

# GPW WATS 4.02

## Post Trade Gateway

### (FIX 5.0).

Date: 18.11.2025 | Version: GPW1.7.1

# CONTENTS

|                      |          |
|----------------------|----------|
| <b>Contents.....</b> | <b>2</b> |
|----------------------|----------|

|                            |          |
|----------------------------|----------|
| <b>1. Disclaimer .....</b> | <b>3</b> |
|----------------------------|----------|

|                        |          |
|------------------------|----------|
| <b>2. Preface.....</b> | <b>4</b> |
|------------------------|----------|

|                           |   |
|---------------------------|---|
| 2.1. Target Audience..... | 4 |
|---------------------------|---|

|                            |   |
|----------------------------|---|
| 2.2. Document Purpose..... | 4 |
|----------------------------|---|

|                                |   |
|--------------------------------|---|
| 2.3. Associated Documents..... | 4 |
|--------------------------------|---|

|                                  |          |
|----------------------------------|----------|
| <b>3. Document History .....</b> | <b>6</b> |
|----------------------------------|----------|

|                                     |          |
|-------------------------------------|----------|
| <b>4. Service Description .....</b> | <b>7</b> |
|-------------------------------------|----------|

|                                           |   |
|-------------------------------------------|---|
| 4.1. Post Trade Gateway Introduction..... | 7 |
|-------------------------------------------|---|

|                            |   |
|----------------------------|---|
| 4.2. Usage Scenarios ..... | 7 |
|----------------------------|---|

|                                        |          |
|----------------------------------------|----------|
| <b>5. Supported Message Types.....</b> | <b>9</b> |
|----------------------------------------|----------|

|                         |   |
|-------------------------|---|
| 5.1. Session Layer..... | 9 |
|-------------------------|---|

|                             |   |
|-----------------------------|---|
| 5.2. Application Layer..... | 9 |
|-----------------------------|---|

|                                                             |    |
|-------------------------------------------------------------|----|
| 5.3. Trade Capture Report (AE) for Post Trade Gateway ..... | 10 |
|-------------------------------------------------------------|----|

## 1. DISCLAIMER

---

This document is for information purposes only and does not form any part of contractual documentation.

Reasonable care has been taken to ensure details contained within are accurate and not misleading at the time of publication. Warsaw Stock Exchange is not responsible for any errors or omissions contained in this document.

Warsaw Stock Exchange reserves the right to treat information contained in this document subject to later change without prior notice.

This document contains confidential information to Warsaw Stock Exchange and may not be reproduced, disclosed, or used in whole or part, in any manner, without prior written consent from the owner of this document. Information included in this document shall be maintained and exercised with adequate security measures necessary to protect confidential information from unauthorized access or disclosure.

In case of sections of documentation at a **High** level work progress according to the current version of *GPW WATS Advancement of Documentation*, Warsaw Stock Exchange will endeavor to limit changes to these sections of documents to those related to:

1. correcting errors in the documentation or in the software;
2. clarification of the documentation content or removing ambiguity;
3. implementation of approved change requests or;
4. regulatory changes.

## 2. PREFACE

---

This document has been prepared by Warsaw Stock Exchange in order to help in the implementation process of GPW WATS trading platform.

This section describes functionality of GPW WATS Post Trade Gateway (FIX 5.0).

### 2.1. TARGET AUDIENCE

---

This document has been prepared to development staff, Independent Software Vendors who produce software integrated with GPW WATS, analysts, market participants and all clients who want to deepen their knowledge about GPW WATS.

### 2.2. DOCUMENT PURPOSE

---

This document provides a description of FIX Post Trade Gateway that operates within GPW WATS.

### 2.3. ASSOCIATED DOCUMENTS

---

GPW WATS 4.02 Post Trade Gateway (FIX 5.0) is a part of GPW WATS documentation set.

Please check the following documents to learn about the construction of Trading System.

Please check the following documents to learn about the construction of Trading System.

- GPW WATS 1.01 Trading System.

Please check the documentation of the trading protocols supported by GPW WATS.

- GPW WATS 2.01 Native Order Gateway Specification (this document),
- GPW WATS 2.02 FIX Order Gateway Specification.

Please check the description of the communication with Data Distribution Service.

- GPW WATS 3.01 Market Data Protocol.

Please check the description of the communication with Internet Data Distribution System.

- GPW WATS 3.02 Internet Data Distribution System,
- GPW WATS 3.03 Streaming Messages for IDDS,
- GPW WATS 3.04 Rest API Messages for IDDS.

Please check the additional documentation, which explains other services provided within GPW WATS.

- GPW WATS 4.01 Drop Copy Gateway,
- **GPW WATS 4.02 Post Trade Gateway** (this document),
- GPW WATS 5.01 Risk Management Gateway.

Please check the additional documentation describing the following:

- GPW WATS 2.03 Rejection Codes,

- GPW WATS 2.04 BenDec Message Definition Format,
- GPW WATS 4.03 Contract Notes,
- GPW WATS 6.01 Connectivity,
- GPW WATS 6.02 (ENG) Short Code Record Keeping,
- GPW WATS 6.02 (PL) Mapowanie Short Code,
- GPW WATS 6.03 Short-Long Mapper User Guide.

It is recommended to read **GPW WATS 1.01 Trading System** document first.

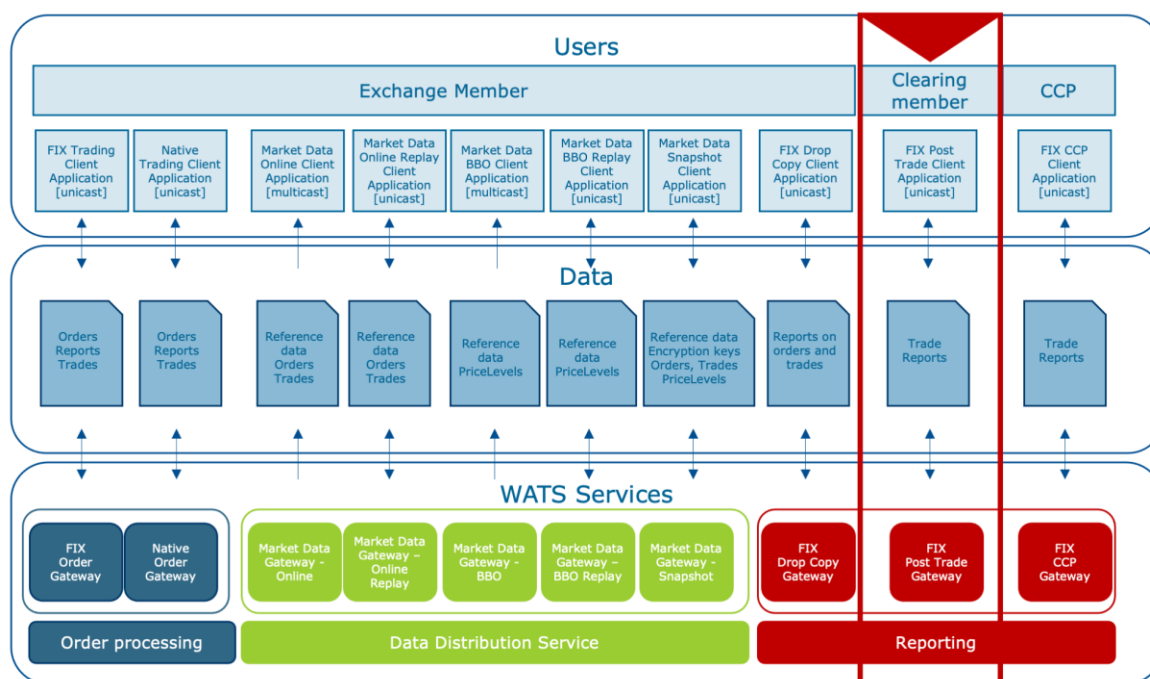
### 3. DOCUMENT HISTORY

| Version       | Date       | Description                                                                                                                                      |
|---------------|------------|--------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>0.51</b>   | 29.06.2023 | The initial publication of the documentation.                                                                                                    |
| <b>0.52</b>   | 26.07.2023 | Publication of v0.52.                                                                                                                            |
| <b>0.53</b>   | 16.08.2023 | Publication of v0.53.                                                                                                                            |
| <b>0.54</b>   | 19.09.2023 | Trade Capture Report (AE) for Post Trade Gateway added.                                                                                          |
| <b>0.55</b>   | 16.10.2023 | Publication of v0.55.                                                                                                                            |
| <b>0.56</b>   | 08.11.2023 | Publication of v0.56.                                                                                                                            |
| <b>0.57</b>   | 30.11.2023 | Table for chapter 5.2 updated. Minor editorial changes.                                                                                          |
| <b>0.58</b>   | 15.12.2023 | Publication of v0.58.                                                                                                                            |
| <b>0.59</b>   | 15.01.2024 | Publication of v0.59.                                                                                                                            |
| <b>0.60</b>   | 29.02.2024 | Chapter 5.3 updated. Minor editorial changes.                                                                                                    |
| <b>0.62</b>   | 25.03.2024 | Chapter 5.2 updated with PTG related connection profiles' information.                                                                           |
| <b>1.0</b>    | 30.04.2024 | Trade Cancellation subsection added.                                                                                                             |
| <b>1.1</b>    | 28.06.2024 | Trade Capture Report (AE) updated.                                                                                                               |
| <b>1.1.2</b>  | 9.08.2024  | Publication of v1.1.2. No changes in the document.                                                                                               |
| <b>1.2</b>    | 18.09.2024 | Publication of v1.2. No changes in the document.                                                                                                 |
| <b>1.3</b>    | 18.10.2024 | Publication of v1.3. No changes in the document.                                                                                                 |
| <b>1.4</b>    | 6.12.2024  | Unpublished version. No changes in the document.                                                                                                 |
| <b>1.5</b>    | 30.01.2025 | Section 5.2 Removal of the connection profile types.                                                                                             |
| <b>1.5.4</b>  | 30.04.2025 | Publication of version 1.5.4. No changes in the document.                                                                                        |
| <b>1.6</b>    | 26.05.2025 | Publication of version 1.6. No changes in the document.                                                                                          |
| <b>1.6.5</b>  | 18.06.2025 | Publication of version 1.6.5. No changes in the document.                                                                                        |
| <b>1.6.6</b>  | 10.07.2025 | Publication of version 1.6.6. No changes in the document.                                                                                        |
| <b>1.6.7</b>  | 7.08.2025  | Lengths, data types and values of the fields in Trade Capture Report (AE) have been amended. The full list of changes is available in Changelog. |
| <b>1.6.8</b>  | 14.08.2025 | Publication of version 1.6.8. No changes in the document.                                                                                        |
| <b>1.6.12</b> | 12.09.2025 | Publication of version 1.6.12. No changes in the document.                                                                                       |
| <b>1.6.15</b> | 29.09.2025 | Publication of version 1.6.15. No changes in the document.                                                                                       |
| <b>1.6.16</b> | 24.10.2025 | Publication of version 1.6.16. No changes in the document.                                                                                       |
| <b>1.7.1</b>  | 18.11.2025 | Publication of version 1.7.1. No changes in the document.                                                                                        |

## 4. SERVICE DESCRIPTION

The chapter Service Description characterizes Post Trade Gateway (PTG) as a reporting module that operates within GPW WATS. It presents the fundamentals of the service provided by WSE (GPW) as a mechanism that allows to fulfill authorized users a role of a clearing member, receive real-time confirmations about their transactions to be settled during a current trading day

Figure 1. GPW WATS Services



### 4.1. POST TRADE GATEWAY INTRODUCTION

Post Trade Gateway should enable real-time communication with clearing members. The user only acts as a recipient of the data. Post Trade Gateway does not support order submissions.

The primary objective of the service is to send accurate information about all transactions during a single trading day, including CLOB (on-book) and off-book (block + cross) transactions. The service does not support historical trading data.

Transaction confirmations are disseminated through Trade Capture Reports (AE) as a unidirectional form of communication. The information about cancellation or amendments will be sent in the same way.

The service implements FIX 5.0 SP2 protocol.

### 4.2. USAGE SCENARIOS

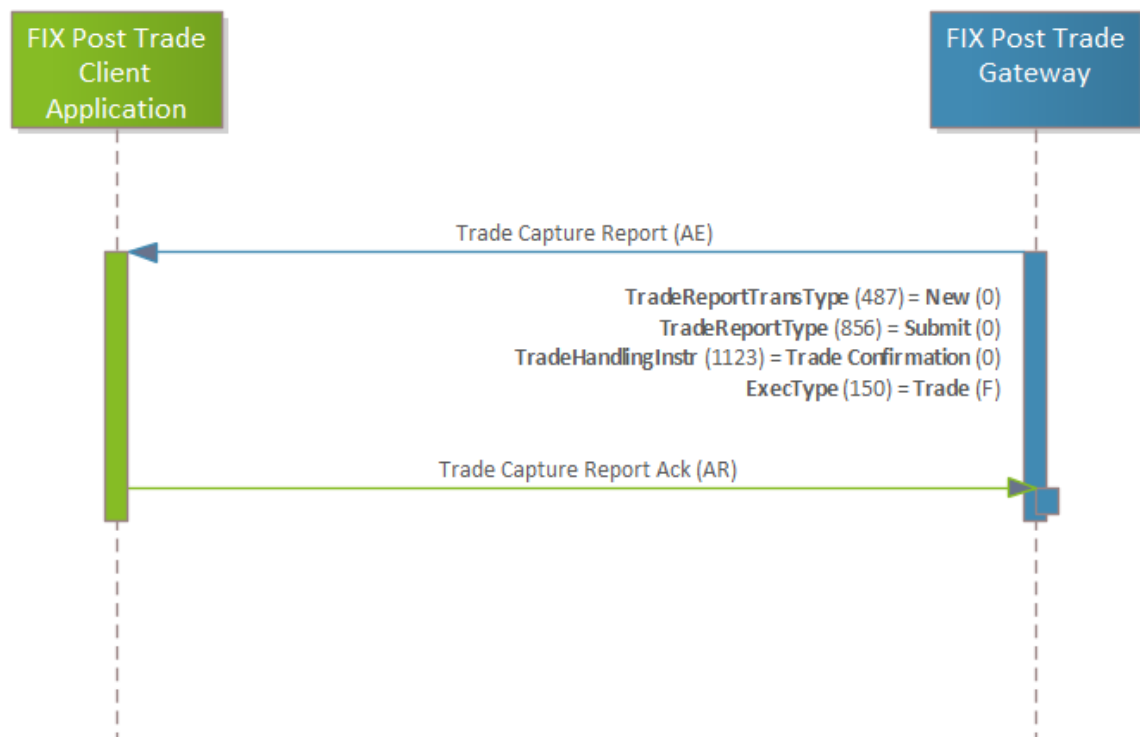
After sending the transaction report for settlement to CCP, Post Trade Gateway immediately sends transaction confirmation to the clearing member. The communication runs parallel to the messages generated and populated through the Order Gateways, such as the FIX - Execution Report (8) and Native - Trade.

Both parties involved in the settled transactions receive individual Trade Capture Reports (AE) with predefined tags, as illustrated in the following example:

- TradeReportTransType (487) = 0 (New),
- TradeReportType (856) = 0 (Submit),
- TradeHandlingInstr (1123) = 0 (Trade Confirmation),
- ExecType (150) = F (Trade).

Please see the chart below with the process flow.

*Figure 2. Process flow – trade submit.*



#### 4.2.1. TRADE CANCELLATION

Post Trade Gateway triggers TradeCaptureReport (AE) message. Information about the trade cancellation event, regardless Market Model Type (i.e. Clob, Block, Cross, Hybrid Market, IPO, Tender Offer). Cancellation can be recognized by tag/field 150 (ExecType) with expected value H (Trade Cancel).

## 5. SUPPORTED MESSAGE TYPES

As previously mentioned in this document, Post Trade Gateway mechanism is supported by FIX 5.0 SP2. In this chapter you will become acquainted with all kinds of message types that Post Trade Gateway server supports.

### 5.1. SESSION LAYER

In this section you can find a description of messages that are the components of the session layer. Please note that FIX session layer inside GPW WATS takes place according to the protocol FIX 5.0 SP2. For further information please refer to the document GPW WATS 2.02 FIX Order Gateway Specification (FIX 5.0).

In the context of Post Trade Gateway session layer operates the following messages:

- Logon (A),
- Heartbeat (0),
- Test Request (1),
- Resend Request (2),
- Reject (3),
- Sequence Reset (4),
- Logout (5).

### 5.2. APPLICATION LAYER

Communication between Participant and Post Trade Gateway is handled via a one-sided Trade Capture Report (AE). You can learn more about the Trade Capture Report (AE) in document GPW WATS 2.02 FIX Order Gateway Specification (FIX 5.0) in the chapter Trade Capture Report.

The table below presents the significant differences applicable to PTG Trade Capture Report (AE):

| FIX Tag     | Name               | Description                                                                                                         | TCR Post Trade Gateway                                                                                   |
|-------------|--------------------|---------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------|
| <b>2667</b> | AlgoTradeIndicator | The tag provides information about source of the trade.                                                             | The value is mapped from PartyRoleQualifier (2376) as 22 = Algorithm.                                    |
| <b>1123</b> | TradeHandlingInstr | It defines receiving method of TradeCaptureReport (AE).                                                             | Allowed value: 0 = Trade confirmation.                                                                   |
| <b>150</b>  | ExecType           | Represents matter of the report.                                                                                    | Allowed values: F = Trade and H = Trade Cancel                                                           |
| <b>48</b>   | SecurityID         | ID of the security.                                                                                                 | Allowed value: ISIN                                                                                      |
| <b>22</b>   | SecurityIDSource   | The tag provides information about class or source related to value in SecurityID (48).                             | Allowed value: 4 = ISIN                                                                                  |
| <b>552</b>  | NoSides            | The value indicates the number of side recurring group instances.                                                   | Allowed value: 1 = One Side                                                                              |
| <b>447</b>  | PartyIDSource      | This field provides source of the field PartyID (448). It is only required when value for PartyID is added.         | Possible values:<br>P = Short code identifier<br>D = Proprietary / Custom code                           |
| <b>1444</b> | SideLiquidityInd   | The value can only be input for CLOB trades. The field helps to identify the liquidity provider or liquidity taker. | The value is mapped from Execution Report from field LastLiquidityInd (851). Applicable for CLOB trades. |

### 5.3. TRADE CAPTURE REPORT (AE) FOR POST TRADE GATEWAY

| Tag         |  | Field Name                | Required | Conditional | Description                                                                                                                                                                                                                                                                 | Data Type | Max Length | Values                                                                                    |
|-------------|--|---------------------------|----------|-------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|------------|-------------------------------------------------------------------------------------------|
| <b>C</b>    |  | StandardHeader            | R        |             |                                                                                                                                                                                                                                                                             |           |            |                                                                                           |
| <b>571</b>  |  | TradeReportID             | R        |             | Unique identifier of trade capture report.                                                                                                                                                                                                                                  | string    | 20 chars   | ASCII: 0-9, A-Z, a-z                                                                      |
| <b>1003</b> |  | TradeID                   | R        |             | The unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty.                                                                                                                                                          | int       | -          | integer, 4 bytes                                                                          |
| <b>487</b>  |  | TradeReportTransType      | R        |             | Identifies Trade Report message transaction type.                                                                                                                                                                                                                           | int       | -          | 0 = New<br>2 = Replace                                                                    |
| <b>856</b>  |  | TradeReportType           | R        |             | Type of Trade Report.                                                                                                                                                                                                                                                       | int       | -          | 0 = Submit<br>7 = Trade Break                                                             |
| <b>828</b>  |  | TrdType                   | R        |             | Type of trade.                                                                                                                                                                                                                                                              | int       | -          | 0 = Regular trade<br>22 = Privately negotiated trade<br>38 = Block trade (Large In Scale) |
| <b>2667</b> |  | AlgorithmicTradeIndicator | R        |             | Indicates that the trade originates from a computer program or algorithm requiring little-to-no human intervention. In the context of ESMA MiFID II, a trade has to be flagged as "algorithmic" if at least one of the matched orders was submitted by a trading algorithm. | int       |            | 0 = Non-algorithmic trade<br>1 = Algorithmic trade                                        |

| Tag  |  | Field Name             | Required | Conditional                                     | Description                                                                                                                                                | Data Type | Max Length    | Values                        |
|------|--|------------------------|----------|-------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|---------------|-------------------------------|
| 1123 |  | TradeHandlingInstr     | R        |                                                 | Specified how the TradeCaptureReport (35-AE) should be handled by the respondent.                                                                          | char      | -             | 0 = Trade confirmation        |
| 150  |  | ExecType               | R        |                                                 | Type of execution being reported. Uses subset of ExecType (150) for trade capture reports.                                                                 | char      |               | F = Trade<br>H = Trade Cancel |
| 572  |  | TradeReportRefID       | C        | Provided only in case of Trade Cancellations.   | Reference identifier used with Cancel and Replace transaction types. The TradeReportID (571) that is being referenced for trade correction or cancelation. | string    | 20 characters | ASCII: 0-9, A-Z, a-z          |
| 818  |  | SecondaryTradeReportID | C        | Required for tradeReportType= Alleged or Submit | Unique system identifier of the trade.                                                                                                                     | string    |               | integer, 8 bytes              |
| 1300 |  | MarketSegmentID        | R        |                                                 | Identifies the market segment.                                                                                                                             | string    | -             | integer, 4 bytes              |
| 1301 |  | MarketID               | R        |                                                 | Identifies the market.                                                                                                                                     | string    | 4 chars       | ASCII: 0-9, A-Z, a-z          |
| C    |  | Instrument             | R        |                                                 |                                                                                                                                                            |           |               |                               |
| 48   |  | SecurityID             | R        |                                                 | Security identifier value of SecurityIDSource (22) type (e.g. ISIN, exchange symbol, etc). Requires SecurityIDSource.                                      | string    | -             | integer, 4 bytes              |

| Tag |   | Field Name       | Required | Conditional                                                                  | Description                                                                                                                                                                                                                       | Data Type    | Max Length | Values                                                                                                                                     |
|-----|---|------------------|----------|------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|------------|--------------------------------------------------------------------------------------------------------------------------------------------|
| 22  |   | SecurityIDSource | R        |                                                                              | Identifies class or source of the SecurityID (48) value.                                                                                                                                                                          | string       | -          | 4 = ISIN                                                                                                                                   |
| 32  |   | LastQty          | R        |                                                                              | Quantity (e.g. shares) bought/sold on this (last) fill (multiplied by the Lot Size).                                                                                                                                              | qty          | -          | integer, 8 bytes                                                                                                                           |
| 31  |   | LastPx           | R        |                                                                              | Price of this (last) fill.                                                                                                                                                                                                        | price        | -          | 8 bytes (signed), 8 decimal places                                                                                                         |
| 15  |   | Currency         | R        | It is recommended that systems provide the currency value whenever possible. | Identifies currency used for price. Absence of this field is interpreted as the default for the security.                                                                                                                         | currency     | 3 chars    | XXX                                                                                                                                        |
| 60  |   | TransactTime     | R        |                                                                              | Timestamp when the business transaction represented by the message occurred. Time the transaction represented by when this TradeCaptureReport (35=AE) occurred. Execution time of trade. Also describes the time of block trades. | UTCtimestamp | -          | The following formats are accepted:<br>YYYYMMDD-HH:MM:SS.nnnnnnnnn (UTC)<br>YYYYMMDD-HH:MM:SS.uuuuuuu (UTC)<br>YYYYMMDD-HH:MM:SS.mmm (UTC) |
| 64  |   | SettlDate        | R        |                                                                              | Specific date of trade settlement (SettlementDate) in YYYYMMDD format.                                                                                                                                                            | localmktdate | -          | YYYYMMDD (local)<br>In case of block trades (for all asset classes except for derivatives) values from T+0 to T+30 are allowed.            |
| C   |   | TrdCapRptSideGrp | R        |                                                                              |                                                                                                                                                                                                                                   |              |            |                                                                                                                                            |
| 552 |   | NoSides          | R        |                                                                              | Number of Side repeating group instances.                                                                                                                                                                                         | numingroup   |            | 1 = One Side                                                                                                                               |
| 54  | → | Side             | R        | Required when NoSides(552) > 0.                                              | Side of order.                                                                                                                                                                                                                    | char         | -          | 1 = buy<br>2 = sell                                                                                                                        |

| Tag |   |   | Field Name    | Required | Conditional                       | Description                                                                                          | Data Type                                                                                                          | Max Length                                                                                                                                                                                                     | Values                                                                                                                                                                                                                                                                                                                                                      |
|-----|---|---|---------------|----------|-----------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|     | C |   | Parties       | R        |                                   |                                                                                                      |                                                                                                                    |                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                                                                             |
| 453 | → |   | NoPartyIDs    | R        |                                   | Number of PartyID (448), PartyIDSource (447), PartyRole (452) and PartyRoleQualifier (2376) entries. | numingroup                                                                                                         | -                                                                                                                                                                                                              | 2-5                                                                                                                                                                                                                                                                                                                                                         |
| 448 |   | → | PartyID       | R        | Required if NoPartyIDs (453) > 0. | Identification of the party.                                                                         | For PartyIDSource (447) = D: string<br>For PartyIDSource (447) = N: string<br>For PartyIDSource (447) = P: integer | For PartyIDSource (447) = D and<br>a) PartyRole (452) = 4: 20 char<br>b) PartyRole (452) = 33: 8 bytes<br>For PartyIDSource (447) = N and PartyRole (452) = 4: 20 char<br>For PartyIDSource (447) = P: 4 bytes | *integer<br>For clients, the following values are reserved for applicable use:<br>Applicable to PartyRole value 3:<br>1 = AGGR (an aggregation of multiple client orders)<br>2 = PNAL (clients are pending allocation)<br>Applicable to PartyRole value 12:<br>3 = NORE (timing and location of the execution determined by the client of the participant)" |
| 447 |   | → | PartyIDSource | R        | Required if NoPartyIDs (453) > 0. | Used to identify classification source.                                                              | char                                                                                                               | 1 char                                                                                                                                                                                                         | D = Proprietary / Custom code<br>N = Legal Entity Identifier (LEI)<br>P = Short code identifier                                                                                                                                                                                                                                                             |
| 452 |   | → | PartyRole     | R        | Required if NoPartyIDs (453) > 0. | Identifies the type of PartyID (448).                                                                | int                                                                                                                | -                                                                                                                                                                                                              | "For PartyIDSource (447) = D:<br>1 = Executing Firm<br>4 = Clearing Firm<br>33 = Interested Party                                                                                                                                                                                                                                                           |

| Tag   |   |   | Field Name             | Required | Conditional                                      | Description                                                                                                                     | Data Type | Max Length | Values                                                                                                                                                                                                                                   |
|-------|---|---|------------------------|----------|--------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------|-----------|------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|       |   |   |                        |          |                                                  |                                                                                                                                 |           |            | For PartyIDSource (447) = P:<br>3 = Client ID<br>12 = Executing Trader<br>122 = Investment Decision Maker"                                                                                                                               |
| 2376  |   | → | PartyRoleQualifier     | R        | Required if NoPartyIDs (453) > 0.                | Used to further qualify the value of PartyRole (452).                                                                           | int       | -          | For PartyIDSource (447) = D: 0=None<br>22 = Algorithm (applicable to PartyRole values 12 or 122)<br>23 = Firm or legal entity (LEI) (applicable to PartyRole value 3)<br>24 = Natural person (applicable to PartyRole values 3, 12, 122) |
| 1     |   | → | Account                | O        |                                                  | Account mnemonic as agreed between buy and sell sides, e.g. broker and institution or investor/intermediary and fund manager.   | string    | 16 chars   | ASCII: 0-9, A-Z, a-z or ASCII 33-126                                                                                                                                                                                                     |
| 581   |   | → | AccountType            | O        |                                                  | Type of account associated with an order.                                                                                       | int       | -          | 1 = Account is carried on customer side of the books<br>3 = House trader                                                                                                                                                                 |
| 58    |   | → | Text                   | O        |                                                  | Free format text string.                                                                                                        | string    | 18 chars   | ASCII: 0-9, A-Z, a-z or ASCII 33-126                                                                                                                                                                                                     |
| 1444  |   | → | SideLiquidityInd       | O        | Applicable only to CLOB trades, otherwise empty. | Indicator to identify whether this fill was a result of a liquidity provider providing or liquidity taker taking the liquidity. | int       | -          | 1 = Added liquidity<br>2 = Removed liquidity<br>4 = Auction execution                                                                                                                                                                    |
| 20011 |   | → | FeeStructureID         | O        |                                                  | Optional identifier of a fee scheme for billing purposes.                                                                       | num       | -          | integer, 1 byte                                                                                                                                                                                                                          |
|       | C |   | TradeReportOrderDetail | O        |                                                  |                                                                                                                                 |           |            |                                                                                                                                                                                                                                          |

| Tag |   | Field Name        | Required | Conditional                                      | Description                                                                                                                                                                                                                                                                                                                                                                                                                                                    | Data Type         | Max Length | Values                                                                                                   |
|-----|---|-------------------|----------|--------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|------------|----------------------------------------------------------------------------------------------------------|
| 37  | → | OrderID           | O        | Applicable only to CLOB trades, otherwise empty. | OrderID is required to be unique for each chain of orders. Uniqueness must be guaranteed within a single trading day. Firms which accept multi-day orders should consider embedding a date within the OrderID field to assure uniqueness across days.                                                                                                                                                                                                          | string            | -          | integer, 8 bytes                                                                                         |
| 11  | → | ClOrdID           | O        | Applicable only to CLOB trades, otherwise empty. | Unique identifier for order as assigned by the buy-side (institution, broker, intermediary etc. identified by SenderCompID (49) or OnBehalfOfCompID (5) as appropriate). Uniqueness must be guaranteed within a single trading day. Firms, particularly those which electronically submit multi-day orders, trade globally or throughout market close periods, should ensure uniqueness across days, for example by embedding a date within the ClOrdID field. | string            | 20 chars   | ASCII: 0-9, A-Z, a-z                                                                                     |
| 528 | → | OrderCapacity     | R        |                                                  | Designates the capacity of the firm placing the order.                                                                                                                                                                                                                                                                                                                                                                                                         | char              | -          | A - Agency (mapped to AOTC)<br>P - Principal (mapped to DEAL)<br>R - Riskless Principal (mapped to MTCH) |
| 529 | → | OrderRestrictions | O        |                                                  | Restrictions associated with an order.                                                                                                                                                                                                                                                                                                                                                                                                                         | multiplecharacter | -          | 5 - Acting as Market Maker or Specialist in the security                                                 |

| Tag         |   | Field Name              | Required | Conditional                                  | Description                                                                                                                                            | Data Type  | Max Length | Values                                                               |
|-------------|---|-------------------------|----------|----------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------|------------|------------|----------------------------------------------------------------------|
| <b>1724</b> | → | OrderOrigination        | O        |                                              | Identifies the origin of the order.                                                                                                                    | int        | -          | 5 - Order received from a direct access or sponsored access customer |
|             | C | OrderAttributeGrp       |          |                                              |                                                                                                                                                        |            |            |                                                                      |
| <b>2593</b> | → | NoOrderAttributes       | R        |                                              | Number of order attribute entries.                                                                                                                     | numingroup | -          | 1                                                                    |
| <b>2594</b> | → | OrderAttributeType      | R        |                                              | The type of order attribute.                                                                                                                           | int        | -          | 2 - Liquidity provision activity order                               |
| <b>2595</b> | → | OrderAttributeValue     | R        |                                              | The value associated with the order attribute type specified in OrderAttributeType (2594).                                                             | string     | 1 char     | Y - Yes<br>N - No                                                    |
| <b>C</b>    |   | TrdRegPublicationGrp    |          |                                              |                                                                                                                                                        |            |            |                                                                      |
| <b>2668</b> | → | NoTrdRegPublications    | R        |                                              | Number of regulatory publication rules in repeating group.                                                                                             | num        | -          | 0 or 1                                                               |
| <b>2669</b> | → | TrdRegPublicationType   | O        | Provided if NoTrdRegPublications (2668) = 1. | Specifies the type of regulatory trade publication. Additional reasons for the publication type may be specified in TrdRegPublicationReason (2670).    | int        |            | 0 = Pre-trade transparency waiver                                    |
| <b>2670</b> | → | TrdRegPublicationReason | O        | Provided if NoTrdRegPublications (2668) = 1. | Additional reason for trade publication type specified in TrdRegPublicationType (2669). Reasons may be specific to regulatory trade publication rules. | int        |            | 0 = NLIQ<br>1 = OILQ<br>4 = ILQD<br>9 = LIS                          |
| <b>381</b>  |   | GrossTradeAmt           | R        |                                              | The Settlement value is calculated in accordance with the                                                                                              | atm        | -          | 8 bytes (signed), 2 decimal places                                   |

| Tag |  |  | Field Name      | Required | Conditional | Description                                  | Data Type | Max Length | Values                           |
|-----|--|--|-----------------|----------|-------------|----------------------------------------------|-----------|------------|----------------------------------|
|     |  |  |                 |          |             | standard for a given type of the instrument. |           |            |                                  |
| C   |  |  | StandardTrailer | R        |             |                                              |           |            | Trailer used in FIX TP messages. |