

Documentation for ZKB Dataset Service XML Format

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

Document

Date	Version	Change	Sides
24.03.2023	1.0	Initial creation of the documentation	all
15.06.2023	1.1	<ul style="list-style-type: none">• Addition Date type 'trade date' and 'timestamp'• Addition of attribute 'balanceInChf' and 'balanceInChfCreditDebitIndicator' in the structure 'accounts and loans' (available from October 2023)• Addition structure 'OTC positions'	6 31, 32, 35 37 – 40
09.11.2023	1.2	<ul style="list-style-type: none">• Addition definition 'dataType'• Various minor functional adjustments	58 all
21.03.2023	1.3	<ul style="list-style-type: none">• Addition of attribute for triggering quantity and triggering quantity position currency (3.3.1)• Addition of attribute for QR-Reference and account Information for beneficial owner (3.3.3)	15 21

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1 Introduction

The Bank offers a service with the data delivery (hereinafter “ZKB Dataset Service”). This allows the client or his/her authorised representative to instruct the Bank to transmit his/her data to an external service provider or to him/herself. Data is made available to a third-party service provider or user by means of a file-based and secured data delivery via SFTP server (“Secure File Transfer Protocol”) or via a self-service channel belonging to the Bank. Use cases can include, for example, the transmission of bank data (“positions”, “transactions” or “account information”).

The data delivered is subject to the obligation to exercise due care as described in the “Terms of Use for Data Delivery via ZKB Dataset Service”.

1.1 Purpose and content of this documentation

This documentation on the ZKB Dataset Service is intended for persons in charge of the technical implementation of data deliveries. In addition, this documentation explains details about the file formats and the business context of the effective values. It contains:

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

2 Notes on the ZKB Dataset

2.1 Availability of data

2.1.1 Technical characteristics of data deliveries

Asset-relevant data can be ordered for the data types transactions, positions, static data and valuations. Static Data and valuations are only delivered for items that are effectively in client securities accounts or client accounts. One file is created for each type of data, which includes the following asset types:

Transactions:

- securities
- foreign exchange and precious metals
- account and fixed advances
- money market and fiduciary investments
- mortgages and loans

Positions:

- securities
- foreign exchange and precious metals
- accounts and fixed advances
- money market and fiduciary investments
- mortgages and loans

Static data and valuations:

- securities
- foreign exchange and precious metals
- money market and fiduciary investments

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 value:

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 time period. If a data delivery is ordered over a certain period of time, a separate file for positions, static data and valuations is delivered for each individual booking day requested. For transactions, one file is delivered for the entire requested period.

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

2.1.5 Recurring data orders

Orders of data can be configured as a recurring data delivery. For recurring data deliveries, you can choose 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. Recurring data orders can only be provided on bank working days.

2.1.6 Examining the rights of disposal

The rights of a data customer to the data are checked before each data delivery in eBanking. If the available rights do not correspond to the desired data order, this information is communicated to the data customer 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 bound to individuals on behalf of a company (tied representation regulation) must be explicitly unlocked by a client at the bank.

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

When downloading a file from your own authorised server, you can contact your relationship manager. A connection can be set up in cooperation between technical supports on your part as well as Zürcher Kantonalbank.

2.1.8 Ex-Brokerage / In-Custody

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

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

For securities transactions, an exBrokerageIndicator (exBrokerageIndicator = 'true') is found in the ex-brokerage transactions. This indicator shows whether it is the settlement of an ex-brokerage transaction. However, this transaction is only used for notification / information purposes. The bookings in the money account as well as the position in the securities account are only posted when the settlement has been executed successfully (usually on the value date). The associated settlement order is also delivered with the exBrokerageIndicator = 'true'. A referencing of the securities transaction for the settlement transaction is guaranteed via the identification of the position (positionIdentification).

One ex-brokerage transaction effects the following extracts:

- Securities transactionfile (transaction)
- Account positionfile (accountposition)
- Securities positionfile (securitiesposition)

Comparison ex-brokerage vs. in-brokerage

Transaction

Sale 100 securities over CHF 10'000.00 ex-brokerage	Sale 200 securities over CHF 20'000.00 in-brokerage
transactionList transaction statement statementType transactionIdentification bookingDate 2023-03-01 valueDate 2023-03-03 transactionDate 2023-03-01 exBrokerageIndicator true brokerName xy brokerIdentification 123456 transactionType securitiesExchange transactionSubtype sell ... netAmountInMaccCurrency 10000 netAmountCreditDebitIndicator credit ... bookings bookingSecurityList bookingSecurity inOutIndicator out quantity 100	transactionList transaction statement statementType transactionIdentification bookingDate 2023-03-01 valueDate 2023-03-03 transactionDate 2023-03-01 exBrokerageIndicator false brokerName brokerIdentification transactionType securitiesExchange transactionSubtype sell ... netAmountInMaccCurrency 20000 netAmountCreditDebitIndicator credit ... bookings bookingSecurityList bookingSecurity inOutIndicator out quantity 200

Settlement 100 securities over CHF 10'000.00 ex-brokerage	Settlement 100 securities over CHF 10'000.00 ex-brokerage	Settlement 200 securities over CHF 10'000.00 in-brokerage
transactionList transaction statement statementType transactionIdentification bookingDate 2023-03-03 valueDate 2023-03-03 transactionDate 2023-03-01 exBrokerageIndicator true brokerName brokerIdentification transactionType securitiesTransfer transactionSubtype deliveryVsPayment ... netAmountInMaccCurrency 10000 netAmountCreditDebitIndicator debit ... bookings bookingSecurityList bookingSecurity inOutIndicator in quantity 100	transactionList transaction statement statementType transactionIdentification bookingDate 2023-03-03 valueDate 2023-03-03 transactionDate 2023-03-01 exBrokerageIndicator false brokerName brokerIdentification transactionType securitiesTransfer transactionSubtype deliveryVsPayment ... netAmountInMaccCurrency 10000 netAmountCreditDebitIndicator credit ... bookings bookingSecurityList bookingSecurity inOutIndicator out quantity 100	transactionList transaction statement statementType transactionIdentification bookingDate 2023-03-03 valueDate 2023-03-03 transactionDate 2023-03-01 exBrokerageIndicator true brokerName brokerIdentification transactionType securitiesTransfer transactionSubtype deliveryVsPayment ... netAmountInMaccCurrency 20000 netAmountCreditDebitIndicator credit ... bookings bookingSecurityList bookingSecurity inOutIndicator out quantity 100

Account statement

Account statement as of 01.03.2023 ex-brokerage	Account statement as of 03.03.2023 in-brokerage
positionList position positionAccount balance 20000 balanceCreditDebitIndicator <i>credit</i> balanceInclUnbookedTransactions 30000 balanceInclUnbookedTransactionsCreditDebitIndicator <i>credit</i> pendingExBrokerageAmount 10000 pendingExBrokerageAmountCreditDebitIndicator <i>credit</i>	positionList position positionAccount balance 30000 balanceCreditDebitIndicator <i>credit</i> balanceInclUnbookedTransactions 30000 balanceInclUnbookedTransactionsCreditDebitIndicator <i>credit</i> pendingExBrokerageAmount 0 pendingExBrokerageAmountCreditDebitIndicator <i>credit</i>

Securities statement

Securities statement as of 01.03.2023 ex-brokerage	Securities statement as of 03.03.2023 in-brokerage
positionList position positionSecurity aggregatedQuantity 300 aggregatedQuantityCreditDebitIndicator <i>credit</i> bookedQuantity 200 bookedQuantityCreditDebitIndicator <i>credit</i> pendingExBrokerageQuantity 100 pendingExBrokerageCreditDebitIndicator <i>credit</i>	positionList position positionSecurity aggregatedQuantity 300 aggregatedQuantityCreditDebitIndicator <i>credit</i> bookedQuantity 300 bookedQuantityCreditDebitIndicator <i>credit</i> pendingExBrokerageQuantity 0 pendingExBrokerageCreditDebitIndicator <i>credit</i>

The data may differ from the rest of the bank data transmitted, for example, the investment report (e.g. value date vs. trade date).

2.2 Technical explanations

2.2.1 Sample calculation for purchase of securities

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

Sample settlement:

Purchase of 100 AAPL

Settlement

Gross amount	USD	15,001.00
Brokerage shares	USD	111.29
Exchange fee SWX	USD	2.82
Swiss stamp tax	USD	23.98
Settlement total	USD	15,139.09
Net amount (rate USD/CHF 0.97)	CHF	14,684.90

An example of how this is represented in a file can be found at [3.1.2](#).

2.2.2 Sample calculation for exchange rates (currencies with standard 100 to currencies with standard 1)

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

Example value:

A client sells an instrument in JPY and credits the equivalent value to his CHF account.

The exchange rate shown in the file delivery refers to 1 JPY to x CHF. The price is shown as follows: 0.0071

2.2.3 Explanation of transactionSubtype for options and futures

The following cases describe when which transactionSubtype is used in the context of 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 Types of custody accounts within Zürcher Kantonalbank

Zürcher Kantonalbank uses the term deposit or custody account for safekeeping. All securities, contracts etc. are kept in a deposit or custody account. The deposits or custody accounts differ in terms of the type of instrument to be kept and the identification numbers. The following table shows which deposit or custody accounts the relevant instruments are kept in:

Product name	Sample instruments	Sample number
Money market and foreign exchange transactions	FX spot, money market call	1-77**_*****
Securities custody account	Shares, bonds, options and futures	1-26**_*****
Custody Money accounts	CHF, EUR, USD etc.	0-11**_*****

3 Specification of data deliveries in native format

3.1 General information

3.1.1 Possible values of an attribute

If the values in an attribute are restricted, this is marked in the functional specifications. The possible values are described in chapter 4.

3.1.2 List attributes

Attributes which are located under an element with the addition "List" can be listed several times in the schema. A separate list is created for each individual booking element of a transaction. For example, in the case of a stock exchange settlement, the various components such as stock exchange fees or withholding tax can be shown separately.

Example value:

Purchase	Brokerage shares	exchange fee SWX	Swiss stamp tax	net amount
100 AAPL	USD 111.29	USD 2.82	USD 23.98	USD 15'139.09

transactionList

transaction

statement

grossAmountInReferenceCurrency 15001

netAmountInReferenceCurrency 15139.09

netAmountInMaccCurrency 14684.90

netAmountCreditDebitIndicator debit

fxRateReferenceCurrencyToMaccCurrency 0.97

bookings

bookingSecurityList

bookingSecurity

bookingType security

inOutIndicator in

quantity 100

unitOfQuantity

positionCurrency USD

valorIdentification

valorIdentification US0378331005

bookingCashList

bookingCash

bookingType courtage

amount 111.29

currency USD

creditDebitIndicator debit

bookingCash

bookingType stampDuty

amount 23.98

currency USD

creditDebitIndicator debit

bookingCash

bookingType exChangeFee

amount 2.82

currency USD

creditDebitIndicator debit

Exception:

For FX and money market transactions, the individual booking elements are not displayed in a list but are listed as individual attributes in the schema.

3.1.3 Representation of amount values

All amounts which are shown within a file structure are given as absolute values. A creditDebitIndicator (debit / credit code) is supplied for each amount, which shows whether it is a credit or debit to the client's account or securities account.

3.1.4 Statement, reversal and rectificat

A transaction is marked as statement, reversal or rectificat (statementType). If a transaction is cancelled, it will be delivered as a separate record. This record is marked with statementType "reversal". A cancellation / reversal is delivered with the same booking signs (debit / credit code) as well as a reference to the original record.

3.1.5 Definition of transaction types and subtype

The term 'transaction type' (for example fx, securitiesExchange) describes the product group. The transaction subtype defines the exact operation (for example FX-Spot, buy).

3.1.6 Definition of attributes given by default

Attributes which are always given in a data file are marked with x in the M (mandatory) column in the file structures (chapter 3.2).

3.2 Technical definition of the general part

The general part can be found at the top of each file. The general part contains information about possible conflicts with access rights or errors, as well as the order parameters and the file ID. The general part is then followed by the individual parts on transactions, positions, static data and valuations.

Field name / attribute	M	Data type	Definition	Option / example
zkbDatasetNative				
header				
orderParameter				
name	x	string	Name of the order (according to the order configuration)	Example value: "Order ZKB Dataset"
dataType	x	string	Data file type (according to the order configuration)	See 4.1.34
dateType	x	string	Date type of the order (according to the order configuration)	Example value: "bookingDate"
fromDate	x	date	Start date of the data order (ISO 8601)	Example value: "2022-03-01"
toDate	x	date	End date of the data order (ISO 8601)	Example value: "2022-03-01"
deliveryInstruction	x	string	Delivery location of the data order (according to the order configuration)	Example value: "eBanking and authorised server"
periodicity	x	string	Periodicity of the data order (according to the order configuration)	Example value: "daily"
fileId	x	integer	File ID	Example value: "89461"
zkbId	x	string	Technical ID ZKB	Example value: " be624188-641c-4e25-975b-cdec4c16f0c9"
createdAt	x	string	Generation time	Example value: "2022-09-15T02:36:38"
downloadedAt	x	string	Download time	Example value: "2022-09-15T02:36:39"
warningList				
warning		string	List of warnings	Example value: "some accounts or safekeeping accounts are not included in the file because rights are missing to show them"
errorList				
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 Securities

3.3.1.1 Technical description

Provision of transaction data on securities transactions

Field name / attribute	M	Data type	Definition	Option / example
transactionList				
transaction				
statement				
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: "2022-01-08"
valueDate	x	date	Value date (ISO 8601)	Example value: "2022-01-08"
transactionDate	x	date	Transaction date (ISO 8601)	Example value: "2022-01-08"
exBrokerageIndicator		string	Ex-brokerage indicator Indicates if it is an ex-brokerage transaction	Example value: "true"
brokerIdentification		string	Unique identification number of the foreign broker in case of an ex-brokerage transaction	Example value: "123456"
brokerName		string	Name of the third-party broker in case of an ex-brokerage transaction	Example value: "ABC Bank"
transactionType		string	The transaction type describes the nature of the transaction	See 4.1.16
transactionSubtype		string	Extends 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"
portfolioIdentification		string	Investment portfolio identification number	Example value: "9470012345678"
portfolioReferenceCurrency		string	Reference currency of the investment portfolio	Example value: "CHF"
identificationSafeKeepingAccount		string	Securities custody account number The securities account number does not have hyphens. In the usual format it looks like this: 1-2600-12345678	Example value: "1260012345678"
descriptionSafeKeepingAccount		string	Custody account category	Example value: "Asset management"
macIdentification		string	Account number / IBAN	Example value: "CH6500700123456789101"
descriptionMacc		string	Settlement account category	Example value "Taxes"
maccCurrency		string	Account currency (ISO 4217)	Example value: "CHF"
tradingCurrency		string	Trading currency (ISO 4217)	Example value: "CHF"

Field name / attribute	M	Data type	Definition	Option / example
referenceCurrency		string	Reference currency (ISO 4217)	Example value: "CHF"
grossAmountInTradingCurrency		decimal	Gross amount in trading currency	Example value: "10000.55"
grossAmountInReferenceCurrency		decimal	Gross trading amount in reference currency	Example value: "10000.55"
netAmountInReferenceCurrency		decimal	Net settlement amount in reference currency	Example value: "10000.55"
netAmountInMaccCurrency		decimal	Net settlement amount in account currency	Example value: "10000.55"
netAmountCreditDebitIndicator		string	Debit and credit indicator	See 4.1.9
fxRateTradingCurrencyToReferenceCurrency		decimal	Exchange rate of the trading currency to the reference currency	Example value: "5.1234"
fxRateReferenceCurrencyToMaccCurrency		decimal	Exchange rate of the reference currency to the account currency	Example value: "0.722037"
corporateActionDetail			This list includes more details about the actual administrative action taken. Different fields are displayed depending on the type	
triggeringQuantity		decimal	Triggering Position Quantity	Beispielwert: "10000.55"
TriggeringPositionCurrency		String	Currency of the triggering position quantity	Beispielwert: "CHF"
priceRate		decimal	The price corresponds to a subscription price, dividend price etc. The rate corresponds to an interest rate etc.	Example value: "100% "
priceType		string	Type of price	See 4.1.2
currency		string	Currency of the administrative action (ISO 4217)	Example value: "CHF"
newSecurityList				
newSecurity				
valorIdentification			The new security is identified in the following attributes	
valorIdentification		string	Valor number with leading zeroes	See 4.1.20
valorIsin		string	ISIN of the valor	Example value: "CH0238627142"
valorTextShort		string	Short text of the valor limited to 20 characters	Example value: "Bossard Hldg N"
valorTextLong		string	Long text of the valor	Example value: "Name-Share Bossard Holding AG"
ratioOld		decimal	Specifies the ratio of the old security	Example value: "1"
ratioNew		decimal	Specifies the ratio of the new security	Example value: "3"
mktplace				
mktplaceCode		string	Marketplace of the Telekurs code	Example value: "4"
mktplaceIsoCode		string	Marketplace of the ISO code (ISO 10383)	Example value: "XSWX"
mktplaceNameShort		string	Short version of marketplace name	Example value: "SIX Swiss Excha"
mktplaceNameLong		string	Long version of marketplace name	Example value: "SIX Swiss Exchange"
averagePriceInTradingCurrency		decimal	Average price in trading currency	Example value: "1241.99"

Field name / attribute	M	Data type	Definition	Option / example
averagePriceType		string	Type of price	See 4.1.2
marketValueInReferenceCurrency		decimal	Total value in reference currency	Example value: "68242.28"
accruedInterestInReferenceCurrency		decimal	Accrued interest in reference currency	Example value: "1241.99"
triggeringValorIdentification			The valor of a corporate action is identified in the following attributes	
valorIdentification		string	Valor number with leading zeroes	See 4.1.20
valorIdentificationTelekurs		string	SIX valor number	Example value: "23862714"
valorTickerTelekurs		string	Ticker Telekurs of the valor	Example value: "BOSN"
valorIsin		string	ISIN of the valor	Example value: "CH0238627142"
valorTextShort		string	Short text of the valor limited to 20 characters	Example value: "Bossard Hldg N"
valorTextLong		string	Long text of the valor	Example value: "Name-Share Bossard Holding AG"
valorTypeGroup		string	Security type group of the valor	See 4.1.24
valorTypeTelekurs		string	Security type Telekurs of the valor	See 4.1.15
transactionAdditionalDetails		string	Settlement text for delivery charges	Free text up to 600 characters Example value: "External reference 5284532742"
bookings				
bookingSecurityList				
bookingSecurity				
identificationSafeKeepingAccount	x	string	Securities custody account number. The securities account number does not have hyphens. In the usual format it looks like this: 1-2600-12345678	Example value: "1260012345678"
bookingIdentification	x	string	Identification number for title booking	Example value: "WS_123456789_3"
reversalIndicator	x	boolean	Cancellation indicator	See 4.1.22
positionIdentification		string	Identification number of the position	Example value: "WS_12346578"
referenceToReversedBooking		string	Identification number of the original transaction in case of cancellation	Example value: "WS_123456789_4"
bookingType	x	string	Booking type	See 4.1.3
inOutIndicator	x	string	Input and output indicator for the securities in the custody account	See 4.1.10
quantity	x	decimal	Quantity	Example value: "400000"
unitOfQuantity	x	string	Type of quantity	See 4.1.1
positionCurrency	x	string	Position currency (ISO 4217)	Example value: "CHF"
valorIdentification				
valorIdentification	x	string	Valor number with leading zeroes	See 4.1.20
valorIdentificationTelekurs		string	SIX valor number	Example value: "23862714"
valorTickerTelekurs		string	Ticker Telekurs of the valor	Example value: "BOSN"
valorIsin		string	ISIN of the valor	Example value: "CH0238627142"

Field name / attribute	M	Data type	Definition	Option / example
valorTextShort	x	string	Short text of the valor limited to 20 characters	Example value: "Bossard Hldg N"
valorTextLong	x	string	Long text of the valor	Example value: "Name-Share Bossard Holding AG"
valorTypeGroup	x	string	Security type group of the valor	See 4.1.24
valorTypeTelekurs		string	Security type Telekurs of the valor	See 4.1.15
transactionPriceInPositionCurrency		decimal	Transaction price in position currency	Example value: "10000.87"
transactionPriceType		string	Type of price	See 4.1.2
fundsReferenceCurrency		string	Fund reference currency (ISO 4217)	Example value: "EUR"
fxRatePositionCurrencyToFundsReferenceCurrency		decimal	Exchange rate of the position currency to the fund reference currency	Example value: "0.722037"
bookingCashList				
bookingCash				
bookingType	x	string	Booking type	See 4.1.3
macIdentification		string	Account number / IBAN	Example value: "CH6500700123456789101"
amount	x	decimal	Payment amount	Example value: "25876.12"
currency		string	Reference currency (ISO 4217)	Example value: "USD"
creditDebitIndicator	x	string	Debit and credit indicator	See 4.1.9

3.3.2 Foreign exchange and precious metals

3.3.2.1 Technical description

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

Field name / attribute	M	Data type	Definition	Option / example
transactionList				
transaction				
statement				
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: "2022-01-08"
valueDate	x	date	Value date (ISO 8601)	Example value: "2022-01-08"
transactionDate	x	date	Transaction date (ISO 8601)	Example value: "2022-01-08"
transactionType	x	string	The transaction type describes the nature of the order	See 4.1.16
transactionSubtype	x	string	Extends 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"
portfolioIdentification		string	Investment portfolio identification number	Example value: "9470012345678"
portfolioReferenceCurrency		string	Reference currency of the investment portfolio	Example value: "CHF"
identificationSafeKeepingAccount		string	Number of the money market and foreign exchange account The number of the money market and foreign exchange account does not have hyphens. In the usual format it looks like this: 1-7700-12345678	Example value: "1770012345678"
descriptionSafeKeepingAccount		string	Custody account category	Example value: "Asset management"
macIdentificationBuy		string	Account number / IBAN of the purchase account	Example value: "CH6500700123456789101"
macDescriptionBuy		string	Category of the buy account	Example value: "Investing"
macIdentificationSell		string	Account number / IBAN of the sale account	Example value: "CH6500700123456789101"
macDescriptionSell		string	Category of the sell account	Example value: "Investing"
positionIdentification		string	Identification number of the position	Example value: "WS_12346578"
fxType		string	Type of FX contract	See 4.1.23
instrumentName		string	Name of the instrument	Example value: "FX Forward - EURUSD, 06.09.2021"
instrumentIdentification		string	Contract identification number	Example value: "131778719"
nominalCurrency		string	Nominal currency / traded currency (ISO 4217)	Example value: "EUR"

Field name / attribute	M	Data type	Definition	Option / example
buySellIndicator		string	Buy and sell indicator of the nominal currency	See 4.1.18
buyAmount		decimal	Buy amount (from the client's point of view)	Example value: "7126584"
buyCurrency		string	Currency of the buy amount (from the client's point of view) (ISO 4217)	Example value: "USD"
sellAmount		decimal	Sell amount (from client's point of view)	Example value: "6000000"
sellCurrency		string	Currency of the sell amount (from the client's point of view) (ISO 4217)	Example value: "EUR"
fxRateNominalCurrencyToCounterCurrency		decimal	Foreign exchange rate from one unit of the traded currency to counter currency	Example value: "1.187764"
fxRateTraded		decimal	Effectively traded foreign exchange rate	Example value: "0.841918"
swapReference		string	Common reference of the 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: "2022-03-12"
ndfFixingFxRateSource1		string	Source of fixing rate 1	Example value: "BRL09"
ndfFixingFxRateSource2		string	Source of fixing rate 2	Example value: "WMR16"
ndfFixingFxRate		decimal	Fixed foreign 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"
ndfFixingAmountCreditDebitIndicator		string	Debit and credit indicator	See 4.1.9

3.3.3 Account and fixed advances

3.3.3.1 Technical description

Provision of transaction data on account transactions, including fixed loans.

Field name / attribute	M	Data type	Definition	Option / example
transactionList				
transaction				
statement				
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: "2022-01-08"
valueDate	x	date	Value date (ISO 8601)	Example value: "2022-01-08"
transactionDate	x	date	Transaction date (ISO 8601)	Example value: "2022-01-08"
transactionType		string	The transaction type describes the nature of the order	See 4.1.16
transactionSubtype		string	Extends 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"
portfolioIdentification		string	Investment portfolio identification number	Example value: "9470012345678"
portfolioReferenceCurrency		string	Reference currency of the investment portfolio	Example value: "CHF"
bookingType		string	Booking type	See 4.1.3
accountIdentification	x	string	Account number / IBAN	Example value: "CH6500700123456789101"
descriptionAccount		string	Category of the account	Example value: "Payments"
maccCurrency	x	string	Account currency (ISO 4217)	Example value: "CHF"
referenceCurrency		string	Remuneration currency (ISO 4217)	Example value: "CHF"
amountInMaccCurrency	x	decimal	Amount in account currency	Example value: "3047.85"
creditDebitIndicator	x	string	Debit and credit indicator	See 4.1.9
fxRateReferenceCurrencyToMaccCurrency		decimal	ZKB conversion rate per recap date between the "referenceCurrency" and "maccCurrency".	Example value: "1.07465"
amountInReferenceCurrency		decimal	Amount in reference currency	Example value: "3047.85"
metalAccountIndicator	x	boolean	Indicator of whether the account is a metal account	See 4.1.21
loanAccountIndicator	x	boolean	Indicator of whether the account is a fixed loan account	See 4.1.21
transactionAdditionalDetails		string	Mobile sales text	Example value: "abc"
bookingDetailList				
bookingDetail				

Field name / attribute	M	Data type	Definition	Option / example
zvIdentification	x	string	Internal identification number of the partial order	Example value: "AM210906A3336565"
amountInReferenceCurrency	x	decimal	Amount of the partial order	Example value: "750.35"
referenceCurrency	x	string	Reference currency (ISO 4217)	Example value: "CHF"
transactionAdditionalDetails		string	Detail of sales text	Example value: "Max Muster, Musterstrasse 1, 8001 Zurich"
qrReference		decimal	QR reference	Beispielwert "9894984035064689"
accountIdentificationBeneficialOwner		string	Account number of beneficial owner	"CH6500700123456789101"
reasonForPayment		String	Reason for payment	"Rechnung 123"

3.3.4 Money market and fiduciary investments

3.3.4.1 Technical description

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

Field name / attribute	M	Data type	Definition	Option / example
transactionList				
transaction				
statement				
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: "2022-01-08"
valueDate	x	date	Value date (ISO 8601)	Example value: "2022-01-08"
transactionDate	x	date	Transaction date (ISO 8601)	Example value: "2022-01-08"
transactionType	x	string	The transaction type describes the nature of the order	See 4.1.16
transactionSubtype	x	string	Extends the transaction type	See 4.1.17
moneymarketType	x	string	Type of money market contract	See 4.1.12
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"
portfolioReferenceCurrency		string	Reference currency of the investment portfolio	Example value: "CHF"
identificationSafeKeepingAccount		string	Number of the money market and foreign exchange account The number of the money market and foreign exchange account does not have hyphens. Format: 1-7700-12345678	Example value: "1770012345678"
descriptionSafeKeepingAccount		string	Custody account category	Example value: "Asset management"
macIdentification		string	Account number / IBAN	Example value: "CH6500700123456789101"
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	Identification number of the position	Example value: "WS_12346578"
netAmountCreditDebitIndicator		string	Debit and credit indicator of the net settlement amount	See 4.1.9
currency		string	Reference currency (ISO 4217)	Example value: "CHF"
amount		decimal	amount	Example value: "1000000"

Field name / attribute	M	Data type	Definition	Option / example
amountCreditDebitIndicator		string	Debit and credit indicator of the settlement amount	See 4.1.9
interestAmount		decimal	Gross amount of settled interest	Example value: "50024.65"
interestAmountCreditDebitIndicator		string	Debit and credit indicator of the gross amount of settled interest	See 4.1.9
withholdingTaxOnInterestAmount		decimal	Amount of withholding tax on a money market transaction	Example value: "18006.80"
commission		decimal	Amount of commission on fiduciary investments	Example value: "10000"
vatOnCommission		decimal	Amount of value added tax on a fiduciary investment commission	Example value: "860.00"
netAmount		decimal	Net settlement amount	Example value: "3000000"

3.3.5 Mortgages and loans

3.3.5.1 Technical description

Provision of transactional data on mortgage and loan transactions.

Field name / attribute	M	Data type	Definition	Option / example
transactionList				
transaction				
statement				
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: "2022-01-08"
valueDate	x	date	Value date (ISO 8601)	Example value: "2022-01-08"
transactionDate	x	date	Transaction date (ISO 8601)	Example value: "2022-01-08"
transactionType	x	string	The transaction type describes the nature of the order	See 4.1.16
transactionSubtype	x	string	Extends 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"
portfolioIdentification		string	Investment portfolio identification number	Example value: "9470012345678"
portfolioReferenceCurrency		string	Reference currency of the investment portfolio	Example value: "CHF"
accountIdentification	x	string	Identification number of the loan or mortgage	Example value: "CH2130700123456789101"
descriptionAccount		string	Rubrik des Darlehens oder der Hypothek	descriptionAccount
positionIdentification		string	Identification number of the position	Example value: "WS_12346578"
bookingCreditList				
bookingCredit				
bookingType	x	string	Booking type	See 4.1.3
maccCurrency	x	string	Account currency (ISO 4217)	Example value: "CHF"
referenceCurrency	x	string	Reference currency (ISO 4217)	Example value: "CHF"
creditDebitIndicator	x	string	Debit and credit indicator	See 4.1.9
amountInReferenceCurrency	x	decimal	Amount in reference currency	Example value: "1000000"
amountInMaccCurrency	x	decimal	Amount in account currency	Example value: "1000000"
transactionAdditionalDetails		string	Booking text	Example value: "CAP RETURN"

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
positionList				
position				
positionIdentification	x	string	Identification number of the position	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"
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"
positionSecurity				
aggregatedQuantity	x	decimal	Sum all pending and booked quantity	Example value: "600000"
aggregatedQuantityCreditDebitIndicator	x	string	Debit and credit indicator of the settlement amount	See 4.1.9
bookedQuantity	x	decimal	Booked quantity	Example value: "400000"
bookedQuantityCreditDebitIndicator	x	string	Debit and credit indicator of the settlement amount	See 4.1.9
pendingExBrokerageQuantity	x	decimal	Pending booking ex-brokerage	Example value: "200000"
pendingExBrokerageCreditDebitIndicator	x	string	Debit and credit indicator of the settlement amount	See 4.1.9
unitOfQuantity	x	string	Type of quantity	See 4.1.1
safeKeepingPlace	x	integer	Code of the custodian of the position	Example value: "CHASUS44XXX"
safeKeepingAccountRefCurrency	x	string	Reference currency of the securities custody account (ISO 4217)	Example value: "EUR"
costPriceInPositionCurrency		decimal	Cost price in position currency	Example value: "22.18"
costPriceInSafeKeepingAccountRefCurrency		decimal	Cost price in securities custody account Reference currency	Example value: "23.06"
costPriceCreditDebitIndicator		string	Debit and credit indicator of the purchase price	See 4.1.9
costPriceType		string	Type of cost price	See 4.1.2
costPriceFxRate		decimal	Exchange rate of the position currency to securities account Reference currency at the time of purchase	Example value: "1.2867"
costValueInPositionCurrency		decimal	Cost value in position currency	Example value: "80056.84"
costValueInSafeKeepingAccountRefCurrency		decimal	Cost value in custody account reference currency	Example value: "90001.08"

Field name / attribute	M	Data type	Definition	Option / example
costValueCreditDebitIndicator		string	Debit and credit indicator of the cost value	See 4.1.9
lastBookingDate		date	Booking date of the last change in inventory (ISO 8601)	Example value: "2022-05-05"
marketValueInPositionCurrency		decimal	Current value in position currency	Example value: "120056.84"
marketValueInSafeKeepingAccountRefCurrency		decimal	Current value in securities custody account reference currency	Example value: "126085.12"
marketValueCreditDebitIndicator		string	Debit and credit indicator of the current value	See 4.1.9
marketPrice		decimal	Market price of the instrument / valor	Example value: "28.95"
marketPriceCreditDebitIndicator		string	Debit and credit indicator of the market price	See 4.1.9
marketPriceCurrency		string	Price currency (ISO 4217)	Example value: "EUR"
marketPriceFxRate		decimal	Exchange rate of the position currency to securities account Reference currency	Example value: "0.9856"
marketPriceType		string	Type of price	See 4.1.2
marketPriceDate		date	Price date (ISO 8601)	Example value: "2022-05-18"
marketPriceMktPlace		string	Marketplace of the market price	
mktplaceCode		string	Marketplace of the Telekurs code	Example value: "4"
mktplaceIsoCode		string	Marketplace of the ISO code (ISO 10383)	Example value: "XSWX"
mktplaceNameShort		string	Short version of marketplace name	Example value: "SIX Swiss Excha"
mktplaceNameLong		string	Long version of marketplace name	Example value: "SIX Swiss Exchange"
accruedInterestInPositionCurrency		decimal	Accrued interest in position currency	Example value: "400.12"
accruedInterestCreditDebitIndicator		string	Debit and credit indicator of the accrued interest	See 4.1.9
accruedInterestInSafeKeepingAccountCurrency		decimal	Accrued interest in reference currency of safekeeping account	Example value: "685.32"
valorIdentification				
valorIdentification	x	string	Valor number with leading zeroes	See 4.1.20
valorIdentificationTelekurs		string	SIX valor number	Example value: "23862714"
valorTickerTelekurs		string	Ticker Telekurs of the valor	Example value: "BOSN"
valorIsin		string	ISIN of the valor	Example value: "CH0238627142"
valorTextShort		string	Short text of the valor limited to 20 characters	Example value: "Bossard Hldg N"
valorTextLong		string	Long text of the valor	Example value: "Name-Share Bossard Holding AG"
valorTypeGroup		string	Security type group of the valor	See 4.1.24
valorTypeTelekurs		string	Security type Telekurs of the valor	See 4.1.15
valorStatus	x	string	Status of the valor	See 4.1.13
valorOpeningDate		date	Opening date of the instrument (ISO 8601)	Example value: "2014-04-11"

Field name / attribute	M	Data type	Definition	Option / example
valorEndDate		date	Final expiration date of the instrument (ISO 8601)	Example value: "2024-01-05"
valorInterestRate		decimal	Interest rate	Example value: "8.5"
valorInterestFrequencyCode		string	Interest calculation method	See 4.1.4
valorFirstInterestPaymentDate		date	First interest payment date (ISO 8601)	Example value: "2012-07-05"
valorInterestPeriod		string	Periodicity of interest credit	See 4.1.5
valorOptionType		string	Valor option type	See 4.1.14
valorOptionStyle		string	Valor option style	See 4.1.6
valorContractAmount		decimal	Contract size of the valor	Example value: "100"
valorSmallestDenomination		decimal	Smallest denomination of the valor	Example value: "1"
valorMinimumTradeVolume		decimal	Minimum trading quantity of the valor	Example value: "100000"
numberOfUnderlyingValors	x	integer	Number of the valor's underlying securities	Example value: "1"
underlyingList				
underlying				
priceOfUnderlying		decimal	Price of underlying	Example value: "1241.99"
creditDebitIndicator		string	Sign of the underlying	See 4.1.9
priceOfUnderlyingCurrency		string	Currency of the base price (ISO 4217)	Example value: "USD"
priceOfUnderlyingPriceType		string	Type of price	See 4.1.2
valorIdentification				
valorIdentification		string	Valor number with leading zeroes of the underlying security	See 4.1.20
valorIdentificationTelekurs		string	SIX valor number of the underlying security	Example value: "23862714"
valorTickerTelekurs		string	Ticker Telekurs of the underlying valor	Example value: "BOSN"
valorIsin		string	ISIN of the underlying valor	Example value: "CH0238627142"
valorTextShort		string	Short text of the valor limited to 20 characters	Example value: "Bossard Hldg N"
valorTextLong		string	Long text of the underlying valor	Example value: "Name-Share Bossard Holding AG"
valorTypeGroup		string	Security type group of the underlying valor	See 4.1.24
valorTypeTelekurs		string	Security type Telekurs of the underlying valor	See 4.1.15
mktplace			Marketplace through which the position was traded	
mktplaceCode		string	Marketplace Telekurs code	Example value: "4"
mktplaceIsoCode		string	Marketplace ISO code (ISO 10383)	Example value: "XSWX"
mktplaceNameShort		string	Short version of marketplace name	Example value: "SIX Swiss Excha"

Field name / attribute	M	Data type	Definition	Option / example
mktplaceNameLong		string	Long version of marketplace name	Example value: "SIX Swiss Exchange"

3.4.2 Foreign exchange and precious metals

3.4.2.1 Technical description

Provision of position data on foreign exchange and precious metals positions.

- Spots are not displayed as positions

Field name / attribute	M	Data type	Definition	Option / example
positionList				
position				
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"
portfolioIdentification		string	Investment portfolio identification number	Example value: "9470012345678"
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"
positionFx				
currentPrice	x	decimal	Current valuation price	Example value: "123654.98"
priceDate	x	date	Date of the valuation (ISO 8601)	Example value: "2021-09-20"
valuation	x	decimal	Replacement value in foreign currency	Example value: "200000.35"
valuationCreditDebitIndicator	x	string	Debit and credit indicator of replacement value in foreign currency	See 4.1.9
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 origin 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"
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 client's point of view	See 4.1.18
buyAmount	x	decimal	Buy amount	Example value: "900000"
buyCurrency	x	string	Currency of the client buy amount (ISO 4217)	Example value: "USD"

Field name / attribute	M	Data type	Definition	Option / example
sellAmount	x	decimal	Sell amount	Example value: "800000"
sellCurrency	x	string	Currency of the client sell amount (ISO 4217)	Example value: "EUR"
fxRateNominalCurrencyToCounterCurrency	x	decimal	Foreign exchange rate from one unit of traded currency to counter currency	Example value: "1.086071"
fxRateTraded	x	decimal	Effectively traded foreign exchange rate	Example value: "1.086071"
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: "2021-09-20"
ndfFixingFxRateSource1		string	Fixing rate source 1	Example value: "BRL09"
ndfFixingFxRateSource2		string	Fixing rate source 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 "€".	Example value: "500000"
ndfFixingAmountCreditDebitIndicator		string	Debit and credit indicator of the fixing amount in NDF fixing currency	See 4.1.9

3.4.3 Account and fixed advances

3.4.3.1 Technical description

Provision of position data on positions of accounts and fixed loans.

Field name / attribute	M	Data type	Definition	Option / example
positionList				
position				
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"
portfolioIdentification		string	Investment portfolio identification number	Example value: "9470012345678"
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"
positionAccount			Only positionAccount or positionLoan can occur in an account position	
balance	x	decimal	Book balance	Example value: "1000000"
balanceCreditDebitIndicator	x	string	Debit and credit indicator of the book balance	See 4.1.9
balanceInChf		decimal	Book balance in CHF	Example value: "1000000"
balanceInChfCreditDebitIndicator		string	Debit and credit indicator of the book balance in CHF	See 4.1.9
balanceInclUnbookedTransactions	x	decimal	Balance adjusted for transactions not yet recorded on the account side	Example value: "1010000"
balanceInclUnbookedTransactionsCreditDebitIndicator	x	string	Debit and credit indicator	See 4.1.9
amountInclUnbookedTransactionsInMaccCurrency	x	decimal	Balance adjusted for transactions not yet recorded on the account side in account currency	Example value: "1010000"
amountInclUnbookedTransactionsInMaccCurrencyCreditDebitIndicator	x	string	Debit and credit indicator of the balance of unrecorded transactions in account currency	See 4.1.9
pendingExBrokerageAmount	x	decimal	Pending booking ex-brokerage	Example value: "10000"
pendingExBrokerageAmountCreditDebitIndicator	x	string	Debit and credit indicator of the balance of unrecorded transactions in account currency	See 4.1.9
positionLoan			Only positionAccount or positionLoan can occur in an account position	
balance	x	decimal	Book balance	Example value: "1000000"

Field name / attribute	M	Data type	Definition	Option / example
balanceCreditDebitIndicator	x	string	Debit and credit indicator of the book balance	See 4.1.9
product		string	Product description for fixed loans and advances	See 4.1.11
interestRate		decimal	Interest rate	Example value: "1.5"
interestFrequencyCode		string	Interest calculation method	See 4.1.7
nextInterestPaymentDate		date	Next interest payment date (ISO 8601)	Example value: "2022-03-31"
interestPeriod		string	Periodicity of the interest charge	See 4.1.8
termStart		date	Term start (ISO 8601)	Example value: "2018-01-01"
termEnd		date	Term end (ISO 8601)	Example value: "2025-01-01"
balanceInChf		decimal	Book balance in CHF	Example value: "1000000"
balanceInChfCreditDebitIndicator		string	Debit and credit indicator of the book balance in CHF	See 4.1.9

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
positionList				
position				
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"
portfolioIdentification		string	Investment portfolio identification number	Example value: "9470012345678"
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"
positionMoneyMarket				
balance	x	decimal	Current investment amount in position currency	Example value: "15000000"
balanceCreditDebitIndicator	x	string	Debit and credit indicator of the current investment amount	See 4.1.9
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: "2021-09-13"
valueToDate		date	Expiration date of the money market or fiduciary investment (ISO 8601)	Example value: "2021-09-15"
interestFrequencyCode	x	string	Interest calculation method	See 4.1.4
interestRate		decimal	Interest rate	Example value: "1.36"
interestPeriod		string	Periodicity of interest credit	See 4.1.5
nextInterestPaymentDate		date	Next interest payment date (ISO 8601)	Example value: "2021-09-15"
commissionRate		decimal	Commission rate for fiduciary investments	Example value: "0.3"
noticePeriod		integer	Notice period for money market or fiduciary call money in days	Example value: "30"
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"

Field name / attribute	M	Data type	Definition	Option / example
accruedInterestCreditDebitIndicator		string	Debit and credit indicator of the accrued interest in position currency	See 4.1.9
accruedInterestEvalDate		date	Date up to which the accrued interest is calculated (ISO 8601)	Example value: "2021-09-08"

3.4.5 Mortgages and loans

3.4.5.1 Technical description

Provision of position data on positions of mortgages and loans.

Field name / attribute	M	Data type	Definition	Option / example
positionList				
position				
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"
portfolioIdentification		string	Investment portfolio identification number	Example value: "9470012345678"
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"
positionLoan				
balance	x	decimal	Book balance	Example value: "800000"
balanceCreditDebitIndicator	x	string	Debit and credit indicator of the book balance	See 4.1.9
product		string	Product description for fixed loans and advances	See 4.1.11
interestRate		decimal	Interest rate	"Example value: "1.8"
interestFrequencyCode		string	Interest calculation method	See 4.1.7
nextInterestPaymentDate		date	Next interest payment date (ISO 8601)	Example value: "2022-03-31"
interestPeriod		string	Periodicity of the interest charge	See 4.1.8
termStart		date	Term start (ISO 8601)	Example value: "2018-01-01"
termEnd		date	Term end (ISO 8601)	Example value: "2025-01-01"
balanceInChf		decimal	Book balance in CHF	Example value: "1000000"
balanceInChfCreditDebitIndicator		string	Debit and credit indicator of the book balance in CHF	See 4.1.9

3.4.6 OTC (over the counter)

3.4.6.1 Fachliche Beschreibung

Provision of position data on OTC positions.

Field name / attribute	M	Data type	Definition	Option / example
positionList				
position				
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"
portfolioIdentification		string	Investment portfolio identification number	Example value: "9470012345678"
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: "Zahlungen"
positionCurrency	x	string	Position currency (ISO 4217)	Example value: "CHF"
positionOtcDerivat				
instrumentIdentification	x	string	Contract identification number	Example value: "IRS.419200500"
derivatReference	x	string	Derivative reference	Example value: "FX0000102290656"
instrumentName	x	string	Contract name	Example value: "IRS - CHF 31.03.2021 - 31.12.2036"
otcInstrumentTypeCode	x	string	OTC contact type	See 4.1.26
orderOpeningIdentification		string	Opening number Contract	Example value: "628704483"
transcationDate	x	date	Transaction date (ISO 8601)	Example value: "2021-09-15"
openingDate	x	date	Opening date (ISO 8601)	Example value: "2021-09-15"
maturityDate		date	Maturity Date (ISO 8601)	Example value: "2023-04-26"
buySellIndicator		string	Indicator whether it is a buy or sell from the client's point of view	See 4.1.18
optionType		string	Option type	See 4.1.14
staticData				
callAmount		decimal	Call amount	Example value: "10000.55"
callAmountCreditDebitIndicator		string	Debit and credit indicator of the call amount	See 4.1.9
callCurrency		string	Call currency (ISO 4217)	Example value: "CHF"
putAmount		decimal	Put amount	Example value: "10000.55"
putAmountCreditDebitIndicator		string	Debit and credit indicator of the put amount	See 4.1.9
putCurrency		string	Put currency (ISO 4217)	Example value: "CHF"
strikePrice		decimal	Strike amount	Example value: "22.50"

Field name / attribute	M	Data type	Definition	Option / example
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 4.1.6
settlementTypeCode		string	Settlement type	See 4.1.29
premium				
startPremiumAmount		decimal	Premium amount at start of term	Example value: "20000.00"
startPremiumAmountCreditDebitIndicator		string	Debit and credit indicator of the premium amount at start of term	See 4.1.9
startPremiumCurrency		string	Premium amount currency at start of term (ISO 4217)	Example value: "CHF"
startPremiumDate		date	Start of premium term (ISO 8601)	Example value: "2021-09-15"
endPremiumAmount		decimal	Premium amount at end of term	Beispielwert: "5'000.00"
endPremiumAmountCreditDebitIndicator		string	Debit and credit indicator of the premium amount at end of term	See 4.1.9
endPremiumCurrency		string	Premium amount currency at end of term (ISO 4217)	Example value: "CHF"
endPremiumDate		date	End of premium term (ISO 8601)	Example value: "2023-04-26"
underlyingList				
valorIdentification		string	Valor start date (ISO 8601)	Example value: "IRS.552283956"
valorStartDate		date	Valor end date (ISO 8601)	Example value: "2021-09-15"
valorEndDate		date	Reference	Example value: "2023-04-26"
referenceEntity		string	Interest rate fixing date (ISO 8601)	Example value: "ITRxEUR34/5"
interestFixingDate		date	Reference interest rate curve	Example value: "2021-09-15"
referenceInterestRateCurve		string	Nominal changes allowed	Example value: "EUREURIBOR03M"
nominalChange		boolean	Expands the OTC contract type	See 4.1.30
otcInstrumentSubtypeCode		string	Current exchange rate cross currency Swap	See 4.1.27
ccsCurrentFx		string	Valor start date (ISO 8601)	Example value: "0.901713"
leg1				
nominalAmount		decimal	Nominal amount leg 1	Example value: "50000000.00"
nominalAmountCreditDebitIndicator		string	Debit and credit indicator of the nominal amount leg 1	See 4.1.9
nominalCurrency		string	Nominal currency leg 1 (ISO 4217)	Example value: "CHF"
interestType		string	Interest type leg 1	See 4.1.31
interestPeriod		string	Interest period leg 1	See 4.1.5

Field name / attribute	M	Data type	Definition	Option / example
interestRate		decimal	Interest rate leg 1	Example value: "2.1725"
interestFrequencyCode		string	Interest calculation method leg 1	See 4.1.4
index		string	Index leg 1	Example value: "CHFSARON"
spread		decimal	Spread leg 1	Example value: "0.074"
nextInterestPaymentAmount		decimal	Amount next interest payment leg 1	Example value: "74841.53"
nextInterestPaymentAmountCreditDebitIndicator		string	Debit and credit indicator amount of the next interest payment leg 1	See 4.1.9
nextInterestPaymentCurrency		string	Currency next interest payment leg 1 (ISO 4217)	Example value: "CHF"
nextInterestPaymentDate		date	Date of next interest payment leg 1 (ISO 8601)	Example value: "2022-09-15"
payerReceiver		string	Indicator whether the payment for leg 1 is paid or received	Example value: "CLIENT_PAYS"
Leg2				
nominalAmount		decimal	Nominal amount leg 2	Example value: "127795527.16"
nominalAmountCreditDebitIndicator		string	Debit and credit indicator of the nominal amount leg 2	See 4.1.9
nominalCurrency		string	Nominal currency leg 2 (ISO 4217)	Example value: "CHF"
interestType		string	Interest type leg 2	See 4.1.31
interestPeriod		string	Interest period leg 2	See 4.1.5
interestRate		decimal	Interest rate leg 2	Example value: "3.385"
interestFrequencyCode		string	Interest calculation method leg 2	See 4.1.4
index		string	Index leg 2	Example value: "EUREURIBOR03M"
spread		decimal	Spread leg 2	Example value: "0.48"
nextInterestPaymentAmount		decimal	Amount next interest payment leg 2	Example value: "1089.56"
nextInterestPaymentAmountCreditDebitIndicator		string	Debit and credit indicator amount of the next interest payment leg 2	See 4.1.9
nextInterestPaymentCurrency		string	Currency next interest payment leg 2 (ISO 4217)	Example value: "CHF"
nextInterestPaymentDate		date	Date of next interest payment leg 2 (ISO 8601)	Example value: "2022-09-15"
payerReceiver		string	Indicator whether the payment for leg 2 is paid or received	Example value: "CLIENT_RECEIVES"
valuation				
valuationRate		decimal	Rate replacement value	Example value: "21.002759"
valuationAmount		decimal	Amount Replacement value	Example value: "30212.888603"
valuationAmountCreditDebitIndicator		string	Debit and credit indicator of the amount Replacement value	See 4.1.9
valuationCurrency		string	Currency Replacement value (ISO 4217)	Example value: "CHF"

Field name / attribute	M	Data type	Definition	Option / example
spotValuationAmount		decimal	Spot amount Replacement value	Example value: "30216.858161"
spotValuationAmountCreditDebitIndicator		string	Debit and credit indicator of the spot amount Replacement value	See 4.1.9
spotValuationCurrency		string	Spot currency Replacement value (ISO 4217)	Example value: "CHF"
valuationOriginalAmount		decimal	Original amount Replacement value	Example value: "31500.00"
valuationInOriginalCurrencyCreditDebitIndicator		string	Debit and credit indicator of the original amount Replacement value	See 4.1.9
valuationInOriginalCurrency		string	Original currency Replacement value (ISO 4217)	Example value: "USD"
tradingReference		string	Trading reference	Example value: "MW_29629518"
createDate		date	Creation date (ISO 8601)	Example value: "2021-09-15"
tradingInstrumentName		string	Trading instrument name	Example value: "CHF/IRS/SS-F/210914-230426/0.995"
interestRateCurveTrading		string	Trading interest rate curve	Example value: "CHF-SSAR-ON"
interestDerivatTypeCodeTrading		string	Interest rate derivative type	See 4.1.32
interestDerivatSubtypeCodeTrading		string	Expands the interest rate derivative type	See 4.1.33
lastFixedInterestRate		decimal	Last fixed interest rate	Example value: "0.7066, 0"
marketPriceInPercent		decimal	Market price in percent	Example value: "0.4742"
tradedPriceInPercent		decimal	Trading price in percent	Example value: "1.3"
strikeInPercent		decimal	Strike in percent	Example value: "0.155"
markToMarketAmount		decimal	Market to market amount	Example value: "5450718.00"
deltaAmount		decimal	Delta amount	Example value: "102763.39.00"
volatilityInPercent		decimal	Volatility in percent	Example value: "1.28"
interestStartDate		date	Interest term start date (ISO 8601)	Example value: "2021-09-15"
interestEndDate		date	Interest term end date (ISO 8601)	Example value: "2023-04-26"

3.5 Valuations

3.5.1 Securities

3.5.1.1 Technical description

Provision of valuations on securities positions.

Field name / attribute	M	Data type	Definition	Option / example
priceList				
Price				
valorIdentification				
valorIdentification	x	string	Valor number with leading zeroes	See 4.1.20
valorIdentificationTelekurs		string	SIX valor number	Example value: "23862714"
valorTickerTelekurs		string	Ticker Telekurs of the security	Example value: "BOSN"
valorIsin		string	ISIN of the security	Example value: "CH0238627142"
valorTextShort		string	Short text of the valor limited to 20 characters	Example value: "Bossard Hldg N"
valorTextLong		string	Long text of the security	Example value: "Name-Share Bossard Holding AG"
valorTypeGroup		string	Security type group of the valor	See 4.1.24
valorTypeTelekurs		string	Security type Telekurs of the security	See 4.1.15
numberOfUnderlyingValors	x	integer	Number of the valor's underlying securities	Example value: "1"
underlyingList				
underlying				
priceOfUnderlying		decimal	Price of underlying	Example value: "1241.99"
creditDebitIndicator		string	Sign of the base price	See 4.1.9
priceOfUnderlyingCurrency		string	Currency of the base price (ISO 4217)	Example value: "USD"
priceOfUnderlyingPriceType		string	Type of price	See 4.1.2
valorIdentificationUnderlying				
valorIdentification		string	Valor number with leading zeroes of the underlying security	See 4.1.20
valorIdentificationTelekurs		string	SIX valor number of the underlying security	Example value: "23862714"
valorTickerTelekurs		string	Ticker Telekurs of the underlying valor	Example value: "BOSN"
valorIsin		string	ISIN of the underlying valor	Example value: "CH0238627142"
valorTextShort		string	Short text of the valor limited to 20 characters	Example value: "Bossard Hldg N"
valorTextLong		string	Long text of the underlying valor	Example value: "Name-Share Bossard Holding AG"
valorTypeGroup		string	Security type group of the underlying valor	See 4.1.24
valorTypeTelekurs		string	Security type Telekurs of the underlying valor	See 4.1.15
valorPrice				
marketPrice		decimal	Price of position	Example value: "28.95"
marketPriceCreditDebitIndicator		string	Debit and credit indicator of the market price	See 4.1.9
marketPriceCurrency		string	Price currency (ISO 4217)	Example value: "EUR"

Field name / attribute	M	Data type	Definition	Option / example
marketPriceType		string	Type of price	See 4.1.2
marketPriceDate		date	Price date (ISO 8601)	Example value: "2022-05-18"
marketPriceMktPlace			Marketplace of the market price	
mktplaceCode		string	Marketplace of the Telekurs code	Example value: "4"
mktplaceIsoCode		string	Marketplace of the ISO code (ISO 10383)	Example value: "XSWX"
mktplaceNameShort		string	Short version of marketplace name	Example value: "SIX Swiss Excha"
mktplaceNameLong		string	Long version of marketplace name	Example value: "SIX Swiss Exchange"

3.5.2 Foreign exchange and precious metals

3.5.2.1 Technical description

Provision of valuations on foreign exchange and precious metals positions.

Field name / attribute	M	Data type	Definition	Option / example
priceList				
price				
instrumentIdentification		string	Contract identification number	Example value: "131778726"
instrumentPrice				
currentPrice		decimal	Current valuation price	Example value: "123654.98"
priceDate		date	Date of the valuation (ISO 8601)	Example value: "2021-09-20"
valuation		decimal	Replacement value in foreign currency	Example value: "200000.35"
valuationCreditDebitIndicator		string	Debit and credit indicator of replacement value in foreign currency	See 4.1.9
valuationCurrency		string	Currency of replacement value in foreign currency (ISO 4217)	Example value: "EUR"

3.5.3 Money market and fiduciary investments

3.5.3.1 Technical description

Provide valuation data on money market and fiduciary investment positions.

Field name / attribute	M	Data type	Definition	Option / example
priceList				
price				
financialInstrumentIdentification				
financialInstrumentIdentification	x	string	Contract identification number	Example value: "131778743"
financialInstrumentPrice				
accruedInterestInPositionCurrency		decimal	Accrued interest in position currency	Example value: "200"
accruedInterestCreditDebitIndicator		string	Debit and credit indicator of the accrued interest in position currency	See 4.1.9
accruedInterestEvaluationDate		date	Date up to which the accrued interest is calculated (ISO 8601)	Example value: "2021-09-08"

3.6 Static data

3.6.1 Securities

3.6.1.1 Technical description

Provision of static data on securities positions.

Field name / attribute	M	Data type	Definition	Option / example
staticDataList				
staticData				
type	x	string	Static data type	See 4.1.25
valorIdentification				
valorIdentification	x	string	Security number with leading zeroes	See 4.1.20
valorIdentificationTelekurs		string	SIX valor number	Example value: "23862714"
valorTickerTelekurs		string	Ticker Telekurs of the security	Example value: "BOSN"
valorIsin		string	ISIN of the security	Example value: "CH0238627142"
valorTextShort		string	Short text of the valor limited to 20 characters	Example value: "Bossard Hldg N"
valorTextLong		string	Long text of the security	Example value: "Name-Share Bossard Holding AG"
valorTypeGroup		string	Security type group of the valor	See 4.1.24
valorTypeTelekurs		string	Security type Telekurs of the security	See 4.1.15
valorStaticData				
valorStatus	x	string	Status of the security	See 4.1.13
valorOpeningDate		date	Opening date of the instrument (ISO 8601)	Example value: "2014-04-11"
valorEndDecayDate		date	Final expiration date of the instrument (ISO 8601)	Example value: "2024-01-05"
valorInterestRate		decimal	Interest rate	Example value: "8.5"
valorInterestFrequencyCode		string	Interest calculation method	See 4.1.4
valorFirstInterestPaymentDate		date	First interest payment date (ISO 8601)	Example value: "2012-07-05"
valorInterestPeriod		string	Periodicity of interest credit	See 4.1.5
valorOptionType		string	Security option type	See 4.1.14
valorOptionStyle		string	Valor option style	See 4.1.6
valorContractAmount		decimal	Contract size of the security	Example value: "100"
valorSmallestDenomination		decimal	Smallest denomination of the security	Example value: "1"
valorMinimumTradeVolume		decimal	Minimum trading quantity of the valor	Example value: "100000"
numberOfUnderlyingValors	x	integer	Number of the valor's underlying securities	Example value: "1"
underlyingList				
underlying				
priceOfUnderlying		decimal	Price of underlying	Example value: "1241.99"
creditDebitIndicator		string	Sign of the base price	See 4.1.9
priceOfUnderlyingCurrency		string	Currency of the base price (ISO 4217)	Example value: "USD"
priceOfUnderlyingPriceType		string	Type of price	See 4.1.2
valorIdentification				

Field name / attribute	M	Data type	Definition	Option / example
valorIdentification		string	Valor number with leading zeroes of the underlying security	See 4.1.20
valorIdentificationTelekurs		string	SIX valor number of the underlying security	Example value: "23862714"
valorTickerTelekurs		string	Ticker Telekurs of the underlying valor	Example value: "BOSN"
valorIsin		string	ISIN of the underlying valor	Example value: "CH0238627142"
valorTextShort		string	Short text of the valor limited to 20 characters	Example value: "Bossard Hldg N"
valorTextLong		string	Long text of the underlying valor	Example value: "Name-Share Bossard Holding AG"
valorTypeGroup		string	Security title group of the underlying valor	See 4.1.24
valorTypeTelekurs		string	Security type Telekurs of the underlying valor	See 4.1.15
mktplace				
mktplaceCode		string	Marketplace of the Telekurs code	Example value: "4"
mktplaceIsoCode		string	Marketplace of the ISO code (ISO 10383)	Example value: "XSWX"
mktplaceNameShort		string	Short version of marketplace name	Example value: "SIX Swiss Excha"
mktplaceNameLong		string	Long version of marketplace name	Example value: "SIX Swiss Exchange"

3.6.2 Foreign exchange and precious metals

3.6.2.1 Technical description

Provision of static data on foreign exchange and precious metals positions.

Field name / attribute	M	Data type	Definition	Option / example
staticDataList				
staticData				
type	x	string	Static data type	See 4.1.25
fxType		string	Type of foreign exchange contract, including information about the origin of the contract	See 4.1.23
instrumentName		string	Name of the instrument	Example value: "Forex Forward Far Leg - EUR/CHF 06.09.2021"
instrumentIdentification		string	Instrument number	Example value: "131778726"
nominalCurrency		string	Nominal currency / traded currency (ISO 4217)	Example value: "EUR"
buyAmount		decimal	Buy amount	Example value: "900000"
buyCurrency		string	Currency of the client buy amount (ISO 4217)	Example value: "USD"
sellAmount		decimal	Sell amount	Example value: "800000"
sellCurrency		string	Currency of sell amount (ISO 4217)	Example value: "EUR"
fxRateNominalCurrencyToCounterCurrency		decimal	Foreign exchange rate from one unit of traded currency to counter currency	Example value: "1.086071"
fxRateTraded		decimal	Effectively traded foreign exchange rate	Example value: "1.086071"
ndfFixingCurrency		string	Fixing currency of an NDF transaction (ISO 4217)	Example value: "EUR"
ndfFixingFxRateSource1		string	Fixing rate source 1	Example value: "BRL09"
ndfFixingFxRateSource2		string	Fixing rate source 2	Example value: "WMR03"

3.6.3 Money market and fiduciary investments

3.6.3.1 Technical description

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

Field name / attribute	M	Data type	Definition	Option / example
staticDataList				
staticData				
type	x	string	Static data type	See 4.1.25
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: "2021-09-13"
valueToDate		date	Expiration date of the money market or fiduciary investment (ISO 8601)	Example value: "2021-09-15"
interestFrequencyCode	x	string	Interest calculation method	See 4.1.4
interestRate		decimal	Interest rate	Example value: "1.36"
interestPeriod		string	Periodicity of interest credit	See 4.1.5
nextInterestPaymentDate		date	Next interest payment date (ISO 8601)	Example value: "2021-09-15"
commissionRate		decimal	Commission rate for fiduciary investments	Example value: "0.3"
noticePeriod		integer	Notice period for money market or fiduciary call money in days	Example value: "30"
investmentBank		string	Investment bank for fiduciary investments Zürcher Kantonalbank for money market	Example value: "L.M.T. Bank"

4 Detailed description

4.1 Description and possible values

4.1.1 unitOfQuantity

Possible values	Description / Intended use
nominal	Absolute amount (e.g. nominal value of a bond)
unitsNumber	Number of pieces (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 nominal value (e.g. bond)
percentagePerAnnum	Price calculated as a percentage of the nominal value over the year (e.g. interest payments)

4.1.3 bookingType

Possible values	Category				Description / Intended use
	Taxes	Fees	Cash booking (debit and credit)	Securities booking	
additionalWithholdingTax	x				Additional tax retention
administrationFee		x			Administration fees
brokerageFee		x			Brokerage fees
capitalGain			x		Capital gain
cash			x		Cashbooking general
cashSettlement			x		Cash settlement
brokerageFee		x			ZKB fee: Brokerage fee
custodyFee		x			Custodian fees
custodyFeeInclVAT		x			Custody fees incl. VAT
dividend			x		Dividend
exchangeFee		x			Exchange fees
exCustForeignBrokerageFee		x			Foreign brokerage fees
fatcaBackupWithholdingTax	x				Fatca backup withholding tax (US tax)
fatcaWithholdingTax	x				Fatca withholding tax (US tax)
finalLiqPayment			x		Liquidation payment
financialTransactionTaxES	x				Transaction tax Spain
financialTransactionTaxFR	x				Transaction tax France
financialTransactionTaxIT	x				Transaction tax Italy
foreignBrokerageFee		x			Foreign fees brokerage
fractionPayment			x		Fraction payment (credit or debit)
interestRevenue			x		Accrued interest
intOnPremium			x		Premium portion of an income statement of a structured product
levy		x			Exchange fees
liqPayment			x		Liquidation payment
managementFee			x		Management fee
metal				x	Quantity of metal booked
net			x		Net amount in account currency
netDividend			x		Net dividend
nominalReduction			x		Gross amount of capital repayment
otherFee		x			Other fees
otherFeeTaxes	x				Other local fees or taxes
others			x	x	Other postings
performanceFee			x		Performance fee
redemption			x		Gross amount repayment
redemptionFee		x			Fee repayment

Possible values	Category	Description / Intended use
revenue		Revenue
secFeeUSA	x	Exchange fees
security		Securities booking
settlementFee	x	Settlement fee
stampDuty	x	Stamp duties
stampDutyUK_IR	x	Stamp duties UK and Ireland
subscriptionFee	x	Issuing commission of fund
thirdPartyFee	x	Third-party fees: EUREX
transactionFee	x	Transaction fees
USWithholdingTax	x	US withholding tax
valueAddedTax	x	Value added tax
variationMargin		Variation margin
withholdingTax	x	Withholding tax
withholdingTaxCH	x	Withholding tax

4.1.4 interestFrequencyCode

Possible values	Description / Intended use
u30E_360lsda	30/360 method, typically used in the US
act_actlcma	Days/year based on length of interest period (Eurobond market after 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 method (effective number of days in a month / 360 days per year)
act_365	British method (effective number of days in a month / 365 days per year)
act_actlsda	Each day is weighted by the number of days in the year

4.1.5 interestPeriod

Possible values	Description / Intended use
byClosing	Interest date at the closing of the valor
accordingToDateList	Interest date according to the data list
endOfMonth	Interest date at the end of the month
onEvent	Interest date related to an event
atMaturity	Interest date upon the expiry of the valor
monthlyRolling	Interest date on a rolling monthly basis
quarterlyRolling	Interest date on a rolling quarterly basis
Years2	Interest date on a biennial basis
endOfQuarter	Interest date at the end of the quarter
annualRolling	Interest date on a rolling annual basis
quarterlyOn20th	Interest date on a quarterly basis as of the 20th
semiAnnualRolling	Interest rate on a rolling semi-annual basis

4.1.6 optionStyle

Possible values	Description / Intended use
amer	American style (exercised even before expiration)
euro	European style (exercised only once expired)
berm	Bermudan style (exercised at specific dates)

4.1.7 interestFrequencyCode (loan)

Possible values	Description / Intended use
act_360	International method
act_365	British method
u30_360	Swiss/German method

4.1.8 interestPeriod (loan)

Possible values	Description / Intended use
monthly	Interest date each month
quarterly	Interest date each quarter
semiAnnual	Interest date each half-year
annual	Interest date each year
atMaturity	Interest date on expiry

4.1.9 creditDebitIndicator

Possible values	Description / Intended use
debit	Debit (positive)
credit	Credit (negative)

4.1.10 inOutIndicator

Possible values	Description / Intended use
in	Inbound
out	Outbound

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 starting mortgage
termLoan	ZKB fixed term loan
variableLoan	ZKB variable loan
rolloverTermLoan	ZKB rollover fixed term advance
variableMortgage	ZKB variable-rate 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 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	Fiduciary call deposit

4.1.13 valorStatus

Possible values	Description / Intended use
active	Active
inactive	Inactive

4.1.14 optionType

Possible values	Description / Intended use
call	Call option
put	Put option

4.1.15 valorTypeTelekurs

Possible values	Description / Intended use
bond	Bonds, debt register
share	Shares
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 certificates
savingDeposit	Deposits, capital contributions and savings books
repoTransaction	REPO
technicalValor	Technical valors
floatingRateNote	Floating rate notes, variable bonds
warrant	Warrants
repoBasket	REPO basket
future	Futures (forward contracts)
moneymarketPaper	Money market papers
commodity	Commodities
otherWithCash-flow	Others with cash flow
coin	Coins
preciousMetal	Precious metals
convertibleBond	Convertible bonds
preciousMetalCertificate	Value certificates for precious metals
technicalCurrencyValor	Technical foreign exchange valors
index	Indices
option	Call and put options
combination	Combined transactions

4.1.16 transactionType

Possible values	Description / Intended use
fx	Foreign exchange trading
moneyMarket	Money market investments
Fiduciary	Fiduciary investments
physical	Physical assets (e.g. precious metals)
securitiesExchange	Securities trading
securitiesTransfer	Securities deliveries
cash	Pure cash postings not based on additional transactions
corporateActions	Corporate action
taxes	Taxes
credit	Credits and loans
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	Prepayment for the purchase of e.g. a hedge fund with irregular calculation of the NAV
subscription	Subscription to a fund
exercise	Exercise of an option or warrant (long position)
other	Others
assignment	Exercise of an option or warrant (long position)
assimilation	Assimilation
bonus	Free distribution
capitalIncrease	Capital increase
conversionBondShare	Conversion of bonds into shares
dividendCash	Cash dividend, including capital gain
dividendChoice	Optional dividend
dividendReinvestment	Reinvestment of dividends
dividendStock	Stock dividends
expirationOldSecurity	Expiration of old securities, including expiration of options and warrants
finalLiquidationPayment	Final liquidation payment
Merger	Merger
publicOffer	Offer
redemptionPartial	Partial redemption
redemptionPrior	Early redemption
reductionOfNominal	Reduction of the nominal
revenue	Revenue that is in some way related to a capital activity but is not recognised directly as part of the regular types of capital activities. E.g., when a bondholder receives a special income providing he/she accepts a buyback 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 a choice between shares and cash).
instrumentExchange	Securities conversion
spinOff	Spin-off
split	Split
taxCorrections	Tax corrections
variationMargin	Variation margin
fees	Fees (a distinction of different types of fees is made within the attribute "bookingType").

Possible values	Description / Intended use
inflowOutflowDigital	Incoming and outgoing payments related to the cash account. This includes, for example, bill payments, interbank account transfers, card payments, cash withdrawals, cross-client/interbank standing orders and direct debits.
internalTransfer	Account transfer within the same client / 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	Receipt against payment
excustReceiveVsPayment	Receipt against payment (ex-custody)
slbDeliveryFreeOfPayment	Delivery free of charge (SLB)
slbDeliveryVsPayment	Delivery against payment (ex-custody)
slbReceiveVsPayment	Receipt against payment (SLB)
fxSpot	FX spot
openFxForward	Opening an FX forward
swapSpotLeg	FX swap spot leg
openSwapForwardLeg	Opening an FX swap forward leg
closeFxForward	Concluding an FX forward or an FX spot
openNDF	Opening an FX non-deliverable forward
closeNDF	Concluding an FX non-deliverable forward
Open	Opening
renew	Renewal
increase	Increase
decrease	Decrease
close	Conclusion
unwind	Settlement
interestPayment	Interest payment
interest	Interest payment
redemption	Repayment at maturity

4.1.18 buySellIndicator

Possible values	Description / Intended use
buy	Purchase
sell	Sell

4.1.19 statementType

Possible values	Description / Intended use
statement	Settlement
reversal	Cancellation: In the event of a cancellation, an incorrect transaction will be reactivated under the previous conditions
rectificat	Rectification: In the event of a rectification, an incorrect transaction will be reactivated under the current conditions

4.1.20 valorIdentification

Description / Intended use

The valor number is shown with **nine** digits in each case. If the actual valor number is shorter, zeroes are added in front of it to make up a total of **nine** digits.

For some securities with a maturity date, this is also shown after the **nine** digits and a full stop.

Valor number of share

e.g. 023862714

Valor number of bond

e.g. 018433913

Valor number of medium-term note

e.g. 000138826

Valor number of option

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 reversalIndicator

Possible values

Description / Intended use

true

True (e.g. reversalIndicator = true – reversal)

false

False (e.g. reversalIndicator = false – no reversal)

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

bond

Bonds

share

Equities

futures

Futures

funds

Funds

swap

Swap

commodities

Commodities

options

Options

structuredProducts

Structured products

insurancePolicies

Insurance policies

documents

Documents

indices

Indices

cash

Cash

others

Other

metal

Metals

rights

Rights

warrants

Warrants

entitlement

Entitlements

currency

Currencies

foreignExchange

Foreign exchange trading

moneyMarket

Money market investments

fiduciary

Fiduciary investments

Possible values	Description / Intended use
creditDerivatives	Credit derivatives
interestRateOptions	Interest rate options

4.1.25 type

Possible values	Description / Intended use
securities	Static data for a security
fxInstrument	Static data for an FX instrument
moneyMarketInstrument	Static data for a money market instrument

4.1.26 otclInstrumentTypeCode

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 swap
OTHOTC	Other OTC
PMOPT	Precious metal option
SWOCDS	Swaption on CDS
SWOIRS	Swaption on IRS
TRS	Total Return swap

4.1.27 otclInstrumentSubtypeCode

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

Possible values	Description / Intended use
financingTotalReturnSwapStraightBondBasket	Financing total return swap straight bond basket
financingTotalReturnSwapCocoBond	Financing total return swap CoCo bond
financingTotalReturnSwapCocoBondBasket	Financing total return swap CoCo bond basket
financingTotalReturnSwapConvertibleBondExclCoco	Financing total return swap convertible bond excl CoCo
financingTotalReturnSwapConvertibleBondBasketExclCoco	Financing Total Return swap convertible bond basket excl Coco
cap	Cap
floor	Floor
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

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 settlement
cashSettlement	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 <u>no</u> 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	Transactions
positions	Positions
prices	Prices
static_data	Static data