		string	Name of the third-party broker for an ex-brokerage transaction	Example value: "Jefferies & Co. Jersey City"	-
brokerIdentification		string	Unique identification number of the third-party broker for an ex-brokerage transaction	Example value: "123456"	-
transactionType		string	The transaction type defines the type of transaction	See 4.1.16	-
transactionSubtype		string	expands the transaction type	See 4.1.17	ORDERTYPETXT
clientIdentification		string	Unique identification number of the partner (owner of the transaction)	Example value: "1.234.567-8"	CIFSTNR
portfolioIdentification		string	Investment portfolio identification number	Example value: "9470012345678"	PORTFOLIONR
portfolioReferenceCurrency		string	Reference currency of the investment portfolio	Example value: "CHF"	-
identificationSafeKeepingAccount		string	Custody account number The custody account number is filled without hyphens. In the usual format, it looks like this: 1-2600-12345678	Example value: "1260012345678"	APPLNR + HBNR + ZWNR + GESCHNRKURZ
descriptionSafeKeepingAccount		string	Custody account category	Example value: "Asset management"	DEPRUB1
maccIdentification		string	Account number / IBAN of the settlement account	Example value: "CH6500700123456789101"	ABRKONT
descritpionMacc		string	Settlement account category	Example value "Taxes"	-
maccCurrency		string	Account currency (ISO 4217)	Example value: "CHF"	KTOWAEHRCD
tradingCurrency		string	Trading currency (ISO 4217)	Example value: "CHF"	KURSWAERCD
referenceCurrency		string	Reference currency (ISO 4217)	Example value: "CHF"	ABRWAEHRCD

Field name / Attribute	M	Data type	Defintion	Option / Example	Attribute name in eDL
grossAmountInTradingCurrency		decimal	Gross amount in trading currency	Example value: "10000.55"	-
grossAmountInReferenceCurrency		decimal	Gross amount in settlement currency	Example value: "10000.55"	-
netAmountInReferenceCurrency		decimal	Net amount in settlement currency	Example value: "10000.55"	NETABRBETABWHG
netAmountInMaccCurrency		decimal	Booking amount in account currency	Example value: "10000.55"	NETABRBETKTWHG
fxRateTradingCurrencyToReferenceCurrency		decimal	Exchange rate of trading currency to settlement currency	Example value: "5.1234"	-
fxRateReferenceCurrencyToMaccCurrency		decimal	Exchange rate of settlement currency to account currency	Example value: "0.722037"	-
mktplaceCode		string	Exchange Telekurs code	Example value: "4"	BOEPLCD
mktplaceIsoCode		string	Exchange ISO code (ISO 10383)	Example value: "XSWX"	-
mktplaceNameShort		string	Short exchange name	Example value: "SIX Swiss Excha"	-
mktplaceNameLong		string	Long exchange name	Example value: "SIX Swiss Exchange"	BOEPLTXT
averagePriceInTradingCurrency		decimal	Average price in trading currency	Example value: "1241.99"	KURSKW
averagePriceType		string	Type of price	See 4.1.2	-
marketValueInReferenceCurrency		decimal	Rate value in settlement currency	Example value: "68242.28"	KURSWERTAW
accruedInterestInReferenceCurrency		decimal	Accrued interest in settlement currency	Example value: "1241.99"	MARCHZ
transactionAdditionalDetails		string	Settlement text for delivery fees	Free text up to 600 characters Example value: "External reference 5284532742"	-
foreignCommissionInReferenceCurrency		decimal	Foreign commission in settlement currency	Example value: "6342.98"	COURTABETR
swissCommissionInReferenceCurrency		decimal	Swiss commission in settlement currency	Example value: "8272.23"	COURTBETR
variousExpensesInReferenceCurrency		decimal	Miscellaneous expenses in settlement currency	Example value: "6412.04"	DIVSPES
stockExchangeFeesInReferenceCurrency		decimal	Exchange fees in settlement currency	Example value: "2590.68"	GEBBETR
taxAmountInReferenceCurrency		decimal	Tax amount in settlement currency	Example value: "1089.56"	STEUERBETR
totalExpensesInReferenceCurrency		decimal	Total expenses in settlement currency	Example value: "48532.12"	SPESTOT
other		decimal	other	Example value: "0.00"	-
bookingIdentification	x	string	Booking identification number	Example value: "WS_123456789_3"	
reversalIndicator	x	boolean	Cancellation indicator	See 4.1.22	STORNOKZ
positionIdentification		string	Position identification number	Example value: "WS_12346578"	-
bookingTypeSecurity	x	string	Booking type	See 4.1.4	BUCHTYPETXT
inOutIndicator	x	string	Input and output indicator for securities in the custody account	See 4.1.10	MUTCDTXT

Field name / Attribute	M	Data type	Defintion	Option / Example	Attribute name in eDL
quantity	x	decimal	Quantity	Example value: "400000"	STCKNOM
unitOfQuantity	x	string	Quantity type	See 4.1.1	-
positionCurrency	x	string	Position currency (ISO 4217)	Example value: "CHF"	POSWHG
valorIdentification	x	string	Securities number with leading zeros	See 4.1.20	VALONR
valorIdentificationTelekurs		string	SIX securities number	Example value: "23862714"	-
valorTickerTelekurs		string	Telekurs ticker of the security	Example value: "BOSN"	-
valorIsin		string	ISIN of the security	Example value: "CH0238627142"	ISINVALONR
valorTextShort	x	string	Short text of the security limited to 20 characters	Example value: "Bossard Hldg N"	TITKURZTEXT
valorTextLong	x	string	Long text of the security	Example value: "Registered share Bossard Holding AG"	-
valorTypeGroup	x	string	Securities type group of the security	See 4.1.24	-
valorTypeTelekurs		string	Securities type Telekurs of the security	See 4.1.15	-
transactionPriceType		string	Type of price	See 4.1.2	-
fundsReferenceCurrency		string	Fund reference currency (ISO 4217)	Example value: "EUR"	-
fxRatePositionCurrencyToFundsReferenceCurrency		decimal	Exchange rate of position currency to fund reference currency	Example value: "0.722037"	-

3.3.3 Foreign exchange and precious metals

3.3.3.1 Technical description

Provision of transaction data on foreign exchange and precious metal transactions.

Field name / Attribute	M	Data type	Defintion	Option / Example	Attribute name in eDL
statementType	x	string	Settlement type	See 4.1.19	-
transactionIdentification	x	string	Transaction identification number	Example value: "WS_123456789"	-
reversedTransactionIdentification		string	Identification number of the original transaction, in case of cancellation	Example value: "WS_123456789"	-
bookingDate	x	date	Booking date (ISO 8601)	Example value: "11.09.2023"	-
valueDate	x	date	Value date (ISO 8601)	Example value: "11.09.2023"	VERFALL
transactionDate	x	date	Transaction date (ISO 8601)	Example value: "11.09.2023"	ABSCHLUSSDATUM
transactionType	x	string	The transaction form describes the type of order	See 4.1.16	-
transactionSubtype	x	string	expands the transaction type	See 4.1.17	-
clientIdentification		string	Unique identification number of the partner (owner of the transaction)	Example value: "1.234.567-8"	CIFSTNR
portfolioIdentification		string	Investment portfolio identification number	Example value: "9470012345678"	PORTFOLIONR
portfolioReferenceCurrency		string	Reference currency of the investment portfolio	Example value: "CHF"	-
identifcationSafeKeepingAccount		string	Money market and foreign exchange custody account number The money market and foreign exchange custody account number is filled without hyphens. In the usual format, it looks like this: 1-7700-12345678	Example value: "1770012345678"	APPLNR + HBNR + ZWNR + GESCHNRKURZ
descriptionSafeKeepingAccount		string	Custody account category	Example value: "Asset management"	-
maccIdentificationBuy		string	Account number / IBAN of the buy account	Example value: "CH6500700123456789101"	-
maccDescriptionBuy		string	Category of the buy account	Example value: "Investing"	-
maccIdentificationSell		string	Account number / IBAN of the sell account	Example value: "CH6500700123456789101"	-
maccDescriptionSell		string	Category of the sell account	Example value: "Investing"	-
positionIdentification		string	Position identification number	Example value: "WS_12346578"	-
fxType		string	Type of FX contract	See 4.1.23	-
instrumentName		string	Name of the instrument	Example value: "FX Forward - EUR/USD, 06.09.2021"	-
instrumentIdentification		string	Contract identification number	Example value: "131778719"	KONTRAKTNR
nominalCurrency		string	Nominal currency / traded currency (ISO 4217)	Example value: "EUR"	
buySellIndicator		string	Buy and sell indicator of the nominal currency	See 4.1.18	KAUF_VERKAUF
buyAmount		decimal	Buy amount (from the customer's perspective)	Example value: "7126584"	BETRAG

Field name / Attribute	M	Data type	Defintion	Option / Example	Attribute name in eDL
buyCurrency		string	Currency of the buy amount (from the customer's perspective) (ISO 4217)	Example value: "USD"	WAEHRUNG
sellAmount		decimal	Sell amount (from the customer's perspective)	Example value: "6000000"	GEGENBETRAG
sellCurrency		string	Currency of the sell amount (from the customer's perspective) (ISO 4217)	Example value: "EUR"	GEGENWAEHRUNG
fxRateNominalCurrencyToCounterCurrency		decimal	Exchange rate from one unit of traded currency to counter currency	Example value: "1.187764"	KASSAKURS
fxRateTraded		decimal	Effectively traded exchange rate	Example value: "0.841918"	TERMINKURS
swapReference		string	Common reference of FX swap legs	Example value: "FXSW.4591277"	-
ndfFixingCurrency		string	Fixing currency of an NDF transaction (ISO 4217)	Example value: "USD"	-
ndfFixingDate		date	Fixing date of an NDF transaction (ISO 8601)	Example value: "11.09.2023"	-
ndfFixingFxRateSource1		string	Source of fixing rate 1	Example value: "BRL09"	-
ndfFixingFxRateSource2		string	Source of fixing rate 2	Example value: "WMR16"	-
ndfFixingFxRate		decimal	Fixed exchange rate on the fixing date between the fixing currency and the non-deliverable second currency	Example value: "1.187764"	-
ndfFixingAmount		decimal	Fixing amount in NDF fixing currency	Example value: "6000000"	-

3.3.4 Accounts and loans

3.3.4.1 Technical description

Provision of transaction data on account transactions and loans of all kinds.

Field name / Attribute	M	Data type	Defintion	Option / Example	Attribute name in eDL
statementType	x	string	Settlement type	See 4.1.19	-
transactionIdentification	x	string	Transaction identification number	Example value: "C98EB7B75C981EED8EB8505CF9DE8BDE001"	-
reversedTransactionIdentification		string	Identification number of the original transaction, in case of cancellation	Example value: "WS_123456789"	-
bookingDate	x	date	Booking date (ISO 8601)	Example value: "11.09.2023"	REKAPDATUM
valueDate	x	date	Value date (ISO 8601)	Example value: "11.09.2023"	VALUE DATE
transactionDate	x	date	Transaction date (ISO 8601)	Example value: "11.09.2023"	BUCHDAT
transactionType		string	The transaction form describes the form of the order	See 4.1.16	-
transactionSubtype		string	expands the transaction type	See 4.1.17	-
bookingType		string	Booking type	See 4.1.3	-
clientIdentification		string	Unique identification number of the partner (owner of the transaction)	Example value: "1.234.567-8"	CIFSTNR
portfolioIdentification		string	Investment portfolio identification number	Example value: "9470012345678"	PORTFOLIONR
portfolioReferenceCurrency		string	Reference currency of the investment portfolio	Example value: "CHF"	-
accountIdentification	x	string	Account number / IBAN	Example value: "CH6500700123456789101"	IBANNR
descriptionAccount		string	Category of the account	Example value: "Payments"	RUB
maccCurrency	x	string	Account currency	Example value: "CHF"	KONTOWAEHRUNG / WHGENH
referenceCurrency		string	Compensation currency	Example value: "CHF"	CURRENCY / WHGENH
amountInMaccCurrency	x	decimal	Compensation amount in account currency	Example value; "3047.85"	BUCHUNGSBETRAG / BUCHBETRCHF
fxRateReferenceCurrencyToMaccCurrency		decimal	ZKB conversion rate as at the recap date between "referenceCurrency" and "maccCurrency"	Example value: "1.07465"	
amountInReferenceCurrency		decimal	Compensation amount in compensation currency	Example value: "3047.85"	BUCHUNGSBETRAG / MENGEMESSEIN
metalAccountIndicator	x	boolean	Indicator whether it is a metal account	See 4.1.21	-
loanAccountIndicator	x	boolean	Indicator whether it is a fixed advance account	See 4.1.21	-
transactionAdditionalDetails		string	Posting text	Example value: "Coupon credit"	TRANSAKTIONSTXT
zvIdentification	x	string	Internal identification number of the partial order	Example value: "AM210906A3336565"	-
zvAmountInReferenceCurrency	x	decimal	Amount of the partial order	Example value: "750.35"	-
zvReferenceCurrency	x	string	Compensation currency	Example value: "CHF"	-
zvTransactionAdditionalDetails		string	Detailed sales text	Example value: "John Smith, 1 Example Street, 8001 Zurich"	-

Field name / Attribute	M	Data type	Defintion	Option / Example	Attribute name in eDL
reasonForPayment		String	Reason for payment	Beispielwert "9894984035064689"	
qrReference		Decimal	QR reference	"Rechnung 123"	
accountIdentificationBeneficialOwner		string	Account number of beneficial owner	"CH6500700123456789101"	-

3.3.5 Money market and fiduciary investments

3.3.5.1 Technical description

Provision of transaction data on money market and fiduciary investment transactions.

Field name / Attribute	M	Data type	Definition	Option / Example	Attribute name in eDL
statementType	x	string	Settlement type	See 4.1.19	-
transactionIdentification	x	string	Transaction identification number	Example value: "WS_123456789"	AUFTRNR
reversedTransactionIdentification		string	Identification number of the original transaction, in case of cancellation	Example value: "WS_123456789"	-
bookingDate	x	date	Booking date (ISO 8601)	Example value: "11.09.2023"	-
valueDate	x	date	Value date (ISO 8601)	Example value: "11.09.2023"	VALUTA
transactionDate	x	date	Transaction date (ISO 8601)	Example value: "11.09.2023"	ABSCHLDAT
transactionType	x	string	The transaction form describes the form of the order	See 4.1.16	
transactionSubtype	x	string	expands the transaction type	See 4.1.17	GESCHART
moneymarketType	x	string	Type of money market contract	See 4.1.12	KONTART
clientIdentification		string	Unique identification number of the partner (owner of the transaction)	Example value: "1.234.567-8"	CIFSTNR
portfolioIdentification		string	Investment portfolio identification number	Example value: "9470012345678"	PORTFOLIONR
portfolioReferenceCurrency		string	Reference currency of the investment portfolio	Example value: "CHF"	-
identifcationSafeKeepingAccount		string	Money market and foreign exchange custody account number. The money market and foreign exchange custody account number is filled without hyphens. In the usual format, it looks like this: 1-7700-12345678	Example value: "1770012345678"	APPLNR + HBNR + ZWNR + GESCHNRKURZ
descriptionSafeKeepingAccount		string	Custody account category	Example value: "Asset management"	-
maccIdentification		string	Account number / IBAN	Example value: "CH6500700123456789101"	IBANNR
descriptionMacc		string	Category of the account	Example value: "Payments"	-
financialInstrumentName		string	Name of the instrument	Example value: "Fiduciary Time USD, 1.33%, 13.09.2021-15.09.2021, RABONL2UXXX"	-
financialInstrumentIdentification		string	Contract identification number	Example value: "131778740"	-
positionIdentification		string	Position identification number	Example value: "WS_12346578"	-
currency		string	Reference currency	Example value:	BETRWHG

Field name / Attribute	M	Data type	Definition	Option / Example	Attribute name in eDL
			(ISO 4217)	"CHF"	
amount		decimal	Settlement amount	Example value: "1000000"	BETR
interestAmount		decimal	Gross amount of interest settled	Example value: "50024.65"	GROSS INTEREST
withholdingTaxOnInterestAmount		decimal	Amount of withholding tax in a money market business	Example value: "18006.80"	VERRECHNUNGSSTEUER
commission		decimal	Commission amount on fiduciary investments	Example value: "10000"	KOMMISSIONSBETRAG
vatOnCommission		decimal	Amount of value added tax on a fiduciary investment commission	Example value: "860.00"	MWSTBETRAG
netAmount		decimal	Net settlement amount	Example value: "3000000"	NETTOZINS

3.3.6 OTC-Derivate

3.3.6.1 Fachliche Beschreibung

Bereitstellung von Transaktionsdaten zu OTC-Transaktionen.

Feldname / Attribut	M	Data type	Defintion	Option / Beispiel
statementType	x	string	Statement type	See 4.1.19
transactionIdentification	x	string	Identification number of the transaction	Example Value: "WS_123456789"
reversedTransactionIdentification		string	Identification number of the original transaction in case of cancellation	Example Value: "WS_123456789S"
bookingDate	x	date	Booking date (ISO 8601)	Example Value: "2024-01-20"
valueDate	x	date	Value date (ISO 8601)	Example Value: "2024-01-20"
transactionDate	x	date	Transaction date (ISO 8601)	Example Value: "2024-01-20"
transactionType	x	string	The transaction type describes the nature of the transaction	Example Value: "otc"
transactionSubtype	x	string	Extends the transaction type	See 4.1.17
otcInstrumentTypCode	x	string	Type of the OTC-Instrument	See 4.1.26
otcInstrumentSubtypCode	x	String	Subtyp of the OTC-Instrument	See 4.1.27
clientIdentification		string	Unique identification number of the partner (owner of the transaction)	Example Value: "1.234.567-8"
portfolioIdentification		string	Investment portfolio identification number	Example Value: "9-4700-12345678"
portfolioReferenceCurrency		string	Reference currency of the investment portfolio	Example Value: "CHF"
identificationSafeKeepingAccount		string	OTC-Derivate custody account number	Example Value: "1-7900-12345678"
descriptionSafeKeepingAccount		String	Custody account category	Example Value: "Vermoegensverwaltung"
financialInstrumentName		string	Name of instrument	Example Value: "IRS - EUR 05.04.2024 - 05.04.2027"
financialInstrumentIdentification		string	Identification number of instrument	Example Value: "IRS.123456789"

Feldname / Attribut	M	Data type	Defintion	Option / Beispiel
positionIdentification		string	Identification number of the position	Example Value: "12346578"
optionType		string	Option type	See 4.1.14
callAmount		decimal	Call amount	Example Value: "1000000.15"
callCurrency		string	Call currency	Example Value: "CHF"
maccIdentificationCall		string	Account number / IBAN	Example Value: "CH6500700123456789101"
putAmount		decimal	Put amount	Example Value: "1000000.15"
putCurrency		string	Put currency	Example Value: "EUR"
maccIdentificationPut		string	Account number / IBAN	Example Value: "CH6500700123456789101"
strikePrice		decimal	Strike amount	Example Value: "1.025"
strikePricePretty		decimal	Strike amount pretty	Example Value: "0.9756"
strikeCurrency		string	Strike currency	Example Value: "CHF"
strikePriceType		string	Type of strike	See 4.1.28
optionStyle		string	Option stype	See 4.1.7
settlementTypeCode		string	Settlement type	See 4.1.29
upperBarrier		decimal	Upper barrier	Example Value: "1.05"
upperBarrierTypeCode		string	Upper barrier code	See 4.1.35
lowerBarrier		decimal	Lower barrier	Example Value: "0.96"
lowerBarrierTypeCode		string	Lower barrier code	See 4.1.35
leg1nominalAdjustmentLeg		decimal	Nominal adjustment leg 1	Example Value: "5000000"
leg1nominalAdjustmentLegCurrency		string	Currency leg 1	Example Value: "CHF"
leg1interestStartDate		date	Interest start date leg 1 (exeption on interest payments, then interestStartDate = Interest start date of the interest period)	Example Value: "2024_01_20"
leg1interestEndDate		date	Interest end date leg 1 (exeption on interest payments, then interestEndDate = Interest end date of the interest period)	Example Value: "2024_01_20"
leg1calculatedInterestRate		decimal	Interest rate leg 1 on interest payment. Shows net interest rate (interest +/- Spread)	Example Value: "2.125"
leg2nominalAdjustmentLeg		decimal	Nominal adjustment leg 2	Example Value: "5000000"
leg2nominalAdjustmentLegCurrency		string	Currency leg 2	Example Value: "CHF"
leg2interestStartDate		date	Interest start date leg 1 (exeption on interest payments, then interestStartDate = Interest start date of the interest period)	Example Value: "2024_01_20"
leg2interestEndDate		date	Interest end date leg 2 (exeption on interest payments, then	Example Value: "2024_01_20"

Feldname / Attribut	M	Data type	Defintion	Option / Beispiel
			interestEndDate = Interest end date of the interest period)	
leg2calculatedInterestRate		decimal	Interest rate leg 2 on interest payment. Shows net interest rate (interest +/- Spread)	Example Value: "2.125"
currency		string	Reference currency	Example Value: "CHF"
interest1Amount		decimal	Interest amount 1 in reference currency	Example Value: "1000000.15"
interest2Amount		decimal	Interest amount 2 in reference currency	Example Value: "1000000.15"
premiumAmount		decimal	Premium amount	Example Value: "1000000.15"
unwindFeeAmount		decimal	Unwind fee in reference currency	Example Value: "1000000.15"
cashSettlementAmount		decimal	Cash exercise amount in reference currency	Example Value: "1000000.15"
additionalPaymentAmount		decimal	Additional payment in reference currency (Upfront Fee, Balloon Fee, Novation Fee)	Example Value: "1000000.15"
netAmount		decimal	Net amount in reference currency	Example Value: "1000000.15"
maccIdentification		string	Account number / IBAN	Example Value: "CH6500700123456789101"
descriptionMacc		string	account category	Example Value: "Zahlungen"

3.4 Positions

3.4.1 Securities

3.4.1.1 Technical description

Provision of position data on securities positions.

Field name / Attribute	M	Data type	Definition	Option / Example	Attribute name in eDL
positionIdentification	x	string	Position identification number	Example value: "WS_12346578"	-
clientIdentification		string	Unique identification number of the partner (owner of the transaction)	Example value: "1.234.567-8"	-
portfolioIdentification		string	Investment portfolio identification number	Example value: "9470012345678"	PORTFOLIONR
portfolioReferenceCurrency		string	Reference currency of the investment portfolio	Example value: "CHF"	-
accountIdentification	x	string	Account number / IBAN	Example value: "CH6500700123456789101"	APPLNR + HBNR + ZWNR + GESCHNRKURZ
descriptionAccount		string	Category of the account	Example value: "Payments"	DEPRUB1
positionCurrency	x	string	Position currency (ISO 4217)	Example value: "CHF"	POSWHG
aggregatedQuantity	x	decimal	Sum of pending and booked quantity	Example value: "600000"	
bookedQuantity	x	decimal	Booked quantity	Example value: "400000"	BSTDSTCKNOM
pendingExBrokerageQuantity	x	decimal	Pending booking from ex-brokerage transaction	Example value: "200000"	
unitOfQuantity	x	string	Quantity type	See 4.1.1	-
safeKeepingPlace	x	integer	Depository code of the position	Example value: "CHASUS44XXX"	DEPSTEL2
safeKeepingAccountRefCurrency	x	string	Reference currency of the custody account (ISO 4217)	Example value: "EUR"	DEPOTREF_WHRG
costPriceInPositionCurrency		decimal	Cost price in position currency	Example value: "22.18"	EINSTKURSPOSWHG
costPriceInSafeKeepingAccountRefCurrency		decimal	Cost price in custody account reference currency	Example value: "23.06"	-
costPriceType		string	Type of price	See 4.1.2	-
costPriceFxRate		decimal	Exchange rate of position currency to custody account reference currency at the time of purchase	Example value: "1.2867"	EINSTDEVK
costValueInPositionCurrency		decimal	Cost price value in position currency	Example value: "80056.84"	EINSTWERTPOSWHG
costValueInSafeKeepingAccountRefCurrency		decimal	Cost price value in custody account reference currency	Example value: "90001.08"	EINSTWDRW
lastBookingDate		date	Booking date of the last portfolio change (ISO 8601)	Example value: "11.09.2023"	BUCHDAT
marketValueInPositionCurrency		decimal	Current value in position currency	Example value: "120056.84"	KURSWERTPOSWHG
marketValueInSafeKeepingAccountRefCurrency		decimal	Current value in custody account reference currency	Example value: "126085.12"	KURSWDEPWHG
marketPrice		decimal	Market price of the position	Example value: "28.95"	BOEKURS
marketPriceCurrency		string	Price currency (ISO 4217)	Example value: "EUR"	KURSWAEHRCD

Field name / Attribute	M	Data type	Definition	Option / Example	Attribute name in eDL
marketPriceFxRate		decimal	Exchange rate of position currency for custody account Reference currency	Example value: "0.9856"	DEVKURS
marketPriceType		string	Type of price	See 4.1.2	-
marketPriceDate		date	Price date (ISO 8601)	Example value: "11.09.2023"	LETHANDDAT
accruedInterestInPositionCurrency		decimal	Accrued interest in position currency	Example value: "400.12"	-
accruedInterestInSafeKeepingAccountCurrency		decimal	Accrued interest in custody account reference currency	Example value: "685.32"	-
valorIdentification	x	string	Securities number with leading zeros	See 4.1.20	VALONR
valorIdentificationTelekurs		string	SIX securities number	Example value: "23862714"	-
valorTickerTelekurs		string	Telekurs ticker of the security	Example value: "BOSN"	-
valorIsin		string	ISIN of the security	Example value: "CH0238627142"	ISINVALONR
valorTextShort		string	Short text of the security limited to 20 characters	Example value: "Bossard Hldg N"	TITKURZTEXT
valorTextLong		string	Long text of the security	Example value: "Registered share Bossard Holding AG"	-
valorTypeGroup		string	Securities type group of the security	See 4.1.24	INSTINVGRP
valorTypeTelekurs		string	Securities type Telekurs of the security	See 4.1.15	-
valorStatus	x	string	Security status	See 4.1.13	-
valorOpeningDate		date	Instrument opening date (ISO 8601)	Example value: "11.04.2014"	-
valorEndDate		date	Instrument final maturity date (ISO 8601)	Example value: "05.01.2024"	FAELLIGK
valorInterestRate		decimal	Interest rate	Example value: "8.5"	ZINSSATZ
valorInterestFrequencyCode		string	Interest calculation method	See 4.1.5	ZINSUSTXT
valorFirstInterestPaymentDate		date	first interest payment date (ISO 8601)	Example value: "05.07.2012"	-
valorInterestPeriod		string	Periodicity of interest credit	See 4.1.6	-
valorOptionType		string	Security option type	See 4.1.14	OPTION_CONTRACT_TYPE
valorOptionStyle		string	Security option style	See 4.1.7	-
valorContractAmount		decimal	Contract amount of the security	Example value: "100"	CONTRACT_SIZE
valorSmallestDenomination		decimal	Smallest denomination of the security	Example value: "1"	-
valorMinimumTradeVolume		decimal	Minimum trading volume of the security	Example value: "100000"	-
numberOfUnderlyingValors	x	integer	Number of underlying securities of the security	Example value: "1"	-
settlementTypeCode		String	Settlement type code	See 4.1.29	
accumVarMarginInPositionCurrency		decimal	Accumulated variantion margins in position currency	Example value: "500.50"	-
accumVarMarginInSafeKeepingRefCurrency		decimal	Accumulated variantion margins in safekeeping account currency	Example value: "500.50"	-

3.4.2 Foreign exchange and precious metals

3.4.2.1 Technical description

Provision of position data on foreign exchange and precious metal positions -> spots are not shown as positions

Field name / Attribute	M	Data type	Definition	Option / Example	Attribute name in eDL
positionIdentification	x	string	Position identification number	Example value: "WS_86035105"	-
clientIdentification		string	Unique identification number of the partner (owner of the transaction)	Example value: "1.234.567-8"	CIFSTNR
portfolioIdentification		string	Investment portfolio identification number	Example value: "9470012345678"	PORTFOLIONR
portfolioReferenceCurrency		string	Reference currency of the investment portfolio	Example value: "CHF"	-
accountIdentification	x	string	Account number / IBAN	Example value: "CH6500700123456789101"	-
descriptionAccount		string	Category of the account	Example value: "Payments"	-
positionCurrency	x	string	Position currency (ISO 4217)	Example value: "CHF"	-
currentPrice	x	decimal	current valuation price	Example value: "123654.98"	-
priceDate	x	date	Date of valuation (ISO 8601)	Example value: "11.09.2023"	-
valuation	x	decimal	Replacement value in foreign currency	Example value: "200000.35"	-
valuationCurrency	x	string	Currency of replacement value in foreign currency (ISO 4217)	Example value: "EUR"	-
swapReference		string	Swap reference	Example value: "FXSW.4591234"	-
fxType	x	string	Type of foreign exchange contract including information about the creation of the contract	See 4.1.23	-
instrumentName	x	string	Name of the instrument	Example value: "Forex Forward Far Leg - EUR/CHF 06.09.2021"	-
instrumentIdentification	x	string	Contract identification number	Example value: "131778726"	KONTRAKTNR
nominalCurrency	x	string	Nominal currency / traded currency (ISO 4217)	Example value: "EUR"	-
buySellIndicator	x	string	Indicator whether it is a buy or sell from the customer's perspective	See 4.1.18	KAUF_VERKAUF
buyAmount	x	decimal	Customer buy amount	Example value: "900000"	BETRAG
buyCurrency	x	string	Currency of the customer buy amount (ISO 4217)	Example value: "USD"	WAEHRUNG
sellAmount	x	decimal	Customer sell amount	Example value: "800000"	GEGENBETRAG
sellCurrency	x	string	Currency of the customer sell amount (ISO 4217)	Example value: "EUR"	GEGENWAEHRUNG
fxRateNominalCurrencyToCounterCurrency	x	decimal	Exchange rate from one unit of traded currency to counter currency	Example value: "1.086071"	KASSAKURS
fxRateTraded	x	decimal	Effectively traded exchange rate	Example value: "1.086071"	TERMINKURS

Field name / Attribute	M	Data type	Definition	Option / Example	Attribute name in eDL
ndfFixingCurrency		string	Fixing currency of an NDF transaction (ISO 4217)	Example value: "EUR"	-
ndfFixingDate		date	Fixing date of an NDF transaction (ISO 8601)	Example value: "11.09.2023"	-
ndfFixingFxRateSource1		string	Source of fixing rate 1	Example value: "BRL09"	-
ndfFixingFxRateSource2		string	Source of fixing rate 2	Example value: "WMR03"	-
ndfFixingFxRate		decimal	Fixed exchange rate on the fixing date between the fixing currency and the non-deliverable second currency	Example value: "1.086071"	-
ndfFixingAmount		decimal	Fixing amount in NDF fixing currency "EUR"	Example value: "500000"	-
tradeDate		date	Trade date	Example value: "11.09.2023"	-
maturityDate		date	Maturity Date	Example value: "11.09.2023"	-

3.4.3 Accounts and loans

3.4.3.1 Technical description

Provision of position data on positions of accounts and loans.

Field name / Attribute	M	Data type	Definition	Option / Example	Attribute name in eDL
positionIdentification	x	string	Position identification number	Example value: "WS_86035105"	-
clientIdentification		string	Unique identification number of the partner (owner of the transaction)	Example value: "1.234.567-8"	CIFSTNR
portfolioIdentification		string	Investment portfolio identification number	Example value: "9470012345678"	PORTFOLIONR
portfolioReferenceCurrency		string	Reference currency of the investment portfolio	Example value: "CHF"	-
accountIdentification	x	string	Account number / IBAN	Example value: "CH6500700123456789101"	IBANNR
descriptionAccount		string	Category of the account	Example value: "Payments"	RUB
positionCurrency	x	string	Position currency (ISO 4217)	Example value: "CHF"	WAEHR / WHGENH
balance	x	decimal	Book balance	Example value: "1000000"	SALDOFRW / MENGEMESENH
balanceInclUnbookedTransactions	x	decimal	Balance adjusted for transactions not yet booked on the account side	Example value: "1010000"	-
amountInclUnbookedTransactionsInMaccCurrency	x	decimal	Balance adjusted for transactions not yet booked on the account side in account currency	Example value: "1010000"	-
pendingExBrokerageAmount	x	decimal	Pending booking from ex-brokerage transaction	Example value: "10000"	-
product		string	Product name for fixed loans and advances	See 4.1.11	-
interestRate		decimal	Interest rate	Example value: "1.5"	-
interestFrequencyCode		string	Interest calculation method	See 4.1.8	-
nextInterestPaymentDate		date	Next interest payment date (ISO 8601)	Example value: "31.03.2022"	-
interestPeriod		string	Periodicity of interest charges	See 4.1.9	-
termStart		date	tStart of Start of term (ISO 8601)	Example value: "01.01.2018"	-
termEnd		date	End of term (ISO 8601)	Example value: "01.01.2025"	-
balanceInChf		decimal	balance in CHF	Example value: "1000000"	SALDOCHF

3.4.4 Money market and fiduciary investments

3.4.4.1 Technical description

Provision of position data on money market and fiduciary investment positions.

Field name / Attribute	M	Data type	Definition	Option / Example	Attribute name in eDL
positionIdentification	x	string	Position identification number	Example value: "WS_86035105"	POSNR
clientIdentification		string	Unique identification number of the partner (owner of the transaction)	Example value: "1.234.567-8"	CIFSTNR
portfolioIdentification		string	Investment portfolio identification number	Example value: "9470012345678"	PORTFOLIONR
portfolioReferenceCurrency		string	Reference currency of the investment portfolio	Example value: "CHF"	-
accountIdentification	x	string	Account number / IBAN	Example value: "CH6500700123456789101"	IBANNR
descriptionAccount		string	Category of the account	Example value: "Payments"	-
positionCurrency	x	string	Position currency (ISO 4217)	Example value: "CHF"	WAEHRCDGMT
balance	x	decimal	Current investment amount in position currency	Example value: "15000000"	AKTLBETRFRW
moneymarketType	x	string	Type of money market or fiduciary investment	See 4.1.12	-
financialInstrumentName	x	string	Contract name	Example value: "Money Market Time USD, 1.33%, 13.09.21-15.09.21"	-
financialInstrumentIdentification	x	string	Contract identification number	Example value: "131778743"	-
valueFromDate	x	date	Start value date of money market or fiduciary investment (ISO 8601)	Example value: "13.09.2021"	VALDATVON
valueToDate		date	Maturity date of money market or fiduciary investment (ISO 8601)	Example value: "15.09.2021"	VALDATBIS
interestRate		decimal	Interest rate	Example value: "1.36"	AKTLZSSATZ
interestFrequencyCode	x	string	Interest calculation method	See 4.1.5	-
interestPeriod		string	Periodicity of interest credit	See 4.1.6	-
nextInterestPaymentDate		date	Next interest payment date (ISO 8601)	Example value: "15.09.2021"	-
commissionRate		decimal	Commission rate for fiduciary investments	Example value: "0.3"	KOMMISSIONSZUSATZ
noticePeriod		integer	Notice period for money market or fiduciary call money in days	Example value: "30"	KUENDFRIST
investmentBank		string	Investment bank for fiduciary investments Zürcher Kantonalbank for money market	Example value: "L.M.T. Bank"	-
accruedInterestInPositionCurrency		decimal	Accrued interest in position currency	Example value: "200"	-
accruedInterestEvalDate		date	Date up to which the accrued interest is calculated (ISO 8601)	Example value: "08.09.2021"	-

3.4.5 OTC (over the counter)

3.4.5.1 Fachliche Beschreibung

Provision of position data on OTC positions.

The attributes from eDL originate from the tables TERMBESTDERIVATE and ZINSBEWERTUNGTMP. The respective table is indicated under the relevant eDL attribute. If no table is specified, the attribute can be found in both tables.

Feldname / Attribut	M	Data type	Defintion	Option / Beispiel	Attributsbezeichnung in eDL
positionIdentification	x	string	Identification number of the position	Example value: "WS_86035105"	
clientIdentification		string	Unique identification number of the partner (owner of the transaction)	Example value: "1.234.567-8"	CIFSTNR (ZINSBEWERTUNGTMP) PARTNERNR (TERMBESTDERIVATE)
portfolioIdentification		string	Investment portfolio identification number	Example value: "9470012345678"	PORTFOLIONR
portfolioReferenceCurrency		string	Reference currency of the investment portfolio	Example value: "CHF"	-
accountIdentification	x	string	Account number / IBAN	Example value: "CH6500700123456789101"	GESCHNR (TERMBESTDERIVATE) / APPLNR + HBNR + ZWNR + GESCHNRKURZ (ZINSBEWERTUNGTMP)
descriptionAccount		string	Category of the account	Example value: "Zahlungen"	-
positionCurrency	x	string	Position currency (ISO 4217)	Example value: "CHF"	CURR (ZINSBEWERTUNGTMP)
instrumentIdentification	x	string	Contract identification number	Example value: "IRS.419200500"	
instrumentName	x	string	Contract name	Example value: "IRS - CHF 31.03.2021 - 31.12.2036"	
derivatReference	x	string	Derivative reference	Example value: "FX0000102290656"	KONTRAKTNR (TERMBESTDERIVATE)
otcInstrumentTypeCode	x	string	OTC contact type	See 4.1.26	
orderOpeningIdentification		string	Opening number Contract	Example value: "628704483"	ORDERNR (ZINSBEWERTUNGTMP)
transcationDate	x	date	Transaction date (ISO 8601)	Example value: "11.09.2023"	ABSCHLDAT (TERMBESTDERIVATE)
openingDate	x	date	Opening date (ISO 8601)	Example value: "11.09.2023"	BEGINN (TERMBESTDERIVATE)
maturityDate		date	Maturity Date (ISO 8601)	Example value: "26.04.2026"	VERFALL (TERMBESTDERIVATE)
buySellIndicator		string	Indicator whether it is a buy or sell from the client's point of view	See 4.1.18	CLIENTBUYSELL (TERMBESTDERIVATE)
optionType		string	Option type	See 4.1.14	PUTCALL (TERMBESTDERIVATE)
callAmount		decimal	Call amount	Example value: "10000.55"	
callCurrency		string	Call currency (ISO 4217)	Example value: "CHF"	CALLWAEHRUNG (TERMBESTDERIVATE)
putAmount		decimal	Put amount	Example value: "10000.55"	
putCurrency		string	Put currency (ISO 4217)	Example value: "CHF"	PUTWAEHRUNG (TERMBESTDERIVATE)
strikePrice		decimal	Strike amount	Example value: "22.50"	STRIKE (TERMBESTDERIVATE)

Feldname / Attribut	M	Data type	Defintion	Option / Beispiel	Attributsbezeichnung in eDL
strikeCurrency		string	Strike currency (ISO 4217)	Example value: "CHF"	
strikePriceType		string	Type of strike price	See 4.1.28	
upperBarrier		decimal	Upper barrier	Example value: "1100.00"	
lowerBarrier		decimal	Lower barrier	Example value: "200.00"	
optionStyle		string	Option style	See 4.1.7	OPTAUSUEBART (TERMBESTDERIVATE)
settlementTypeCode		string	Settlement type	See 4.1.29	
startPremiumAmount		decimal	Premium amount at start of term	Example value: "20000.00"	EINSTANDSPREIS (TERMBESTDERIVATE)
startPremiumCurrency		string	Premium amount currency at start of term (ISO 4217)	Example value: "CHF"	
startPremiumDate		date	Start of premium term (ISO 8601)	Example value: "11.09.2023"	VALPRAEM (TERMBESTDERIVATE)
endPremiumAmount		decimal	Premium amount at end of term	Example value: "5'000.00"	EINSTANDSPREIS (TERMBESTDERIVATE)
endPremiumCurrency		string	Premium amount currency at end of term (ISO 4217)	Example value: "CHF""	
endPremiumDate		date	End of premium term (ISO 8601)	Example value: "26.04.2026"	VALPRAEM (TERMBESTDERIVATE)
valorIdentification		string	Valor number with leading zeroes	Example value: "IRS.552283956"	UNDERLYING (TERMBESTDERIVATE)
valorStartDate		date	Valor start date (ISO 8601)	Example value: "11.09.2023"	
valorEndDate		date	Valor end date (ISO 8601)	Example value: "26.04.2026"	
referenceEntity		string	Reference	Example value: "ITRXEUR34/5"	
interestFixingDate		date	Interest rate fixing date (ISO 8601)	Example value: "11.09.2023"	
referenceInterestRateCurve		string	Reference interest rate curve	Example value: "EUREURIBOR03M"	
nominalChange		boolean	Nominal changes allowed	See 4.1.30	
otcInstrumentSubtypeCode		string	Expands the OTC contract type	See 4.1.27	TRADKLACD und CAPFLOORKZ (TERMBESTDERIVATE)
ccsCurrentFx		string	Current exchange rate cross currency Swap	Example value: "0.901713"	
leg1NominalAmount		decimal	Nominal amount leg 1	Example value: "50000000.00"	NOMINAL
leg1NominalCurrency		string	Nominal currency leg 1 (ISO 4217)	Example value: "CHF"	
leg1InterestType		string	Interest type leg 1	See 4.1.31	FIX_FLOAT_1 (TERMBESTDERIVATE)
leg1InterestPeriod		string	Interest period leg 1	See 4.1.6	
leg1InterestRate		decimal	Interest rate leg 1	Example value: "2.1725"	ZSSSATZ1 (TERMBESTDERIVATE)
leg1InterestFrequencyCode		string	Interest calculation method leg 1	See 4.1.5	
leg1Index		string	Index leg 1	Example value: "CHFSARON"	

Feldname / Attribut	M	Data type	Defintion	Option / Beispiel	Attributsbezeichnung in eDL
leg1Spread		decimal	Spread leg 1	Example value: "0.074"	
leg1NextInterestPaymentAmount		decimal	Amount next interest payment leg 1	Example value: "-74841.53"	
leg1NextInterestPaymentCurrency		string	Currency next interest payment leg 1 (ISO 4217)	Example value: "CHF"	ZINSWAEHRUNG1 (TERMBESTDERIVATE)
leg1NextInterestPaymentDate		date	Date of next interest payment leg 1 (ISO 8601)	Example value: "11.09.2023"	
leg1PayerReceiver		string	Indicator whether the payment for leg 1 is paid or received	Example value: "CLIENT_PAYS"	PAYRECEIVELEG1 (TERMBESTDERIVATE)
leg2NominalAmount		decimal	Nominal amount leg 2	Example value: "127795527.16"	NOMINAL
leg2NominalCurrency		string	Nominal currency leg 2 (ISO 4217)	Example value: "CHF"	
leg2InterestType		string	Interest type leg 2	See 4.1.31	FIX_FLOAT_2 (TERMBESTDERIVATE)
leg2InterestPeriod		string	Interest period leg 2	See 4.1.6	
leg2InterestRate		decimal	Interest rate leg 2	Example value: "3.385"	ZSSSATZ2 (TERMBESTDERIVATE)
leg2InterestFrequencyCode		string	Interest calculation method leg 2	See 4.1.5	
leg2Index		string	Index leg 2	Example value: "EUREURIBOR03M"	
leg2Spread		decimal	Spread leg 2	Example value: "0.48"	
leg2NextInterestPaymentAmount		decimal	Amount next interest payment leg 2	Example value: "1089.56"	
leg2NextInterestPaymentCurrency		string	Currency next interest payment leg 2 (ISO 4217)	Example value: "CHF"	ZINSWAEHRUNG2 (TERMBESTDERIVATE)
leg2NextInterestPaymentDate		date	Date of next interest payment leg 2 (ISO 8601)	Example value: "11.09.2023"	
leg2PayerReceiver		string	Indicator whether the payment for leg 2 is paid or received	Example value: "CLIENT_RECEIVES"	PAYRECEIVELEG2 (TERMBESTDERIVATE)
valuationRate		decimal	Rate replacement value	Example value: "21.002759"	
valuationAmount		decimal	Amount Replacement value	Example value: "30212.888603"	WBWMTM (TERMBESTDERIVATE)
valuationCurrency		string	Currency Replacement value (ISO 4217)	Example value: "CHF"	
spotValuationAmount		decimal	Spot amount Replacement value	Example value: "30216.858161"	WBWSPOT (TERMBESTDERIVATE)
spotValuationCurrency		string	Spot currency Replacement value (ISO 4217)	Example value: "CHF"	WAEHRUNGWBW (TERMBESTDERIVATE)
valuationOriginalAmount		decimal	Original amount Replacement value	Example value: "31500.00"	
valuationInOriginalCurrency		string	Original currency Replacement value (ISO 4217)	Example value: "USD"	
tradingReference		string	Trading reference	Example value: "MW_29629518"	BOTRDNR (ZINSBEWERTUNGTMP)
createDate		date	Creation date (ISO 8601)	Example value: "11.09.2023"	CREATEDAY (ZINSBEWERTUNGTMP)
tradingInstrumentName		string	Trading instrument name	Example value: "CHF/IRS/SS-F/210914-230426/0.995"	INSTRUMENT (ZINSBEWERTUNGTMP)
interestRateCurveTrading		string	Trading interest rate curve	Example value: "CHF-SSAR-ON"	LIBOR (ZINSBEWERTUNGTMP)

Feldname / Attribut	M	Data type	Defintion	Option / Beispiel	Attributsbezeichnung in eDL
interestDerivatTypeCodeTrading		string	Interest rate derivative type	See 4.1.32	INSTYPE (ZINSBEWERTUNGTMP)
interestDerivatSubtypeCodeTrading		string	Expands the interest rate derivative type	See 4.1.33	TYPE (ZINSBEWERTUNGTMP)
lastFixedInterestRate		decimal	Last fixed interest rate	Example value: "-0.7066, 0"	LASTFIXING (ZINSBEWERTUNGTMP)
marketPriceInPercent		decimal	Market price in percent	Example value: "0.4742"	MARKETRATE (ZINSBEWERTUNGTMP)
tradedPriceInPercent		decimal	Trading price in percent	Example value: "1.3"	TRADEPRICE (ZINSBEWERTUNGTMP)
strikeInPercent		decimal	Strike in percent	Example value: "0.155"	STRIKE (ZINSBEWERTUNGTMP)
markToMarketAmount		decimal	Market to market amount	Example value: "5450718.00"	MTM (ZINSBEWERTUNGTMP)
deltaAmount		decimal	Delta amount	Example value: "102763.39.00"	DELTA (ZINSBEWERTUNGTMP)
volatilityInPercent		decimal	Volatility in percent	Example value: "1.28"	VOLATILITY (ZINSBEWERTUNGTMP)
interestStartDate		date	Interest term start date (ISO 8601)	Example value: "11.09.2023"	BEGINN (ZINSBEWERTUNGTMP)
interestEndDate		date	Interest term end date (ISO 8601)	Example value: "26.04.2026"	INSTREXP / ENDE (ZINSBEWERTUNGTMP)
strikePricePretty		decimal	Strike price from nominal- to counter-currency	Example value: "22.50"	

4 Detail description

4.1 Description and possible values

4.1.1 unitOfQuantity

Possible values	Description / intended use
nominal	Absolute amount (e.g. par value of a bond)
unitsNumber	Number of units (e.g. number of shares)

4.1.2 priceType

Possible values	Description / intended use
perUnit	Price per unit (e.g. share)
percentage	Price as a percentage of the par value (e.g. bond and in the case of repayments)
percentagePerAnnum	Price calculated as a percentage of the nominal value over the year (e.g. interest payments)

4.1.3 bookingType

Possible values	Description / intended use			
	Taxes	Fees	Various cash bookings	
cash			x	Credit
custodyFee		x		Custody fees
managementFee		x		Mgmt Fee
otherFee		x		Other fees
other			x	Other bookings
revenue			x	Income
withholdingTax	x			Withholding tax

4.1.4 bookingTypeSecurity

Possible values	Description / intended use
metal	Quantity of booked metal
security	Securities booking
others	Other bookings

4.1.5 interestFrequencyCode

Possible values	Description / intended use
u30E_360lsda	30/360 practice, typically used in the USA
act_actlcma	Days/year based on the length of the interest period (Eurobond market from 1999)
act_365L	Number of days/year depends on the frequency of coupons and whether it is a leap year
bus_252	Special method for the Brazilian market
u30E_360lcma	Method for the Eurobond market before 1999 (ISMA rule)
act_360	International practice (effective number of days per month/360 days per year)
act_365	British practice (effective number of days per month/365 days per year)
act_actlsda	Each day is weighted by the number of days in the year

4.1.6 interestPeriod

Possible values	Description / intended use
byClosing	Interest date for closing the security
accordingToDateList	Interest date according to the data list
endOfMonth	Interest date at the end of the month
onEvent	Interest date on an event
atMaturity	Interest date at maturity of the security
monthlyRolling	Interest date rolling monthly
quarterlyRolling	Interest date rolling quarterly
Years2	Interest date every two years
endOfQuarter	Interest date at the end of the quarter
annualRolling	Interest date rolling annually
quarterlyOn20th	Interest date quarterly on 20th
semiAnnualRolling	Interest date rolling semi-annually
quarterlyEndOfMonth	Interest date quarterly at the end oft he month
quarterly3rdWednesday	Interest date quarterly at 3rd Wednesday of the month
quarterlyOn20th	Interest date quarterly at 20th of the month
annualRollingEndOfMonth	Interest date yearly at the end oft he month
semiAnnualEndOfMonth	Interest date half yearly at the end of the month
semiAnnual3rdWednesday	Interest date half yearly at 3rd Wednesday of the month

4.1.7 optionStyle

Possible values	Description / intended use
amer	American style (exercise also before expiry)
euro	European style (exercise only per expiry)
berm	Bermudan style (exercised at specific dates)

4.1.8 interestFrequencyCode (loan)

Possible values	Description / intended use
act_360	International practice
act_365	British practice
u30_360	Swiss and DE practice

4.1.9 interestPeriod (loan)

Possible values	Description / intended use
monthly	Interest date monthly
quarterly	Interest date quarterly
semiAnnual	Interest date semi-annually
annual	Interest date annually
atMaturity	Interest date at maturity

4.1.10 inOutIndicator

Possible values	Description / intended use
in	Receipt
out	Output

4.1.11 product

Possible values	Description / intended use
fixedLoan	ZKB fixed loan
fixedAdvance	ZKB fixed advance
fixedRateMortgage	ZKB fixed-rate mortgage
environmentalLoan	ZKB environmental loan
startMortgage	ZKB Starthypothek (starter mortgage)
termLoan	ZKB fixed loan
variableLoan	ZKB variable loan
rolloverTermLoan	ZKB rollover fixed credit
variableMortgage	ZKB variable mortgage
homegateFixedRateMortgage	homegate.ch fixed-rate mortgage
homegateVariableMortgage	homegate.ch variable mortgage
rolloverMortgage	ZKB rollover mortgage
rolloverLoan	ZKB rollover loan
rolloverAdvance	ZKB rollover advance
fixedLoanOnRolloverBasis	ZKB fixed loan on a rollover basis

4.1.12 moneyMarketType

Possible values	Description / intended use
moneyMarketTimeDeposit	Money market time deposit
moneyMarketCallDeposit	Money market call deposit
fiduciaryTimeDeposit	Fiduciary time deposit
fiduciaryCallDeposit	Fiducairy call deposit

4.1.13 valorStatus

Possible values	Description / intended use
active	active
inactive	not active

4.1.14 optionType

Possible values	Description / intended use
call	Call option
put	Put option
special	Special

4.1.15 valorTypeTelekurs

Possible values	Description / intended use
bond	Bonds, debt register
share	Equities
mediumTermNote_federalBonds	Medium-term notes and federal bonds
coupon_talon	Coupons / talons
otherWithoutCashflow	Other without cash flow
policy	Insurance policies
structuredProduct	Structured products
trustShare	Trust shares
interestRate	Interest rates
residualQuotaCertificate	Residual quota certificates
entitlement	Entitlements, subscription rights
nationalCurrency	National currencies
trustCertificate	Trust certificates
shareCertificate	Share certificate
savingDeposit	Deposits and savings books
repoTransaction	REPO
technicalValor	Technical securities
floatingRateNote	Floating rate notes, variable bonds
warrant	Warrants
repoBasket	REPO basket
future	Futures contracts
moneymarketPaper	Money-market instruments
commodity	Commodities
otherWithCash-flow	Other with cash flow
coin	Coins
preciousMetal	Precious metals
convertibleBond	Convertible bonds
preciousMetalCertificate	Value certificates for precious metals
technicalCurrencyValor	Technical foreign exchange securities
Index	Indexes
option	Call and put options
combination	Combination transactions

4.1.16 transactionType

Possible values	Description / intended use
fx	Foreign exchange trading
moneyMarket	Money market investments
Fiduciary	Fiduciary investments
physical	Physical values (e.g. precious metals)
securitiesExchange	Securities trading
securitiesTransfer	Securities deliveries
cash	Pure cash bookings without a further transaction as a basis
corporateActions	Corporate Action
taxes	Taxes
credit	Loans and credit
fees	Fees

4.1.17 transactionSubtype

Possible values	Description / intended use
buy	Purchase of a security
buyIssue	Purchase of a new issue (primary market)
buyToClose	TOFF: Purchase to close a TOFF position
buyToOpen	TOFF: Purchase to open a TOFF position
redemption	Redemption
sell	Regular sale of a security
sellToClose	TOFF: Sale to close a TOFF position
sellToOpen	TOFF: Sale to open a TOFF position
prepayment	Advance payment for the purchase, for example, of a hedge fund with irregular NAV calculation
subscription	Subscription to a fund
exercise	Exercise of an option or warrant (long position)
other	other
assignment	Exercise of an option or warrant (short position)
assimilation	Assimilation
bonus	Free distribution
capitalIncrease	capital increase
conversionBondShare	Converting bonds into equities
dividendCash	Cash dividend, with capital gain included
dividendChoice	Optional dividend
dividendReInvestment	Dividend reinvestment
dividendStock	Stock dividend
expirationOldSecurity	Maturity of old securities including maturity of options and warrants
finalLiquidationPayment	Final liquidation payment
Merger	Merger
publicOffer	Proposal
redemptionPartial	Partial repayment
redemptionPrior	Early repayment
reductionOfNominal	Nominal reduction
revenue	Revenues related in any way to a corporate action but not directly recognised as part of the regular types of corporate actions. E.g. if a bond holder receives a special income when accepting a repurchase offer within a certain period.
rightDistribution	Distribution of rights (e.g. subscription rights in connection with a capital increase or in the case of a dividend with the option of choosing between shares and cash)
instrumentExchange	Exchange of securities
spinOff	Spin-off
split	Split
taxCorrections	Tax corrections
variationMargin	Variation margin
fees	Fees (the distinction between the fee types is made within the attribute "bookingType")
inflowOutflowDigital	Incoming and outgoing payments related to the cash account. This includes, for example, the payment of invoices, cross-bank account transfers, cross-customer/cross-bank standing orders, direct debit.
inflowOutflowPhysical	Card payments, cash withdrawals
internalTransfer	Account transfer within the same customer/bank
receiveFreeOfPayment	free receipt
deliveryFreeOfPayment	Free delivery
deliverySecurityPayMoney	Delivery of securities against funds. Contributions in kind for financing
deliveryVsPayment	Delivery against payment
excustDeliveryVsPayment	Delivery against payment (ex-custody)
deliveryVsSecurity	Delivery against securities
physicalReceive	Receipt of physical metal (ETF) from contributions in kind
receiveVsPayment	Delivery against payment
excustReceiveVsPayment	Receipt against payment (ex-custody)

Possible values	Description / intended use
slbDeliveryFreeOfPayment	Free delivery (SLB)
slbDeliveryVsPayment	Delivery against payment (SLB)
slbReceiveVsPayment	Receipt against payment (SLB)
fxSpot	FX spot
openFxForward	Opening of an FX forward
swapSpotLeg	FX swap spot leg
openSwapForwardLeg	Opening of an FX swap forward leg
closeFxForward	Closing of an FX forward or FX spot
openNDF	Opening of an FX non-deliverable forward
closeNDF	Closing of an FX non-deliverable forward
open	Opening
renew	Renewal
increase	Increase
decrease	Reduction
close	Closing
unwind	Settlement
interestPayment	Interest payment
interest	Interest payment
redemption	Repayment on maturity
additionalPayment	Additional payment (Upfront Fee, Balloon Fee)
adjustNotional	Adjustment nominal (Aufstockung, Amortisation, TRS Value Adjustment)
buy (in transactionType 'otc')	buy
creditEvent	Credit event in CDS
decrease (in transactionType 'otc')	Partially unwind CDS position
exerciseCash (in transactionType 'otc')	Cash exercise
exercisePhysical (in transactionType 'otc')	Physical exercise
expiration (in transactionType 'otc')	Expiration
fees (in transactionType 'otc')	Unwind fee (TRS)
Interest (in transactionType 'otc')	Interest payment
knockIn	Barrier-hit "Knock In"
knockOut	Barrier-hit "Knock Out"
markToMarket	Fixing FX rate + nominal-adjustment MtM-CCS
markToMarket Cashflow	Cash exercise aus nominal-adjustment MtM-CCS
open (in transactionType 'otc')	Open position (CCS und Accu/Decu)
openPayerSwap	open payer swap
openReceiveerSwap	open receiver swap
payment	Payment Accu/Decu
premium	Premium payment
resetPayment	Periodic payment TRS (interest + performance)
Sell (in transactionType 'otc')	Sell
Unwind (in transactionType 'otc')	Partially or full unwind of the position

4.1.18 buySellIndicator

Possible values	Description / intended use
buy	Purchases
sell	Sales

4.1.19 statementType

Possible values	Description / intended use
statement	Settlement
reversal	Cancellation: In the event of a cancellation, an incorrect transaction is triggered again under the previous conditions
rectificat	Rectification: In the event of a rectification, an incorrect transaction is triggered again under the current conditions

4.1.20 valorIdentification

Description and intended use

The security number is indicated with **nine** digits in each case. If the actual security number is shorter, zeros are added until the **nine** digits are reached.
For some securities with a maturity date, this is also shown after the **nine** digits and one point.

Equity securities number
E.g. 023862714
Bond securities number
E.g. 018433913
Medium-term note securities number
E.g. 000138826
Option securities number
E.g. 069003312.20220121

4.1.21 accountIndicator

Possible values	Description / intended use
true	true (e.g. metalAccountIndicator = true – it is a metal account)
false	false (e.g. metalAccountIndicator = false – it is not a metal account)

4.1.22 reversalIndiator

Possible values	Description / intended use
true	true (e.g. reversalIndicator = true – cancellation)
false	false (e.g. reversalIndicator = false – no cancellation)

4.1.23 fxType

Possible values	Description / intended use
fxSpot	FX spot
fxSpotSwapLeg	FX spot swap leg
fxForward	FX forward
fxForwardSwapLeg	FX forward swap leg
fxForwardNdf	FX forward NDF

4.1.24 valorTypeGroup

Possible values	Description / intended use
bonds	Bonds
shares	Equities
futures	Futures
funds	Funds
swap	Swap
commodities	Commodities
options:	Options
structuredProducts	Structured products
insurancePolicies	Insurance policies
documents	Documents
indices	Indexes
cash	Cash
others	Other
metal	Metal
rights	Rights
warrants	Warrants
entitlement	Entitlements
currency	Currencies
foreignExchange	Foreign exchange trading
moneyMarket	Money market investments
fiduciary	Fiduciary investments
creditDerivatives	Credit derivatives
interestRateOptions	Interest rate options

4.1.25 type

Possible values	Description / intended use
securities number	Master data for a security
fxInstrument	Master data for an FX instrument
moneyMarketInstrument	Master data for a money market instrument

4.1.26 otcInstrumentTypeCode

Possible values	Description / intended use
CCS	Cross currency swap
CDS	Credit default swap
CFC	Cap, floor, collar
FRA	Forward rate agreement
FXOPT	FX option
IRS	Interest rate awap
OTHOTC	Other OTC
PMOPT	Precious metal option
SWOCDS	Swaption on CDS
SWOIRS	Swaption on IRS
TRS	Total Return swap

4.1.27 otcInstrumentSubtypeCode

Possible values	Description / intended use
fxOption	FX option plain vanilla
fxOptionBarrier	FX option barrier
fxOptionDigital	FX option digital
preciousMetalOption	Precious metal option plain vanilla
preciousMetalOptionBarrier	Precious metal option barrier
preciousMetalOptionDigital	Precious metal option digital
forwardRateAgreement	Forward rate agreement plain vanilla
cdsSingleName	CDS single name
cdsIndex	Index
swaptionOnCds	Swaption on credit derivate
swaptionOnIrs	Swaption on IRS
totalReturnSwapPreciousMetals	Total return swap precious metals
totalReturnSwapHybrid	Total return swap hybrid
totalReturnSwapCreditDerivatives	Total return swap credit derivatives
totalReturnSwapCommodities	Total return swap commodities
inflationLinkedSwap	Inflation linked swap
totalReturnSwapInterest	Total return swap interest
totalReturnSwapCurrencies	Total return swap currencies
fxAccumulator	FX accumulator
totalReturnSwapShares	Total return swap shares
totalReturnSwapSingleNameCds	Total return swap single name CDS
totalReturnSwapIndexCds	Total return swap index CDS
totalReturnSwapBonds	Total return swap bonds
totalReturnSwapShareIndex	Total return swap share index
totalReturnSwapFunds	Total return swap Funds
financingTotalReturnSwapShares	Financing total return swap shares
financingTotalReturnSwapShareBasket	Financing total return swap share basket
financingTotalReturnSwapEtf	Financing total return swap ETF
financingTotalReturnSwapEtfBasket	Financing total return swap ETF basket
financingTotalReturnSwapStraightBond	Financing total return swap straight bond
financingTotalReturnSwapStraightBondBaskt	Financing total return swap straight bond basket
financingTotalReturnSwapCocoBond	Financing total return swap CoCo bond
financingTotalReturnSwapCocoBondBasket	Financing total return swap CoCo bond basket
financingTotalReturnSwapConvertibleBondexklCoco	Financing total return swap convertible bond exkl CoCo
financingTotalReturnSwapConvertibleBondBasketExclCoco	Financing Total Return swap convertible bond basket excl Coco
cap	Cap
floor	Floor

Possible values	Description / intended use
collar	Collar
crossCurrencySwap	Cross currency swap plain vanilla
crossCurrencySwapMtm	Cross currency swap MtM
nonDeliverableCrossCurrencySwap	Non deliverable cross currency swap
interestRateSwap	Interest rate swap plain vanilla
tomorrownextOvernightSwap	Tomorrow next overnight swap
overnightIndexSwap	Overnight index swap
rangeAccrualSwap	Range accrual swap
inverseFloaterSwap	Inverse floater swap - SNOW
flooredInterestRateSwap	Floored interest rate swap
flooredOvernightIndexSwap	Floored overnight index swap
pmAccumulator	PM accumulator
accumulatorShares	Accumualtor on shares
accumulatorShareIndex	Accumulator on share index
accumulatorFunds	Accumulator on funds
decumulatorShares	Decumulator on shares
decumulatorShareIndex	Decumulator on share index
decumulatorFunds	Decumulator on funds

4.1.28 strikePriceType

Possible values	Description / intended use
Percentage	The strike price is a percentage value
Money	The strike price is an amount value

4.1.29 settlementTypeCode

Possible values	Description / intended use
physicalSettlement	Physical exercise
cashSettlement	Cash settlement
physicalOrCashSettlement	Physische exercise or cash settlement

4.1.30 nominalChange

Possible values	Description / intended use
true	With IRS and similar, the calculation basis (= nominal) for the interest may change during the term. This is defined when the contract is concluded. There can be reductions as well as increases. Here, the position indicates that there are such changes.
false	With IRS and similar, the calculation basis (= nominal) for the interest may change during the term. This is defined when the contract is concluded. There can be reductions as well as increases. Here, the position indicates that there are no such changes.
leer	Attribute is not relevant for the product

4.1.31 InterestType

Possible values	Description / intended use
Fixed	Fixed interest
Float	Variable interest
Total Return	Total return

4.1.32 interestDerivatTypeCodeTrading

Possible values	Description / intended use
swap	Swap
swaption	Swaption
cap	Cap
floor	Floor

4.1.33 interestDerivatSubtypeCodeTrading

Possible values	Description / intended use
payer	Payer swap from the client's point of view (relevant for interestDerivatTypeCodeTrading = swap and swaption)
receiver	Receiver swap from the client's point of view (relevant for interestDerivatTypeCodeTrading = swap and swaption)
long	Long position from the client's point of view (relevant for interestDerivatTypeCodeTrading = cap and floor)
short	Short position from the client's point of view (relevant for interestDerivatTypeCodeTrading = cap and floor)

4.1.34 dataType

Possible values	Description / intended use
transactions_stex	Transactions - securities
transactions_ca	Transactions - corporate actions
transactions_mmkt	Transactions - money market and fiduciary investments
transactions_fx	Transactions - foreign exchange and precious metals
transactions_account	Transactions - accounts and loans
transactions_otc	Transaktionen – OTC (over the counter)
positions_stex	Positions - securities
positions_mmkt	Positions - money market and fiduciary investments
positions_fx	Positions - foreign exchange and precious metals
positions_account	Positions - accounts and loans
positions_otc	Positions - OTC (over the counter)

4.1.35 barrierTypeCode

Mögliche Werte	Beschreibung / Verwendungszweck
downAndOut	Down and Out
downAndIn	Down and In
upAndOut	Up and Out
upAndIn	Up and In