GPW WATS 3.03
Streaming Messages

Date: 14.08.2025 | Version: GPW1.6.8

CONTENTS

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2. Preface

This section describes the basic information about GPW WATS Streaming Messages for IDDS. You can learn about the target audience, the document purpose and all the necessary documents you should read in relation to this Specification.

2.1. Target Audience

This document is dedicated to entities, such as Independent Software Vendors who produce software integrated with GPW.

2.2. Document's Purpose

This document lists Streaming Messages used by IDDS service.

2.3. Associated Documents

Please check the following documents to learn more about IDDS:

- GPW WATS 3.02 Internet Data Distribution System
- GPW WATS 3.04 Rest API Messages for IDDS

3. Document History

Version	Date	Description
0.61	29.02.2024	Initial publication of the document.
0.62	25.03.2024	New enums for TradeMsG added: • MmtAgencyCrossTradeIndicatorEnum • MmtAlgorithmicIndicatorEnum • MmtBenchmarkReferencePriceIndicatorEnum • MmtMarketMechanismEnum • MmtModificationIndicatorEnum • MmtNegotiationIndicatorEnum • MmtOffBookAutomatedIndicatorEnum • MmtOrdinaryTradeIndicatorEnum • MmtPostTradeDeferralReasonEnum • MmtPostTradeDeferralTypeEnum • MmtSpecialDividendIndicatorEnum • MmtTradingModeEnum • MmtTransactionCategoryEnum
1.0	30.04.2024	The following messages have been added: • KIDMSG • LeverageFlagEnum • PostTypeEnum • PositionReportMSG • PriceUpdateTypeEnum • ProductSubTypeEnum • ProductSummaryEnum • SettelemntTypeEnum • SingleInstrumentSummaryMSG • TradingSessionEventEnum • TradingSessionStateEnum • TradingSessionStatusMSG For AdjustedClosingPriceReasonEnum message the following symbol has been added: • NotApplicable For ClosingPriceTypeEnum message the following symbol has been added: • InitialPrice For ProductTypeEnum message the following symbols have been added: • Equity • FixedIncome • DerivativeFutures • DerivativeOptions • Index • Currency • StructuredProduct For MarketModelTypeEnum message the following symbols have been added: • TenderOffer • RedistributionMarket • RedistributionIndex

Version	Date	Description
		For HeaderMSG message the following fields have been added: • sessionId • streamId For InstrumentMSG message the following field has been changed: • code field to description field For InstrumentMSG message the following fields have been added: • icebergMinValue • isLeverage • productSubtype • strikePriceCurrency For InstrumentStatusChangeMSG message the following field has been added: • tradingPhaseType For InstrumentSummaryMSG message the following field has been added: • isCorrection For OrderMSG message the following field has been added: • mmQuote For PriceLevelMSG message the following field has been removed: • header For PriceLevelSnapshotMSG message the following fields have been added: • mmBuyQuoteLevel • mmSellQuoteLevel For PriceUpdateMSG message the following fields have been added: • priceUpdateType • priceYtmPresenceEnum • value • valueAsk • valueBid For PublicProductIdentificationMSG message the following field has been removed: • header For TradingPhaseScheduleEntryMSG message the following field has been removed: • uncrossing
1.1	28.06.2024	SessionSummaryMsg message has been deleted. EndOfTechnicalSessionMsg message has been deleted. StartOfTechnicalSessionMsg message has been deleted. ProductSummaryMsg message has been added. For InstrumentMsg message the following fields have been updated: • code field has been changed to description field • thresholdMax • thresholdMin For MarketModelTypeEnum message the following symbol has been removed: • redistributionIndex • redistributionMarket and it has been replaced by redistribution. For OrderAdd message the following field has been updated: • mmQuote For TradingPhaseScheduleEntryMsg message the following field has been removed: • auctionTypeEnum CurrencyEnum has been updated CountryEnum has been updated

Version	Date	Description
1.1.2	9.08.2024	**IndexParamsMsg** indexUnderlying field replaced by indexUnderlyings New structure: IndexUnderlyingsMsg **InstrumentMsg** New fields: • accruedInterestValue • kid • kidIssueDate • valueAtRisk **InstrumentStatusEnum** New value added: HYBRIDKNOCKOUT **PriceExpressionTypeEnum** New value added: NOTAPPLICABLE **PriceUpdateTypeEnum** New symbol list: • REFERENCEPRICE • REFERENCEINDEXPRICE • REFERENCEFIXINGINDEXPRICE • MIDPRICE • FIXINGPRICE • FIXINGYTM
1.2	18.09.2024	**KidMsg** message has been deleted from the document.
1.3	17.10.2024	**InstrumentMsg** New field added: externalUnderlyingId **InstrumentStatusEnum** HybridPause value has been deleted. HybridKnockOutByIssuer value has been added.
1.4	6.12.2024	Unpublished version. All changes in this version have been documented in v1.5.
1.5	3.02.2025	New message: **ExternalUnderlyingMsg.** **IndexPortfolioEntryMsg** • new field: suspended **QuotationSystemEnum** • new value: NA Field 'market' from MarketEnum changed to int in ProductSummary. **InstrumentMsg:** • referenceInstrumentId field added **MarketEnnum** – deleted. **TradingPhaseTypeEnum:** • Hybrid Pre Trade Buy Only symbol added **TradingSessionEventEnum:** Symbols added: • Next Session Reference Data Start • Next Session Reference Data End
1.5.4	30.04.2025	Publication of v1.5.4. No changes in the document.
1.6	26.05.2025	**AdjustedClosingPriceReasonEnum** New symbols: • TICKSIZECHANGE, • ORDERPURGE,

Version	Date	Description
		• OTHERREASON, **InstrumentStatusEnum** New symbol: • INACTIVE, **NewsMsg** • newsId field added, **ProductSubtypeEnum** • ISSUEDBOND symbol has been changed to AGENCYBOND, New symbols: • SUPRANATIONALBOND, • WARRANTWITHKNOCKOUT, **ProductTypeEnum** New symbol: • TRACKER, **TradingSessionEventEnum** New symbols: • STARTOFTRADINGSESSIONMIC, • ENDOFTRADINGSESSIONMIC, **TradingSessionStatusMsg** • tradingSessionState field deleted.
1.6.5	18.06.2025	Publication of v1.6.5. No changes in the document.
1.6.6	10.07.2025	Publication of v1.6.6. No changes in the document.
1.6.7	7.08.2025	Topics names have been changed (Chapter 4).
1.6.8	14.08.2025	Publication of v1.6.8. No changes in the document.

4. Messages On Topic

Topics [mt-idds-fd-refdata-*, mt-idds-fd-refdata-nextsession-*] contain messages:

- WeekPlanMsg,
- MarketStructureMsg,
- InstrumentMsg,
- CalendarExceptionMsg,
- TickTableEntryMsg,
- TradingPhaseScheduleEntryMsg,
- CollarTableEntryMsg,
- AccruedInterestTableMsg,
- CollarGroupMsg,
- IndexPortfolioEntryMsg,
- IndexParamsMsg,
- IndexationTableEntryMsg.
- ExternalUnderlyingMsg,
- TradingSessionStatusMsg.

Topics [mt-idds-fd-bonds-*, mt-idds-fd-derivatives-*, mt-idds-fd-equities-*, mt-idds-fd-structures-*] contain messages:

- AuctionUpdateMsg,
- AuctionSummaryMsg,
- OrderAddMsg,
- OrderDeleteMsg,
- OrderModifyMsg,
- OrderBookEventMsg,
- OrderExecuteMsg,
- InstrumentStatusChangeMsg,
- PriceUpdateMsg,
- OrderCollarsMsg,
- TradeCollarsMsg,
- NewsMsg,
- TradeMsg,
- InstrumentSummaryMsg,
- ProductSummaryMsg,
- RealTimeIndexMsg,
- IndexSummaryMsg,
- PositionReportMsg,
- TradingSessionStatusMsg,

Topics [mt-idds-bbo-bonds-*, mt-idds-bbo-derivatives-*, mt-idds-bbo-equities-*, mt-idds-bbo-structures-*, mt-idds-indexes-*, mt-idds-bbo-bonds-delayed-*, mt-idds-bbo-derivatives-*, mt-idds-bbo-equities-delayed-*, mt-idds-bbo-structures-delayed-*, mt-idds-indexes-delayed-*] contain messages:

- TradeMsg,
- PriceLevelSnapshotMsg,
- AuctionUpdateMsg,

- AuctionSummaryMsg,
- TradeCollarsMsg,
- OrderCollarsMsg,
- InstrumentSummaryMsg,
- InstrumentStatusChangeMsg,
- TradingSessionStatusMsg.

Topic [mt-idds-avro-schema-*] contains message:

- avro schema in json.

5. Message Structures

5.1. AccruedInterestTableMsg

Message describes an accrued interest table entry.

namespace

pl.gpw.idds.messages

Type	Field	Description
long	accruedInterestTableEntryDate	Accrued interest table entry date.
null | string	accruedInterestTableEntryValue	Accrued interest table entry value.
null | HeaderMsg	header	Message header.
long	productId	Product ID.

5.2. AdjustedClosingPriceReasonEnum

Adjusted Closing Price Reason.

namespace

pl.gpw.idds.messages

Symbols:

- NOTAPPLICABLE
- REGULAR
- DIVIDEND

- ISSUERIGHT
- SPLIT
- REVERSESPLIT
- BONUS
- SPINOFF
- TICKSIZECHANGE
- ORDERPURGE
- OTHERREASON

5.3. AuctionSummaryMsg

Auction summary, including auction price and quantity.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | AuctionTypeEnum	auctionType	Type of auction.
null | HeaderMsg	header	Message header.
long	instrumentId	ID of financial instrument.
null | string	price	Auction price (final auction price).
null | string	quantity	Auction quantity (final auction volume).

5.4. AuctionTypeEnum

Type of auction.

namespace

pl.gpw.idds.messages

Symbols:

- NOTAPPLICABLE
- OPENINGAUCTION
- CLOSINGAUCTION
- INTRADAYAUCTION
- VOLATILITYAUCTIONSTATIC
- VOLATILITYAUCTIONDYNAMIC
- EXTENDEDVOLATILITYAUCTIONSTATIC
- EXTENDEDVOLATILITYAUCTIONDYNAMIC
- UNSUSPENSIONAUCTION

5.5. AuctionUpdateMsg

This message updates IMP/IMV and BBO during an auction.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | string	bestBuyLevel	Best buy price level (1st BBO level).
null | string	bestBuyLevelQuantity	Quantity at the best buy price level.
null | string	bestSellLevel	Best sell price level (1st BBO level).
null | string	bestSellLevelQuantity	Quantity at the best sell price level.
null | HeaderMsg	header	Message header.
null | string	indicativeMatchingPrice	Indicative Matching Price (IMP).
null | string	indicativeMatchingVolume	Indicative Matching Volume (IMV).

Type	Field	Description
long	instrumentId	ID of financial instrument.
null | string	totalBuyQuantityAtImp	Total buy quantity at IMP.
null | string	totalSellQuantityAtImp	Total sell quantity at IMP.

5.6. CalendarExceptionMsg

Upcoming calendar day exception.

namespace

pl.gpw.idds.messages

Type	Field	Description
long	calendarExceptionDate	Calendar exception date.
null | CalendarExceptionTypeEnum	calendarExceptionType	Calendar exception type.
long	calendarId	Calendar ID.
null | HeaderMsg	header	Message header.

5.7. CalendarExceptionTypeEnum

Calendar exception type.

namespace

pl.gpw.idds.messages

Symbols:

- CLOSED

- OPEN

5.8. ChangeIndicatorEnum

Defines a value change indicator (e.g. market price).

namespace

pl.gpw.idds.messages

Symbols:

- INCREASE
- DECREASE
- NOCHANGE
- NOTAPPLICABLE

5.9. ClosingPriceTypeEnum

Closing Price Type.

namespace

pl.gpw.idds.messages

Symbols:

- INITIALPRICE
- LTP
- LASTACP
- FAIRVALUE
- DAILYSETTLEMENTPRICE
- FINALSETTLEMENTPRICE

5.10. CollarGroupMsg

Message defines a collar group.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | HeaderMsg	header	Message header.
long	id	Collar group ID.
long	orderDynamicCollarTableId	Collar table ID.
long	orderStaticCollarTableId	Collar table ID.
long	tradeDynamicCollarTableId	Collar table ID.
long	tradeStaticCollarTableId	Collar table ID.

5.11. CollarModeEnum

Collar mode (trade price collar or order price collar).

namespace

pl.gpw.idds.messages

Symbols

- TRADEPRICECOLLAR
- ORDERPRICECOLLAR

5.12. CollarTableEntryMsg

Collar table definition.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | ExpressionTypeEnum	collarExpression	Collar expression (percentage or absolute value in reference price).
null | string	collarLowerAsk	Lower ask collar.
null | string	collarLowerBid	Lower bid collar.
null | string	collarLowerBound	Collar lower bound.
null | CollarModeEnum	collarMode	Collar mode (trade price collar or order price collar).
long	collarTableId	Collar table ID.
null | string	collarUpperAsk	Upper ask collar.
null | string	collarUpperBid	Upper bid collar.
null | string	collarValue	Collar value.
null | HeaderMsg	header	Message header.

5.13. CollarTypeEnum

Collar type can be dynamic or static.

namespace

pl.gpw.idds.messages

Symbols:

- STATIC
- DYNAMIC

5.14. CountryEnum

Country codes based on ISO 3166.

namespace

pl.gpw.idds.messages

Symbols:

- AFG - Afghanistan
- ALB - Albania
- ATA - Antarctica
- DZA - Algeria
- ASM - American Samoa
- AND - Andorra
- AGO - Angola
- ATG - Antigua and Barbuda
- AZE - Azerbaijan
- ARG - Argentina
- AUS - Australia
- AUT - Austria
- BHS - Bahamas
- BHR - Bahrain
- BGD - Bangladesh
- ARM - Armenia
- BRB - Barbados
- BEL - Belgium
- BMU - Bermuda
- BTN - Bhutan
- BOL - Bolivia
- BIH - Bosnia and Herzegovina
- BWA - Botswana
- BVT - Bouvet Island
- BRA - Brazil
- BLZ - Belize
- IOT - British Indian Ocean Territory
- SLB - Solomon Islands
- VGB - Virgin Islands (British)
- BRN - Brunei Darussalam
- BGR - Bulgaria
- MMR - Myanmar
- BDI - Burundi
- BLR - Belarus
- KHM - Cambodia

- CMR - Cameroon
- CAN - Canada
- CPV - Cabo Verde
- CYM - Cayman Islands
- CAF - Central African Republic
- LKA - Sri Lanka
- TCD - Chad
- CHL - Chile
- CHN - China
- TWN - Taiwan (Province of China)
- CXR - Christmas Island
- CCK - Cocos (Keeling) Islands
- COL - Colombia
- COM - Comoros
- MYT - Mayotte
- COG - Congo
- COD - Congo (the Democratic Republic of the)
- COK - Cook Islands
- CRI - Costa Rica
- HRV - Croatia
- CUB - Cuba
- CYP - Cyprus
- CZE - Czechia
- BEN - Benin
- DNK - Denmark
- DMA - Dominica
- DOM - Dominican Republic
- ECU - Ecuador
- SLV - El Salvador
- GNQ - Equatorial Guinea
- ETH - Ethiopia
- ERI - Eritrea
- EST - Estonia
- FRO - Faroe Islands
- FLK - Falkland Islands (the) [Malvinas]
- SGS - South Georgia and the South Sandwich Islands
- FJI - Fiji
- FIN - Finland
- ALA - Aland Islands
- FRA - France
- GUF - French Guiana
- PYF - French Polynesia
- ATF - French Southern Territories
- DJI - Djibouti
- GAB - Gabon
- GEO - Georgia
- GMB - Gambia
- PSE - Palestine, State of
- DEU - Germany
- GHA - Ghana
- GIB - Gibraltar
- KIR - Kiribati
- GRC - Greece
- GRL - Greenland
- GRD - Grenada
- GLP - Guadeloupe
- GUM - Guam
- GTM - Guatemala
- GIN - Guinea
- GUY - Guyana
- HTI - Haiti
- HMD - Heard Island and McDonald Islands
- VAT - Holy See
- HND - Honduras
- HKG - Hong Kong
- HUN - Hungary
- ISL - Iceland
- IND - India
- IDN - Indonesia
- IRN - Iran (Islamic Republic of)
- IRQ - Iraq
- IRL - Ireland
- ISR - Israel
- ITA - Italy
- CIV - Côte d'Ivoire
- JAM - Jamaica
- JPN - Japan
- KAZ - Kazakhstan
- JOR - Jordan
- KEN - Kenya
- PRK - Korea (the Democratic People's Republic of)
- KOR - Korea (the Republic of)
- KWT - Kuwait
- KGZ - Kyrgyzstan
- LAO - Lao People's Democratic Republic
- LBN - Lebanon

- LSO - Lesotho
- LVA - Latvia
- LBR - Liberia
- LBY - Libya
- LIE - Liechtenstein
- LTU - Lithuania
- LUX - Luxembourg
- MAC - Macao
- MDG - Madagascar
- MWI - Malawi
- MYS - Malaysia
- MDV - Maldives
- MLI - Mali
- MLT - Malta
- MTQ - Martinique
- MRT - Mauritania
- MUS - Mauritius
- MEX - Mexico
- MCO - Monaco
- MNG - Mongolia
- MDA - Moldova (the Republic of)
- MNE - Montenegro
- MSR - Montserrat
- MAR - Morocco
- MOZ - Mozambique
- OMN - Oman
- NAM - Namibia
- NRU - Nauru
- NPL - Nepal
- NLD - Netherlands (Kingdom of the)
- CUW - Curaçao
- ABW - Aruba
- SXM - Sint Maarten (Dutch part)
- BES - Bonaire, Sint Eustatius and Saba
- NCL - New Caledonia
- VUT - Vanuatu
- NZL - New Zealand
- NIC - Nicaragua
- NER - Niger
- NGA - Nigeria
- NIU - Niue
- NFK - Norfolk Island
- NOR - Norway
- MNP - Northern Mariana Islands
- UMI - United States Minor Outlying Islands
- FSM - Micronesia (Federated States of)
- MHL - Marshall Islands
- PLW - Palau
- PAK - Pakistan
- PAN - Panama
- PNG - Papua New Guinea
- PRY - Paraguay
- PER - Peru
- PHL - Philippines
- PCN - Pitcairn
- POL - Poland
- PRT - Portugal
- GNB - Guinea-Bissau
- TLS - Timor-Leste
- PRI - Puerto Rico
- QAT - Qatar
- REU - Réunion
- ROU - Romania
- RUS - Russian Federation
- RWA - Rwanda
- BLM - Saint Barthélemy
- SHN - Saint Helena, Ascension and Tristan da Cunha
- KNA - Saint Kitts and Nevis
- AIA - Anguilla
- LCA - Saint Lucia
- MAF - Saint Martin (French part)
- SPM - Saint Pierre and Miquelon
- VCT - Saint Vincent and the Grenadines
- SMR - San Marino
- STP - Sao Tome and Principe
- SAU - Saudi Arabia
- SEN - Senegal
- SRB - Serbia
- SYC - Seychelles
- SLE - Sierra Leone
- SGP - Singapore
- SVK - Slovakia
- VNM - Viet Nam
- SVN - Slovenia
- SOM - Somalia
- ZAF - South Africa
- ZWE - Zimbabwe
- ESP - Spain

- SSD - South Sudan
- SDN - Sudan
- ESH - Western Sahara
- SUR - Suriname
- SJM - Svalbard and Jan Mayen
- SWZ - Eswatini
- SWE - Sweden
- CHE - Switzerland
- SYR - Syrian Arab Republic
- TJK - Tajikistan
- THA - Thailand
- TGO - Togo
- TKL - Tokelau
- TON - Tonga
- TTO - Trinidad and Tobago
- ARE - United Arab Emirates
- TUN - Tunisia
- TUR - Turkey
- TKM - Turkmenistan
- TCA - Turks and Caicos Islands
- TUV - Tuvalu
- UGA - Uganda
- UKR - Ukraine
- MKD - North Macedonia
- EGY - Egypt
- GBR - United Kingdom of Great Britain and Northern Ireland
- GGY - Guernsey
- JEY - Jersey
- IMN - Isle of Man
- TZA - Tanzania, the United Republic of
- USA - United States of America
- VIR - Virgin Islands (U.S.)
- BFA - Burkina Faso
- URY - Uruguay
- UZB - Uzbekistan
- VEN - Venezuela (Bolivarian Republic of)
- WLF - Wallis and Futuna
- WSM - Samoa
- YEM - Yemen
- ZMB - Zambia

5.15. CouponTypeEnum

A bond's coupon type.

namespace

pl.gpw.idds.messages

Symbols:

- NOTAPPLICABLE
- ZERO
- FIXED
- FLOATING
- INDEXED

5.16. CurrencyEnum

Currency - ISO 4217 (2022/04/01) code (e.g. PLN).

namespace

pl.gpw.idds.messages

Symbols:

- ALL - Lek
- DZD - Algerian Dinar
- ARS - Argentine Peso
- AUD - Australian Dollar
- BSD - Bahamian Dollar
- BHD - Bahraini Dinar
- BDT - Taka
- AMD - Armenian Dram
- BBD - Barbados Dollar
- BMD - Bermudian Dollar
- BTN - Ngultrum
- BOB - Boliviano
- BWP - Pula
- BZD - Belize Dollar
- SBD - Solomon Islands Dollar
- BND - Brunei Dollar
- MMK - Kyat
- BIF - Burundi Franc
- KHR - Riel
- CAD - Canadian Dollar
- CVE - Cabo Verde Escudo
- KYD - Cayman Islands Dollar
- LKR - Sri Lanka Rupee
- CLP - Chilean Peso
- CNY - Yuan Renminbi
- COP - Colombian Peso
- KMF - Comorian Franc
- CRC - Costa Rican Colon
- HRK - Kuna
- CUP - Cuban Peso
- CZK - Czech Koruna
- DKK - Danish Krone
- DOP - Dominican Peso
- SVC - El Salvador Colon
- ETB - Ethiopian Birr
- ERN - Nakfa
- FKP - Falkland Islands Pound
- FJD - Fiji Dollar
- DJF - Djibouti Franc
- GMD - Dalasi
- GIP - Gibraltar Pound
- GTQ - Quetzal
- GNF - Guinean Franc
- GYD - Guyana Dollar
- HTG - Gourde
- HNL - Lempira
- HKD - Hong Kong Dollar
- HUF - Forint
- ISK - Iceland Krona
- INR - Indian Rupee
- IDR - Rupiah
- IRR - Iranian Rial
- IQD - Iraqi Dinar
- ILS - New Israeli Sheqel
- JMD - Jamaican Dollar
- JPY - Yen
- KZT - Tenge
- JOD - Jordanian Dinar
- KES - Kenyan Shilling
- KPW - North Korean Won
- KRW - Won
- KWD - Kuwaiti Dinar
- KGS - Som
- LAK - Lao Kip
- LBP - Lebanese Pound
- LSL - Loti
- LRD - Liberian Dollar
- LYD - Libyan Dinar
- MOP - Pataca
- MWK - Malawi Kwacha
- MYR - Malaysian Ringgit
- MVR - Rufiyaa
- MUR - Mauritius Rupee
- MXN - Mexican Peso
- MNT - Tugrik
- MDL - Moldovan Leu
- MAD - Moroccan Dirham
- OMR - Rial Omani
- NAD - Namibia Dollar
- NPR - Nepalese Rupee
- ANG - Netherlands Antillean Guilder
- AWG - Aruban Florin
- VUV - Vatu
- NZD - New Zealand Dollar
- NIO - Cordoba Oro
- NGN - Naira
- NOK - Norwegian Krone
- PKR - Pakistan Rupee
- PAB - Balboa
- PGK - Kina
- PYG - Guarani
- PEN - Sol
- PHP - Philippine Peso
- QAR - Qatari Rial

- RUB - Russian Ruble
- RWF - Rwanda Franc
- SHP - Saint Helena Pound
- SAR - Saudi Riyal
- SCR - Seychelles Rupee
- SGD - Singapore Dollar
- VND - Dong
- SOS - Somali Shilling
- ZAR - Rand
- SSP - South Sudanese Pound
- SZL - Lilangeni
- SEK - Swedish Krona
- CHF - Swiss Franc
- SYP - Syrian Pound
- THB - Baht
- TOP - Pa'anga
- TTD - Trinidad and Tobago Dollar
- AED - UAE Dirham
- TND - Tunisian Dinar
- UGX - Uganda Shilling
- MKD - Denar
- EGP - Egyptian Pound
- GBP - Pound Sterling
- TZS - Tanzanian Shilling
- USD - US Dollar
- UYU - Peso Uruguayo
- UZS - Uzbekistan Sum
- WST - Tala
- YER - Yemeni Rial
- TWD - New Taiwan Dollar
- SLE - Leone
- VED - Bolívar Soberano
- UYW - Unidad Previsional
- VES - Bolívar Soberano
- MRU - Ouguiya
- STN - Dobra
- CUC - Peso Convertible
- ZWL - Zimbabwe Dollar
- BYN - Belarusian Ruble
- TMT - Turkmenistan New Manat
- GHS - Ghana Cedi
- SDG - Sudanese Pound
- UYI - Uruguay Peso en Unidades Indexadas
- RSD - Serbian Dinar
- MZN - Mozambique Metical
- AZN - Azerbaijan Manat
- RON - Romanian Leu
- CHE - WIR Euro
- CHW - WIR Franc
- TRY - Turkish Lira
- XAF - CFA Franc BEAC
- XCD - East Caribbean Dollar
- XOF - CFA Franc BCEAO
- XPF - CFP Franc
- XBA - Bond Markets Unit European Composite Unit (EURCO)
- XBB - Bond Markets Unit European Monetary Unit (E.M.U.-6)
- XBC - Bond Markets Unit European Unit of Account 9 (E.U.A.-9)
- XBD - Bond Markets Unit European Unit of Account 17 (E.U.A.-17)
- XAU - Gold
- XDR - SDR (Special Drawing Right)
- XAG - Silver
- XPT - Platinum
- XTS - Codes specifically reserved for testing purposes
- XPD - Palladium
- XUA - ADB Unit of Account
- ZMW - Zambian Kwacha
- SRD - Surinam Dollar
- MGA - Malagasy Ariary
- COU - Unidad de Valor Real
- AFN - Afghani
- TJS - Somoni
- AOA - Kwanza
- BGN - Bulgarian Lev
- CDF - Congolese Franc
- BAM - Convertible Mark
- EUR - Euro
- MXV - Mexican Unidad de Inversion (UDI)
- UAH - Hryvnia
- GEL - Lari
- BOV - Mvdol
- PLN - Zloty
- BRL - Brazilian Real
- CLF - Unidades de fomento
- XSU - Sucre
- USN - US Dollar (Next day)
- XXX - The codes assigned for transactions where no currency is involved

5.17. ExerciseTypeEnum

Dictionary with option exercise styles.

namespace

pl.gpw.idds.messages

Symbols:

- AMER
- EURO
- NA

5.18. ExpressionTypeEnum

Expression type (percentage or absolute value).

namespace

pl.gpw.idds.messages

Symbols:

- PERCENTAGE
- ABSOLUTEVALUE

5.19. ExternalUnderlyingMsg

The message contains a list of underlying assets not traded in GPW WATS. It concerns underlying assets for derivatives and structured products.

namespace

pl.gpw.idds.messages

Type	Field	Description
long	externalUnderlyingId	External underlying ID.
null | HeaderMsg	header	Message header.
null | string	mic	Market Identifier Code.
null | CurrencyEnum	nominalCurrency	Nominal currency.
null | string	productCode	Product code.
null | string	productIdentification	Product identification.
null | ProductIdentificationTypeEnum	productIdentificationType	Product identification type.
null | string	productName	Product name.
null | CurrencyEnum	tradingCurrency	Trading currency.

5.20. HeaderMsg

Market Data message header.

namespace

pl.gpw.idds.messages

Type	Field	Description
int	sessionId	ID of the session.
null | string	sourceTimestamp	Timestamp added by the service which sent the message.
int	streamId	ID of the md stream.

5.21. IndexLevelCodeEnum

Enumeration of index levels.

namespace

pl.gpw.idds.messages

Symbols:

- PREVIOUSCLOSINGVALUE
- THEORETICALVALUEBEFOREOPENING
- VALUEBEFOREOPENING
- OPENINGVALUE
- CURRENTVALUE
- PRECLOSINGVALUE
- CLOSINGVALUE
- VALUEWITHOUTOPENING

5.22. IndexParamsMsg

The metadata message for the given index.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | string	correctionCoefficient	Index adjustment coefficient K(t).
null | CurrencyEnum	currency	Currency (e.g., USD).
long	dateValidity	Date of validity of index

Type	Field	Description
int	daysSinceLastPublication	Number of calendar days between the current session and the previous session day.
null | HeaderMsg	header	Message header.
null | string	indexBaseCapitalisation	Index base capitalization.
long	indexBaseDate	Index base date.
null | string	indexBaseValue	Index base value.
null | IndexPublicationScheduleEnum	indexPublicationSchedule	Mode of index dissemination.
null | IndexTypeEnum	indexType	Index product classification.
null | IndexUnderlyingsMsg	indexUnderlyings	List of underlying instruments for index.
long	instrumentId	ID of financial instrument.
int	numOfComponents	Total number of instruments in the portfolio.
int	numberOfDividends	Number of dividends included in the index calculation.
int	publicationOrder	Index publication presentation order.

5.23. IndexPortfolioEntryMsg

The message contains information about a product providing the index portfolio. The entire index portfolio is sent as successive IndexPortfolioEntry messages.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | CurrencyEnum	currency	Currency (e.g. USD).
null | HeaderMsg	header	Message header.
long	id	The identifier of the entry within the given index.

Type	Field	Description
long	instrumentId	ID of the instrument.
null | string	instrumentPacket	Instrument packet in index portfolio / of information product. Number of units (usually stocks/shares) of a given instrument in the index portfolio or in the information product.
null | string	mic	Market structure's Market Identifier Code (MIC) as specified in ISO 10383.
null | PublicProductIdentificationMsg	publicProductIdentification	Product identification type and code.
boolean	suspended	Is instrument suspended.

5.24. IndexPublicationScheduleEnum

Mode of index dissemination.

namespace

pl.gpw.idds.messages

Symbols:

- CONTINUOUS
- FIXING
- CLOSING

5.25. IndexSummaryMsg

The index summary message provides a summary of the data calculated in a stock index for a given day.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | string	closingCapitalisationPortfolio	Capitalization of the portfolio for the closing index expressed in the currency of the index, on basis of which the closing index is calculated.
null | string	closingIndexValue	Closing index value.
null | HeaderMsg	header	Message header.
null | string	indIndexOpeningPortfolio	Indicator of the index opening portfolio W(t). Percentage share of instruments with at least one trade during the session.
long	instrumentId	ID of the instrument.
null | string	openingIndexValue	Opening index value.
null | string	pctChangeIndexValPrevSession	Percentage change of the index value in relation to the value of the closing index from the previous session.
null | string	pctChangeIndexValPrevYear	Percentage change of the index value in relation to its value at the end of the previous year.
null | string	sessionAvg	Average value of the day.
null | string	sessionHigh	Highest value of the day.
null | string	sessionLow	Lowest value of the day.

5.26. IndexTypeEnum

Type of index.

namespace

pl.gpw.idds.messages

Symbols:

- W
- Z
- V
- M
- S
- L

5.27. IndexUnderlyingsMsg

Array of IndexUnderlying with their count.

namespace

pl.gpw.idds.messages

fields

Type	Field	Description
int	count	How many elements does IndexUnderlyings contain.
null | array<IndexUnderlyingMsg>	items	IndexUnderlying Array.

5.28. IndexationTableEntryMsg

Message describes an indexation table entry.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | HeaderMsg	header	Message header.
long	indexationTableEntryDate	Indexation table entry date.
null | string	indexationTableEntryValue	Indexation table entry value.
long	productId	Product ID.

5.29. InstrumentMsg

Definition of a financial instrument.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | string	accruedInterestValue	Accrued interest value of the instrument.
null | CouponTypeEnum	bondCouponType	Coupon type for a bond.
long	calendarId	ID of trading calendar for the financial instrument.
null | string	cfi	CFI (Classification of Financial Instrument) code.
long	collarGroupId	Collar group ID.
null | CurrencyEnum	currency	Trading currency (e.g. USD).
null | string	description	Financial instrument code.
null | ExerciseTypeEnum	exerciseType	Identifier of exercise style.
long	expiryDate	Expiration date.
long	externalUnderlyingId	External underlying ID.
long	firstTradingDate	First trading day of the financial instrument.
null | string	fisn	Product FISN (Financial Instrument Short Name) code.
null | HeaderMsg	header	Message header.
null | string	icebergMinValue	Minimum iceberg order value.
long	initialPhaseId	Id of starting phase for the instrument.
long	instrumentId	ID of financial instrument.
null | LeverageFlagEnum	isLeverage	Identifier of leverage instruments.

Type	Field	Description
null | string	issueSize	Size of the issue (depends on the issue size type).
null | string	issuer	Name of the issuer.
null | CountryEnum	issuerRegCountry	Identifier of the country of the registration.
null | string	kid	KID.
long	kidIssueDate	KID issue date.
long	lastTradingDate	Last trading day of the financial instrument.
boolean	liquidity	Liquidity flag, true - liquid, false - illiquid.
long	lotSize	Lot size for the instrument.
null | MarketModelTypeEnum	marketModelType	Market Model.
long	marketStructureId	ID of the financial instrument's market segment.
null | string	mic	Market structure's Market Identifier Code (MIC) as specified in ISO 10383.
null | string	multiplier	Product value multiplier.
null | CurrencyEnum	nominalCurrency	Identifier of the nominal currency (ISO-4217).
null | string	nominalValue	Nominal value of the financial instrument.
null | NominalValueTypeEnum	nominalValueType	Type of the product's nominal value (no nominal, constant or unknown).
null | OptionTypeEnum	optionType	Identifier of option type.
null | string	preTradeCheckMaxPrice	Maximum order price for pre-trade check.
null | string	preTradeCheckMaxQuantity	Maximum volume for pre-trade check.
null | string	preTradeCheckMaxValue	Maximum value for pre-trade check.
null | string	preTradeCheckMinPrice	Minimum order price for pre-trade check.
null | string	preTradeCheckMinQuantity	Minimum volume for pre-trade check.
null | string	preTradeCheckMinValue	Minimum value for pre-trade check.
null | PriceExpressionTypeEnum	priceExpressionType	Price expression type for the financial instrument.

Type	Field	Description
null | string	productCode	Unique code of the product.
long	productId	Reference to financial product definition.
null | string	productIdentification	Product identification, e.g. ISIN number.
null | ProductIdentificationTypeEnum	productIdentificationType	Type of product identification.
null | string	productName	Name of the product.
null | ProductSubtypeEnum	productSubtype	Subtype of the product.
null | ProductTypeEnum	productType	Type of the product.
long	referenceInstrumentId	Identifier of reference instrument.
null | string	referencePrice	Reference price.
long	settlementCalendarId	Settlement calendar ID.
null | SettlementTypeEnum	settlementType	Identifier of settlement type.
null | InstrumentStatusEnum	status	Instrument status.
null | string	strikePrice	Product strike price.
null | CurrencyEnum	strikePriceCurrency	Strike Price Currency.
null | string	thresholdMax	upper threshold for leveraged instruments
null | string	thresholdMin	lower threshold for leveraged instruments
long	tickTableId	ID of the tick table used for the financial instrument.
long	tradingScheduleId	Trading schedule ID.
long	underlyingInstrumentId	Identifier of the underlying instrument.
null | UsIndicatorEnum	usIndicator	Identifier of the US indicator.
int	valueAtRisk	Value at risk.
int	versionNumber	Version of the derivative. Version is incremented when corporate event adjusting underlying closing price occurs.

5.30. InstrumentStatusChangeMsg

Start of a new Trading Phase.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | HeaderMsg	header	Message header.
long	instrumentId	ID of financial instrument.
null | InstrumentStatusEnum	status	Financial instrument status.
boolean	stressedMarket	Stressed market conditions are called for when the instrument experiences high and short-term intraday volatility.
long	tradingPhaseId	Trading phase ID.
null | TradingPhaseTypeEnum	tradingPhaseType	Type of matching algorithm.

5.31. InstrumentStatusEnum

Financial instrument status.

namespace

pl.gpw.idds.messages

Symbols:

- ACTIVE
- INACTIVE
- MARKETOPERATIONSSUSPENSION
- OUTSIDECOLLARSSTATIC

- OUTSIDECOLLARSDYNAMIC
- REGULATORYSUSPENSION
- HYBRIDNOQUOTES
- HYBRIDKNOCKOUT
- HYBRIDKNOCKOUTBYISSUER

5.32. InstrumentSummaryMsg

This message provides brief instrument summary.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | string	adjustedClosingPrice	Adjusted Closing Price (ACP).
null | AdjustedClosingPriceReasonEnum	adjustedClosingPriceReason	Adjusted Closing Price Reason.
null | string	closingPrice	Closing Price (CP).
null | ClosingPriceTypeEnum	closingPriceType	Closing Price Type.
null | HeaderMsg	header	Message header.
long	instrumentId	Identifier of the CLOB instrument.
boolean	isCorrection	Previous message correction flag.
null | string	lastTradedPrice	Last Traded Price (LTP).
null | string	maxPrice	Highest price of the instrument on the current trading day.
null | string	minPrice	Lowest price of the instrument on the current trading day.
null | string	noTrades	Total number of transactions on the current trading day.
null | string	openingPrice	The price of the first trade on the current trading day.

Type	Field	Description
null | string	pctChange	Percentage change.
null | string	totalValue	Total transaction value.
null | string	totalVolume	Total transaction volume.
null | string	vwap	Volume-weighted average price for the market model in which there is an instrument.

5.33. LeverageFlagEnum

Identifier of leverage instruments.

namespace

pl.gpw.idds.messages

Symbols:

- NOTAPPLICABLE
- YES
- NO

5.34. MarketModelTypeEnum

Market Model.

namespace

pl.gpw.idds.messages

Symbols:

- NOTAPPLICABLE

- CLOB
- BLOCK
- HYBRID
- CROSS
- IPO
- TENDEROFFER
- REDISTRIBUTION

5.35. MarketStructureMsg

Messages defines the Market structure.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | HeaderMsg	header	Message header.
long	id	ID of the market structure.
null | MarketModelTypeEnum	marketModelType	Market model type.
null | string	mic	Market structure's Market Identifier Code (MIC) as specified in ISO 10383.
null | string	name	Market structure name assigned by market operator.
long	parentId	ID of the market structure's parent market structure if the market structure is a sub-structure. Set to '0' (zero) if no parent market structure.

5.36. MmtAgencyCrossTradeIndicatorEnum

MMT Agency Cross Trade Indicator.

namespace

pl.gpw.idds.messages

Symbols:

- AGENCYCROSSTRADE
- NOAGENCYCROSSTRADE

5.37. MMTALGORITHMICINDICATORENUM

MMT Algorithmic Indicator.

namespace

pl.gpw.idds.messages

Symbols:

- ALGORITHMICTRADE
- NOALGORITHMICTRADE

5.38. MMTBENCHMARKREFERENCEPRICEINDICATORENUM

MMT Benchmark / Reference Price Indicator

namespace

pl.gpw.idds.messages

Symbols:

- BENCHMARKTRADE
- REFERENCEPRICETRADE
- NOBENCHMARKORREFERENCEPRICETRADE

5.39. MmtMarketMechanismEnum

MMT Market Mechanism.

namespace

pl.gpw.idds.messages

Symbols:

- CENTRALLIMITORDERBOOK
- QUOTEDRIVENMARKET
- DARKORDERBOOK
- OFFBOOK
- PERIODICAUCTION
- REQUESTFORQUOTES
- OTHER

5.40. MmtModificationIndicatorEnum

MMT Modification Indicator.

namespace

pl.gpw.idds.messages

Symbols:

- TRADECANCELLATION
- TRADEAMENDMENT
- NEWTRADE

5.41. MmtNegotiationIndicatorEnum

MMT Negotiation Indicator.

namespace

pl.gpw.idds.messages

Symbols:

- NEGOTIATEDTRADE
- NEGOTIATEDTRADELIQUIDFINANCIALINSTRUMENTS
- NEGOTIATEDTRADEILLIQUIDFINANCIALINSTRUMENTS
- NEGOTIATEDTRADEOTHER
- NONEGOTIATEDTRADE
- PRETRADETRANSPARENCYWAIVERILLIQUIDINSTRUMENT
- PRETRADETRANSPARENCYWAIVERSTANDARDMARKETSIZE
- PRETRADETRANSPARENCYWAIVERSILQDANDSIZE

5.42. MmtOffBookAutomatedIndicatorEnum

MMT Off Book Automated Indicator.

namespace

pl.gpw.idds.messages

Symbols:

- UNSPECIFIEDORNOTAPPLY
- OFFBOOKNONAUTOMATED
- OFFBOOKAUTOMATED

5.43. MmtOrdinaryTradeIndicatorEnum

MMT Ordinary Trade Indicator.

namespace

pl.gpw.idds.messages

Symbols:

- PLAINVANILLATRADE
- NONPRICEFORMINGTRADE
- TRADENOTCONTRIBUTINGTOPRICEDISCOVERY
- PRICEPENDING

5.44. MmtPostTradeDeferralReasonEnum

MMT Post-Trade Deferral Reason.

namespace

pl.gpw.idds.messages

Symbols:

- IMMEDIATEPUBLICATION
- NONIMMEDIATEPUBLICATION
- NONIMMEDIATEPUBLICATIONLARGEINSCALE
- NONIMMEDIATEPUBLICATIONILLIQUIDINSTRUMENT
- NONIMMEDIATEPUBLICATIONSIZESPECIFIC
- NONIMMEDIATEPUBLICATIONILQDANDSIZE
- NONIMMEDIATEPUBLICATIONILQDANDLRGS

5.45. MmtPostTradeDeferralTypeEnum

MMT Post-Trade Deferral Type

namespace

pl.gpw.idds.messages

Symbols:

- LIMITEDDETAILSTRADE
- DAILYAGGREGATEDTRADE
- VOLUMEOMISSIONTRADE
- FOURWEEKSAGGREGATIONTRADE
- INDEFINITEAGGREGATIONTRADE
- VOLUMEOMISSIONTRADEAGGREGATED
- NOTAPPLICABLE

5.46. MmtSpecialDividendIndicatorEnum

MMT Special Dividend Indicator.

namespace

pl.gpw.idds.messages

Symbols:

- SPECIALDIVIDENDTRADE
- NOSPECIALDIVIDENDTRADE

5.47. MmtTradingModeEnum

MMT Trading Mode.

namespace

pl.gpw.idds.messages

Symbols:

- UNDEFINEDAUCTION
- SCHEDULEDOPENINGAUCTION
- SCHEDULEDCLOSINGAUCTION
- SCHEDULEDINTRADAYAUCTION
- UNSCHEDULEDAUCTION
- CONTINUOUSTRADING
- ATMARKETCLOSETRADING
- OUTOFMAINSESSIONTRADING
- TRADEREPORTINGONEXCHANGE
- TRADEREPORTINGOFFEXCHANGE
- TRADEREPORTINGSYSTEMATICINTERNALISER

5.48. MmtTransactionCategoryEnum

MMT Transaction Category.

namespace

pl.gpw.idds.messages

Symbols:

- DARKTRADE

- TRADEPRICEIMPROVEMENT
- PACKAGETRADE
- EXCHANGEFORPHYSICALSTRADE
- NONE

5.49. NewsMsg

News message.

namespace

pl.gpw.idds.messages

Type	Field	Description
int	entryNumber	News entry number.
null | HeaderMsg	header	Message header.
long	marketStructureId	ID of the instrument's market structure.
long	newsId	News id - The news id serves as a unique reference for tracking purposes within GPW WATS system.
null | string	text	News text.
null | string	title	News title, unique per message.
int	total	Total number of news entries.

5.50. NominalValueTypeEnum

Type of the product's nominal value (no nominal, constant or unknown).

namespace

pl.gpw.idds.messages

Symbols:

- NOTAPPLICABLE
- CONSTANT

5.51. OptionTypeEnum

Type of option.

namespace

pl.gpw.idds.messages

Symbols:

- NOTAPPLICABLE
- CALL
- PUT

5.52. OrderAddMsg

New (limit) order added to order book.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | HeaderMsg	header	Message header.
long	instrumentId	ID of financial instrument.
boolean	mmQuote	Market maker quote flag.

Type	Field	Description
null | string	price	Order (limit) price.
null | string	publicOrderId	Order identifier (ID).
null | string	quantity	Order quantity.
null | OrderSideEnum	side	Order side (buy or sell).

5.53. OrderBookEventMsg

Order book event for given instrument.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | OrderBookEventTypeEnum	eventType	Type/Kind of book event
null | HeaderMsg	header	Message header.
long	instrumentId	ID of the instrument.

5.54. OrderBookEventTypeEnum

Book event for given instrument.

namespace

pl.gpw.idds.messages

Symbols:

- CLEAR

- RESENDSTART
- RESENDEND

5.55. OrderCollarsMsg

New order price collars.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | CollarTypeEnum	collarType	Collars type.
null | HeaderMsg	header	Message header.
long	instrumentId	ID of financial instrument.
null | string	lowerAsk	Value of the lower ask Price collar.
null | string	lowerBid	Value of the lower bid Price collar.
null | string	price	The reference price.
null | string	upperAsk	Value of the upper ask Price collar.
null | string	upperBid	Value of the upper bid Price collar.

5.56. OrderDeleteMsg

Order deleted.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | HeaderMsg	header	Message header.
long	instrumentId	ID of financial instrument.
null | string	publicOrderId	Order identifier (ID).

5.57. OrderExecuteMsg

Execution report.

namespace

pl.gpw.idds.messages

Type	Field	Description
long	executionId	ID of the underlying trade (equal to TradeID in Trade).
null | string	executionPrice	Price at which the order was executed.
null | string	executionQuantity	The order's executed quantity.
null | HeaderMsg	header	Message header.
long	instrumentId	ID of financial instrument.
null | string	publicOrderId	Order identifier (ID).
null | string	quantity	Remaining un-executed order quantity.

5.58. OrderModifyMsg

Order modified.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | HeaderMsg	header	Message header.
long	instrumentId	ID of financial instrument.
null | string	price	New order price.
null | PriorityFlagEnum	priorityFlag	Priority loss flag.
null | string	publicOrderId	Order identifier (ID).
null | string	quantity	New order quantity.

5.59. OrderSideEnum

This message indicates order side (buy or sell).

namespace

pl.gpw.idds.messages

Symbols:

- BUY
- SELL

5.60. PosTypeEnum

Identifies type of quantity returned.

namespace

pl.gpw.idds.messages

Symbols:

- SOD
- ITD
- FIN

5.61. PositionReportMsg

Report of open positions.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | HeaderMsg	header	Message Header.
long	openPositions	Number of open positions.
null | PosTypeEnum	posType	Type of quantity returned.
null | PublicProductIdentificationMsg	publicProductIdentification	Product identification, for example its ISIN number.
long	tradeID	Trade ID.

5.62. PriceExpressionTypeEnum

Price expression type for the financial instrument

namespace

pl.gpw.idds.messages

Symbols:

- NOTAPPLICABLE
- PRICE
- PERCENTAGE

5.63. PriceLevelMsg

Data type for storing snapshot price level.

namespace

pl.gpw.idds.messages

Type	Field	Description
int	orderCount	Number of open orders at a given price level.
null | string	price	Price level in currency units.
null | string	quantity	Quantity of securities available at a given price level.

5.64. PriceLevelSnapshotMsg

BBO price levels and volumes.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | array<PriceLevelMsg>	buy	Price levels for buy side.
null | HeaderMsg	header	Message header.

Type	Field	Description
long	instrumentId	ID of financial instrument.
int	maxDepth	The number of BBO levels contained in the message.
int	mmBuyQuoteLevel	Id of an level on which mm quote rests (0 means no mm).
int	mmSellQuoteLevel	Id of an level on which mm quote rests (0 means no mm).
null | array<PriceLevelMsg>	sell	Price levels for sell side.

5.65. PriceUpdateMsg

Message indicating a price or YTM update.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | HeaderMsg	header	Message header.
long	instrumentId	Instrument to which the price update refers.
null | PriceUpdateTypeEnum	priceUpdateType	Indicates price update message variant.
null | PriceYtmPresenceEnum	priceYtmPresence	Indicates the filling of fields: value, valueBid, valueAsk.
null | string	value	Indicates the updated price or YTM.
null | string	valueAsk	Indicates the updated ask price or ask YTM.
null | string	valueBid	Indicates the updated bid price or bid YTM.

5.66. PriceUpdateTypeEnum

Price update message variant.

namespace

pl.gpw.idds.messages

Symbols:

- REFERENCEPRICE
- REFERENCEINDEXPRICE
- REFERENCEFIXINGINDEXPRICE
- MIDPRICE
- FIXINGPRICE
- FIXINGYTM

5.67. PriorityFlagEnum

Priority loss flag.

namespace

pl.gpw.idds.messages

Symbols:

- LOST
- RETAINED

5.68. ProductIdentificationTypeEnum

Type of product identification (for example ISIN or SEDOL).

namespace

pl.gpw.idds.messages

Symbols:

- ISIN

5.69. ProductSubtypeEnum

Product Subtype.

namespace

pl.gpw.idds.messages

Symbols:

- SHARE
- ALLOTMENTRIGHT
- SUBSCRIPTIONRIGHT
- TENDEROFFER
- ISSUERIGHT
- SUBSCRIPTIONWARRANT
- BANKSECURITIES
- BOND
- TREASURYBOND
- AGENCYBOND
- MUNICIPALBOND
- CORPORATEBANKBOND
- CORPORATEFIRMBOND
- CONVERTIBLEBOND
- MORTGAGEBOND
- MORTGAGEBACKEDBOND
- PUBLICMORTGAGEBOND
- BILL

- TREASURYBILL
- COMMERCIALBILL
- EXCHANGETRADEDFUND
- EXCHANGETRADEDNOTE
- EXCHANGETRADEDCOMMODITY
- INVESTMENTCERTIFICATE
- INDEXFUTURES
- STOCKFUTURES
- CURRENCYFUTURES
- BONDFUTURES
- INTERESTRATEFUTURES
- INDEXOPTIONS
- STOCKOPTIONS
- OPTIONWARRANTS
- FACTORCERTIFICATES
- TURBOCERTIFICATES
- CAPITALPROTECTIONCERTIFICATES
- BONUSCERTIFICATES
- REVERSECONVERTIBLECERTIFICATES
- EXPRESSCERTIFICATES
- DISCOUNTCERTIFICATES
- INDEXTRACKERCERTIFICATES
- OTHERINVESTMENTCERTIFICATES
- STRUCTUREDNOTES
- REFERENCERATE
- INTERESTRATE
- EXCHANGERATE
- PRICEINDEX
- TOTALRETURNINDEX
- SECTORPRICEINDEX

- SECTORTOTALRETURNINDEX
- DIVIDENDINDEX
- STRATEGYPRICEINDEX
- STRATEGYTOTALRETURNINDEX
- COMMODITYINDEX
- BONDTOTALRETURNINDEX
- SUPRANATIONALBOND
- WARRANTWITHKNOCKOUT

5.70. ProductSummaryMsg

Session day product summary.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | string	accumulatedInterest	
null | SingleInstrumentSummaryMsg	blockInstrument	Provides brief BLOCK instrument summary.
null | SingleInstrumentSummaryMsg	clobInstrument	Provides brief CLOB instrument summary.
null | SingleInstrumentSummaryMsg	crossInstrument	Provides brief CROSS instrument summary.
null | CurrencyEnum	currency	Price currency (e.g. USD).
null | string	delta	Value of Delta indicator from the current session.
boolean	dividend	The positive field value (true) informs that the instruments are traded the first time after determining the right to dividend. A negative value has the opposite meaning.

Type	Field	Description
null | string	dividendRate	Dividend rate for the company is given on the basis of dividends paid by companies being the base instrument for futures and options.
null | string	gamma	Value of Gamma indicator from the current session.
null | HeaderMsg	header	Message header.
null | SingleInstrumentSummaryMsg	hybridInstrument	Provides brief HYBRID instrument summary.
null | string	impliedVolatility	Implied volatility.
null | string	interestRate	Interest rate is determined on the basis of WIBOR/WIBID/WIRON rates for each expiration date of options and futures.
boolean	interimDividendRight	The positive field value (true) informs that the instruments are traded the first time after determining the interim dividend right. A negative value has the opposite meaning.
boolean	liquiditySupportPge	The field informs if the company entered to Liquidity Support Programme. True - participation in the liquidity Programme, false - no participation in the liquidity Programme.
boolean	lowerLiquidity	The positive field value (true) informs if the company was qualified to Lower Liquidity Space. A negative value has the opposite meaning.
null | ChangeIndicatorEnum	markerPriceChange	The field contains the market of the percentage change of the instrument closing price from the current session in relation to the reference price.
null | MarketEnum	market	Defines the market the instrument belongs to. The field assumes were described in the GPW WATS Market Data documentation.
null | string	mic	Market structure's Market Identifier Code (MIC) as specified in ISO 10383.
null | string	multiplier	Instrument multiplier.
null | string	optionsStrikePrice	Option product strike price.
long	productId	ID of the product.
null | string	productIdentification	Product identification, e.g. ISIN number.
null | ProductIdentificationTypeEnum	productIdentificationType	Type of product identification.
null | QuotationSystemEnum	quotationSystem	The field informing about the system of listing the instrument.

Type	Field	Description
null | string	rho	Value of Rho indicator from the current session.
int	sector	Defines the sector of the economy that the company belongs to. Possible values for shares, the field assumes were described in the WATS Market Data documentation.
long	sessionDate	Stock Exchange session date.
boolean	split	The positive field value (true) informs that the instruments are traded the first time after the change of the nominal value of shares. A negative value has the opposite meaning.
null | InstrumentStatusEnum	status	Financial instrument status.
boolean	subscriptionRight	The positive field value (true) informs that the instruments are traded the first time after determining the subscription right. A negative value has the opposite meaning.
null | string	theta	Value of Theta indicator from the current session.
null | string	tradingValueCurrency	The field comprises the trading value expressed in trading currency.
null | string	vega	Value of Vega indicator from the current session.
null | string	volatility	Volatility to be calculated is based on the implied volatility (provided in field ImpliedVolatility) according to algorithm worked out by the WSE, which is available on the website: www.opcje.gpw.pl.

5.71. ProductTypeEnum

namespace

pl.gpw.idds.messages

Symbols:

- EQUITY
- FIXEDINCOME
- DERIVATIVEFUTURES
- DERIVATIVEOPTIONS
- INDEX
- CURRENCY

- STRUCTUREDPRODUCT
- TRACKER

5.72. PublicProductIdentificationMsg

Product identification based on well-known identification types, such as ISIN.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | string	productIdentification	Product identification, for example its ISIN code.
null | ProductIdentificationTypeEnum	productIdentificationType	Type of product identification.

5.73. QuotationSystemEnum

Quotation system

namespace

pl.gpw.idds.messages

Symbols:

- NA
- SINGLEPRICESINGLEFIXING
- CONTINUOUSTRADING
- SINGLEPRICETWOFIXINGS

5.74. RealTimeIndexMsg

Message provides real-time index values for instruments.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | string	differenceCentralSpread	The point difference between midSpreadIndex and indexValue.
null | HeaderMsg	header	Message header.
null | string	indIndexOpeningPortfolio	Indicator of the index opening portfolio W(t). Percentage share of instruments with at least one trade during the session.
null | IndexLevelCodeEnum	indexLevelCode	Level of the index.
null | string	indexValue	The value of the last level for the index according to the definition provided in the indexLevelCode.
null | string	indexValueAsk	Value of the sell index based on the best sell offers of instruments.
null | string	indexValueBid	Value of the buy index based on the best sell offers of instruments.
long	instrumentId	ID of the instrument.
null | string	midSpreadIndex	Mean of indexValueBid and indexValueAsk.
int	numOfActiveInstruments	Number of instruments – participants of the index, for which the quotation was set during the session.
null | string	pctChangeIndexValPrevSession	Percentage change of the index value in relation to the value of the closing index from the previous session.
null | string	sessionHigh	Highest value of the day.
null | string	sessionLow	Lowest value of the day.
null | string	tradingValue	Value of trading in the instruments from the given index.

5.75. SettlementTypeEnum

This message indicates settlement type of the derivative.

namespace

pl.gpw.idds.messages

Symbols:

- NOTAPPLICABLE
- CASHSETTLEMENT
- PHYSICALDELIVERY

5.76. SingleInstrumentSummaryMsg

This message provides brief instrument summary.

namespace

pl.gpw.idds.messages

fields

Type	Field	Description
null | string	adjustedClosingPrice	Adjusted Closing Price (ACP).
null | AdjustedClosingPriceReasonEnum	adjustedClosingPriceReason	Reason for adjusting the Closing Price.
null | string	closingPrice	Closing Price (CP).
null | ClosingPriceTypeEnum	closingPriceType	Closing Price Type.
long	endTradingDate	End of trading date.

Type	Field	Description
long	instrumentId	Identifier of the instrument.
long	lastTradeDate	The date of execution of the last trade for the given instrument.
null | string	lastTradedPrice	Last Traded Price (LTP).
null | MarketModelTypeEnum	marketModelType	Market model type.
null | string	maxPrice	Highest price of the instrument on the current trading day.
null | string	minPrice	Lowest price of the instrument on the current trading day.
null | string	noTrades	Total number of transactions on the current trading day.
null | string	openingPrice	The price of the first trade on the current trading day.
null | string	pctChange	Percentage change from last session closing price.
null | string	settlementPrice	Settlement price.
null | string	settlementValue	Settlement value.
null | string	totalValue	Total transaction value.
null | string	totalVolume	Total transaction volume.
null | string	vwap	Volume-weighted average price for the market model in which there is an instrument.

5.77. TickTableEntryMsg

Tick size definition.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | HeaderMsg	header	Message header.

Type	Field	Description
null | string	lowerBound	Tick size lower bound.
null | string	tickSize	Size of the tick.
long	tickTableId	Tick table ID.

5.78. TradeCollarsMsg

New trade price collars.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | CollarTypeEnum	collarType	Collar type.
null | HeaderMsg	header	Message header.
long	instrumentId	ID of financial instrument.
null | string	lower	Value of the lower Price collar.
null | string	price	The reference price.
null | string	upper	Value of the upper Price collar.

5.79. TradeMsg

Enriched trade report.

namespace

pl.gpw.idds.messages

Type	Field	Description
null | HeaderMsg	header	Message header.
long	instrumentId	ID of financial instrument.
null | string	maxPrice	Daily max price for given session
null | string	mic	Identification of the venue where the transaction was executed.
null | string	minPrice	Daily min price for given session
null | MmtAgencyCrossTradeIndicatorEnum	mmtAgencyCrossTradeIndicator	MMT Agency Cross Trade Indicator
null | MmtAlgorithmicIndicatorEnum	mmtAlgorithmicIndicator	MMT Algorithmic Indicator
null | MmtBenchmarkReferencePriceIndicatorEnum	mmtBenchmarkReferencePriceIndicator	MMT Benchmark / Reference Price Indicator
null | MmtMarketMechanismEnum	mmtMarketMechanism	MMT Market Mechanism
null | MmtModificationIndicatorEnum	mmtModificationIndicator	MMT Modification Indicator
null | MmtNegotiationIndicatorEnum	mmtNegotitationIndicator	MMT Negotiation Indicator
null | MmtOffBookAutomatedIndicatorEnum	mmtOffBookAutomatedIndicator	MMT Off Book Automated Indicator
null | MmtOrdinaryTradeIndicatorEnum	mmtOrdinaryTradeIndicator	MMT Ordinary Trade Indicator
null | MmtPostTradeDeferralReasonEnum	mmtPostTradeDeferralReason	MMT Post-Trade Deferral Reason
null | MmtPostTradeDeferralTypeEnum	mmtPostTradeDeferralType	MMT Post-Trade Deferral Type
null | MmtSpecialDividendIndicatorEnum	mmtSpecialDividendIndicator	MMT Special Dividend Indicator
null | MmtTradingModeEnum	mmtTradingMode	MMT Trading Mode

Type	Field	Description
null | MmtTransactionCategoryEnum	mmtTransactionCategory	MMT Transaction Category
int	noTrades	Total number of all trades for a given session
null | CurrencyEnum	nominalCurrency	Currency in which the notional is denominated.
null | string	nominalValue	Nominal value.
null | string	openingPrice	Daily open price for given session. This is price taken from the first Trade message.
null | string	pctChange	Percentage change in price compared to the previous closing price. If previousClosingPrice is ZERO, it returns ZERO.
null | string	price	Trade price.
null | CurrencyEnum	priceCurrency	Currency in which the price is expressed (applicable if the price is expressed as monetary value).
null | PriceExpressionTypeEnum	priceNotation	Indication as to whether the price is expressed in monetary value, in percentage or in yield.
null | PublicProductIdentificationMsg	publicProductIdentification	Product identification type and code.
null | string	publicationTimestamp	Date and time when the transaction was published by a trading venue.
null | string	quantity	Trade quantity.
long	settlementDate	Settlement date.
null | string	settlementValue	Settlement value.
null | string	totalValue	Total value as a sum of all trades multiplied by their price and quantity for a given session
null | string	totalVolume	Total volume as a sum of all trades volume for a given session
long	tradeId	ID of the trade.
boolean	tradeToBeCleared	Code to identify whether the transaction will be cleared.
null | string	tradingTimestamp	Date and time when the transaction was executed.
null | string	vwap	Calculates the Volume Weighted Average Price (VWAP). VWAP is calculated as cumulativeValue to cumulativeVolume

5.80. TradingPhaseScheduleEntryMsg

Trading phase definition.

namespace

pl.gpw.idds.messages

Type	Field	Description
long	dynamicCollarVolatilityAuctionId	Dynamic collar volatility auction ID.
long	extDynamicCollarVolatilityAuctionId	ID of Dynamic Collar Volatility Auction.
long	extStaticCollarVolatilityAuctionId	ID of Static Collar Volatility Auction.
null | HeaderMsg	header	Message header.
long	lastAuctionPhaseId	ID of last auction phase.
long	staticCollarVolatilityAuctionId	Static collar volatility auction ID.
long	tradingPhaseId	Trading phase ID.
int	tradingPhaseMaxBlockSettlementCycle	Max settlement cycle for block transactions.
int	tradingPhaseSettlementCycle	Settlement cycle for transactions made during a continuous phase.
null | string	tradingPhaseStartTime	Trading phase start time.
null | TradingPhaseTypeEnum	tradingPhaseType	Type of matching algorithm.
long	tradingScheduleId	Trading schedule ID.
boolean	uncrossing	True if the phase includes an uncrossing.

5.81. TradingPhaseTypeEnum

Type of trading phase.

namespace

pl.gpw.idds.messages

Symbols:

- CONTINUOUSPRICETIME
- CONTINUOUSREFPRICETIME
- CONTINUOUSLASTAUCTIONTIME
- AUCTIONOPENING
- BLOCKEXACTMATCHING
- NOTRADINGCLOSED
- UNCROSSING
- AUCTIONCLOSING
- AUCTIONINTRADAY
- AUCTIONVOLATILITYSTATIC
- AUCTIONVOLATILITYDYNAMIC
- AUCTIONEXTENDEDVOLATILITYSTATIC
- AUCTIONEXTENDEDVOLATILITYDYNAMIC
- NOTRADINGEARLYMONITORING
- NOTRADINGLATEMONITORING
- HYBRID
- HYBRIDBUYONLY
- HYBRIDPRETRADE
- UNSUSPENSIONAUCTION
- IPO
- TENDEROFFER

- HYBRIDPRETRADEBUYONLY

5.82. TradingSessionEventEnum

Identifies an event related to the trading status of a trading session.

namespace

pl.gpw.idds.messages

symbols

- NA
- STARTOFTECHNICALSESSION
- ENDOFTECHNICALSESSION
- INITIALREFERENCEDATASTART
- INITIALREFERENCEDATAEND
- PREVIOUSDAYRESTATESTART
- PREVIOUSDAYRESTATEEND
- NEXTSESSIONREFERENCEDATASTART
- NEXTSESSIONREFERENCEDATAEND
- STARTOFTRADINGSESSIONMIC
- ENDOFTRADINGSESSIONMIC

5.83. TradingSessionStateEnum

State of the trading session.

namespace

pl.gpw.idds.messages

symbols

- UNKNOWN
- OPEN
- CLOSE

5.84. TradingSessionStatusMsg

The Trading Session Status provides information on the status of a market and on a trading day events.

namespace

pl.gpw.idds.messages

fields

Type	Field	Description
null | HeaderMsg	header	Message header.
null | string	marketId	Market structure's Market Identifier Code (MIC) as specified in ISO 10383.
long	marketStructureId	ID of the financial instrument's market segment.
null | TradingSessionEventEnum	tradingSessionEvent	Identifies an event related to the trading status of a trading session.

5.85. UsIndicatorEnum

US Regulation S indicator.

namespace

pl.gpw.idds.messages

Symbols:

- NOTAPPLICABLE
- REGULATIONS
- REGULATIONSPLUSRULE144A

5.86. WeekPlanMsg

Trading week plan.

namespace

pl.gpw.idds.messages

Type	Field	Description
long	calendarId	Calendar ID.
null | HeaderMsg	header	Message header.
null | array	weekdays	Boolean array of weekdays (Monday to Sunday) open or closed for trading; true – weekday open for trading, false – weekday closed for trading.