

GPW WATS 4.03

Contract Notes

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1. DISCLAIMER

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

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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.

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 the definition of Contract Notes file generated after the end of a trading day for each member or upon member's request. The file contains the list of all trades executed in WATS Trading System by the member.

2.3. ASSOCIATED DOCUMENTS

GPW WATS 4.03 Contract Notes is a part of GPW WATS documentation set.

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,
- 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,
- 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** (this document),
- 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
0.60	12.02.2023	The initial publication of the document.
0.61	22.02.2024	Update of Trade Record Definition table.
1.0	30.04.2024	FirmID removed from Trade Record Definition.
1.1	28.06.2024	Publication of 1.1 version. No changes in the document.
1.1.2	9.08.2024	Firm ID code has been specified to Participant Code in the file name.
1.2	18.09.2024	No changes in the document.
1.3	17.10.2024	Publication of 1.3 version. No changes in the document.
1.4	29.10.2024	Unpublished version. All changes in this version have been documented in v1.5.
1.5	31.01.2025	SecondaryTradeReportID added to Trade Record Definition. ClientOrderID definition updated. SecondaryTradeReportID definition updated. InterestedParty field added to Trade Record Definition. ConnectionID, MarketSegmentID, TradeID, TradeQuantity, OrderID, SecondaryTradeReportID, OrderQuantity values change to integer. TradePrice, SettlementValue, OrderPrice values change to decimal. QuoteID values change to alphanumeric.
1.5.4	30.04.2025	Publication of version 1.5.4. No changes in the document.
1.6	26.05.2025	SecondaryTradeReportID is now provided for all types of TCRs, including single-sided block, dual-sided block and cross trades.
1.6.5	18.06.2025	Publication of version 1.6.5. No changes in the document.
1.6.6	10.07.2025	Publication of version 1.6.6. No changes in the document.
1.6.7	7.08.2025	Publication of version 1.6.7. No changes in the document.
1.6.8	14.08.2025	Code field added to Trade Report Definition ContraFirm field added to Trade Report Definition (Applicable to BLOCK only, otherwise empty) TransactTime field updated
1.6.12	12.09.2025	Publication of version 1.6.12. No changes in the document.
1.6.15	29.09.2025	Publication of version 1.6.15. No changes in the document.

4. INTRODUCTION

This document provides the definition of Contract Notes files generated after the end of a trading day for each member, or on demand on the request of a member at any time during the trading day.

A single file contains all trades executed by the member in all Market Models of GPW WATS, including:

- Central Limit Order Book,
- Block Trading,
- Cross,
- IPO,
- Tender Offer,
- Hybrid Market.

If two sides of the trade originate from the same member, then the file will contain two records for such trade – first for buy side and the second for sell side.

The list of trades contained in this file corresponds to the trades provided to the member real-time via Post-Trade Gateway Trade Capture Report (AE) FIX messages. The Contract Note file is just an additional source of trade data, that can be processed optionally and used for reconciliation purposes.

The file has coma separated structure (CSV). The following file naming convention will be used:

CN_WATS_ENV_FIRM_DATE_TIME.csv

where:

- CN – Contract Notes,
- GPW WATS – Trading System,
- ENV – PROD or TEST environment,
- FIRM – Participant code as defined in the Trading System,
- DATE – date of file generation and trades within in the YYYYMMDD format,
- TIME – HHMMSS.

5. TRADE RECORD DEFINITION

The following table provides the structure of a trade record within the generated file:

Field Name	Values	Req'	Conditional	Description
ConnectionID	integer	M		ID of the connection that was used by the member to submit an order that resulted in a trade.
Code	alphanumeric	M		Member code
MarketModel	1 = Central Limit Order Book 2 = Block Trading 3 = Cross 4 = IPO 5 = Tender Offer 6 = Hybrid Market	M		Indicates the type of market model the trade was executed in.
MarketSegmentID	integer	M		Identifies the market segment within the trading system, which the instrument is traded on.
MarketID	MIC, alphanumeric	M		Identifies the market as per ISO1083.
SecurityID	ISIN, alphanumeric	M		Security identifier.
TradeCancellationFlag	1 = Trade 2 = Trade Cancellation	M		Indicates whether the trade record refers to a new trade or to trade cancellation.
MarketOperationFlag	1 = Yes 2 = No	M		Indicates whether trade or trade cancellation was executed by the member or by the market operator staff (i.e. market operations).
Trade Details				
TradeID	TVTIC, integer	M	For CLOB, IPO, TO, HM trades the field provides FIX TrdMatchID (880) value. For BLOCK and CROSS	The unique ID assigned to the trade entity once it is received or matched by the trading system. MiFID compliant Trading Venue Transaction Identification Code.

Field Name	Values	Req*	Conditional	Description
			trades the field provides FIX TradeID (1003) value.	
TransactTime	YYYYMMDD- HH:MM:SS.nnnnnnnn (UTC)	M		Timestamp when the trade was matched by the matching engine.
Side	1 = Buy 2 = Sell	M		Side of the trade.
Currency	ISO4217	M		Identifies currency used for price (i.e. instrument trading currency).
TradePrice	Price, decimal	M		Price of the execution.
TradeQuantity	Quantity, integer	M		Quantity of the execution (expressed in number of Lots).
LotSize	integer	M		Size of a single Lot that is applicable for an instrument.
SettlementValue	decimal	M		Trade settlement value (includes accrued interests for bonds and multiplier for derivatives) that was forwarded to CCP.
SettlementDate	YYYYMMDD	M		Specific date of trade settlement (SettlementDate) in YYYYMMDD format.
LiquidityIndicator	1 = Passive execution 2 = Aggressive execution 3 = Auction execution	O	Applicable to CLOB and HM trades only, otherwise empty.	Indicates whether the order added liquidity or removed liquidity from the order book (looking from the perspective of the current execution).
AlgorithmicTradeIndicator	1 = Non-algorithmic trade 2 = Algorithmic trade	M		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.
Order Details				
OrderID	integer	O	Applicable to CLOB, IPO, TO, HM trades only, otherwise empty.	Unique identifier for an order assigned by the trading system. OrderID is unique across all trading days, all order books, and all trading members, and it is persistent for the entire life of an order (i.e. it does not change after order modification). OrderID is generated for each order as a concatenation of connection ID + sequential number of a trading day (starting from 1) + sequence number of the message.

Field Name	Values	Req*	Conditional	Description
ClientOrderID	alphanumeric	O	Applicable to CLOB, IPO, TO, HM trades only, otherwise empty. The field is optional in trades originating from orders submitted via native protocol.	Unique identifier for an order assigned by the trading member. Trading Members that submit GTD/GTC orders must ensure uniqueness across days, for example by embedding a date within the ClOrdID value.
QuoteID	alphanumeric	O	Applicable to CLOB and HM trades originating from Mass Quotes only, otherwise empty.	Unique identifier of Mass Quote.
TradeReportID	alphanumeric	O	Applicable to BLOCK and CROSS trades only, otherwise empty.	Unique identifier of Trade Capture Report.
SecondaryTradeReportID	integer	O	Applicable to BLOCK and CROSS trades only, otherwise empty.	Secondary static identifier of Trade Capture Report assigned by the trading system.
ContraFirm	alphanumeric	O	Applicable to BLOCK only, otherwise empty	Code of the participant who is the other party to the BLOCK transaction
OrderType	1 = Market 2 = Limit 3 = Stop Loss 4 = Stop Limit K = Market With Left Over as Limit Q = Mass Quote B = Block C = Cross	M		Type of the order.
OrderPrice	Price, decimal	O	Not provided in case of OrderType = 1 (Market) or 3 (Stop Loss).	Order price per unit of quantity (e.g. 1 Lot).
OrderQuantity	Quantity, integer	M		Total order quantity (expressed in number of Lots).

Field Name	Values	Req*	Conditional	Description
OrderCapacity	A = Agency P = Principal R = Riskless Principal	M		Designates the capacity of the firm placing the order.
MarketMaking	1 - Not Market Maker 2 - Regular Market Maker 3 - Issuer Market Maker	M		Indicates whether the trade originated from Market Making activity.
DirectElectronicAccess	1 = Yes 2 = No	M		Sponsored Access / Direct Market Access indicator.
SelfMatchPreventionID	integer	O	Applicable to CLOB, IPO, TO, HM trades only, otherwise empty.	Identifies orders that should not be matched against each other if both of them contain the same SelfMatchPreventionID (2362) for the same instrument and were submitted by the same Trading Member.
PreTradeTransparencyWaiver	0 = NLIQ 1 = OILQ 4 = ILQD 9 = LIS	O		MiFID 2 Pre-Trade Transparency Waiver (if applicable) NLIQ – Negotiated Trade in Liquid Financial Instrument OILQ – Negotiated Trade in Illiquid Financial Instrument ILQD – Trade in Illiquid Instrument LIS – Large In Scale Trade
ClearingFirm	alphanumeric	M		Clearing Firm identifier used within trading system and forwarded to CCP.
Account	alphanumeric	O		Account provided by the Trading Member for clearing purposes.
AccountType	1 = Account is carried on customer side of the books 3 = House trader	O		Type of account associated with an order.
FeeStructureID	integer	O		Optional identifier of a fee scheme for billing purposes.
Text	alphanumeric	O		Free format text string.
InterestedParty	alphanumeric	O		Free format identifier for trading member's own purposes.

Field Name	Values	Req*	Conditional	Description
ClientID	Short Code or 1 = AGGR (an aggregation of multiple client orders) 2 = PNAL (clients are pending allocation)	O		MiFID 2 Client Identification short code. Code used to identify the client of the member or participant of Market. In case there is DEA, the code of the DEA user shall be used.
ClientIDQualifier	0 = None (only valid for reserved short codes) 23 = Firm or legal entity (LEI) 24 = Natural person	O		Indicates whether the Client is a legal entity or natural person.
ExecutingTrader	Short Code or 3 = NORE (timing and location of the execution determined by the client of the Participant)	M		MiFID 2 Investment Decision within Firm short code. Code used to identify the person or the algorithm within the member or participant of the trading venue who is responsible for the investment decision.
ExecutingTraderQualifier	0 = None (only valid for reserved short codes) 22 = Algorithm 24 = Natural person	M		Indicates whether the Executing Trader is an algorithm or natural person.
InvestmentDecisionMaker	Short Code	O		MiFID 2 Execution within Firm short code. Code used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
InvestmentDecisionMakerQualifier	0 = None (only valid for reserved short codes) 22 = Algorithm 24 = Natural person	O		Indicates whether the Investment Decision was made by an algorithm or natural person.

* Req: M – value is always provided, O – optional value or conditionally provided.