FIS Trading API - WSE (Warsaw Stock Exchange)

Version 1.9

April 2020

Revision History

Version #	Date	Author/Editor	Version/Revision Comments
1.0	November 2016	Sabria BENHAMIDA	Creation of a new Manual format

Version #	Date	Author/Editor	Version/Revision Comments
1.1	November 2016	Sabria BENHAMIDA	Order Updates: Addition of the following fields: 619 FIX tag 55 624 Session Id 625 Session name IN 626 Session name OUT 627 Route name 635 FIX tag 100 760 First Exchange Order Id 764 GMT Stream date 797 Quantity pending 845 Client ID 883 External party 1014 Previous validity 1069 Core Message Sending Timestamp 1070 Core Message Receipt Timestamp 1072 Core Trade Timestamp 1073 Core Acknowledge Timestamp 1085 Order server creation date 1115 Reject reason 1200 Cumul Reverse Trade Quantity 1267 AP Client Reference ID 1358 User ID :

Version #	Date	Author/Editor	Version/Revision Comments
1.2	August 2017	Sabria BENHAMIDA	Market DATA Updates: 1. Update of the definition of the field MR#6 Last Trade Time: support microsecond level granularity/Time Zone UTC (format HHMMSS.ssssss) 2. Update of the definition of the field MR#100 Last OTC Transaction Time: Support microsecond-level granularity, Time Zone UTC (Format HHMMSS.ssssss) 3. Update of the values for the field MR#152 Expression Unit Type Trading Updates: 1. Addition of the new value ‘P’ to the field #17 Client Code Type 2. Addition of the field #1470 Client Identification Code 3. Addition of the field #1482 Execution Decision Maker ID 4. Addition of the field #1488 Execution Decision Maker Type 5. Addition of the field #1483 Exchange Investment Decision Maker ID 6. Addition of the field #1489 Investment Decision Maker Type 7. Addition of the field #1449 Direct Electronic Access 8. Addition of the field #1481 Waiver Indicator 9. Addition of the field #1075 AP Message Sending Timestamp 10. Addition of the field #1076 AP Message Receipt Timestamp 11. Addition of the fields #1532: Confirmation for value, #1533: Confirmation for volume and #1534 Confirmation for Collar with their values. 12. Updates of the fields: #1077/#1078/#1080: Trade, Acknowledge and Reject Timestamps. These fields support microsecond-level granularity, Time Zone UTC 13. Update of the description of the field #13 Exchange Trade number: “this field is mapped with WSE UTP “Execution ID”
1.3	September 2017	Sabria BENHAMIDA	Addition of the list of MIFID II generic fields for Trading and Market Data.
1.4	September 2017	Sabria BENHAMIDA	Update the descriptions of the fields #13 and #51.

Version #	Date	Author/Editor	Version/Revision Comments
1.5	October 2017	Sabria BENHAMIDA	Remove the value ‘2’ from the fields #1488 and #1489. Update some definition of MIFID II fields. Addition of the value ‘4’ Algo to the fields #1494 and #1497.
1.6	October 2018	Sabria BENHAMIDA	Remove the MR”30 Number of order messages and the CRVR#0 Last Previous Price. Add the CRVR#142 Liquidity Group with values.
1.7	December 2018	Sabria BENHAMIDA	Addition of the field #352 Trader Mandator Code in Trading section
1.8	June 2019	Sabria BENHAMIDA	Update the field #17
1.9	April 2020	Sabria BENHAMIDA	This manual is only for Trading.

How is this document organised?

This document is made up of the following sections:

- A section to indicates requests which can be used with the SLEV5 WSEUTP. It indicates also, the available markets.
- A section to explores the message format of the Market Data requests. Just the specific requests are described in this document. Requests like 1100, 1102, 2004 or 2008 are detailed in the file « SLE_API_V4 ».
- A section to describes data used in the message format

TRADING

Requests and markets available

Available Requests

The available requests for WSE are:

Client -> SLE	
Number	Description
1100	Connection
1102	Disconnection
2000	Order management
2017	Real time subscription
2018	Real time unsubscription
2004	Order book consultation
2008	Replies book consultation

code

Number	Description
1100	Connection
1102	Disconnection
2019	Real time message
2004	Order book consultation reply

Client -> SLE	
2008	Replies book consultation reply

Available exchanges

WSE is composed of one exchange:

Number	Name
40	WSE

Available markets

The available market for WSE is

Number	Name
1	Bonds
2	Cash
3	Options
4	Future
9	OPCVM
16	Growth market (EURNM)
17	Future Indices
20	Warrants

Requests format

Order Management (request 2000)

Supported by API Messenger.

Position	Name	Type	Coding	length	Mandatory (*)
HEADER					
B	User number	NUM	ASCII	5	Y
C	Request category	CHAR	ASCII	1	Y
D1	Command	NUM	ASCII	1	Y
G	Stock code	CHAR	GL	X	Y
	Filler	FILLER	FILLER	10	Y
BITMAP					
0	Side	NUM	GL	X	Y
1	Quantity	NUM	GL	X	Y
2	Modality	CHAR	GL	X	Y
3	Price	NUM	GL	X	Y
4	Validity	CHAR	GL	X	Y
5	Expiry date	CHAR	GL	X	C
8	Minimum quantity	NUM	GL	X	N

Position	Name	Type	Coding	length	Mandatory (*)
9	Displayed quantity	NUM	GL	X	N
10	Client reference	CHAR	GL	X	N
12	Internal reference	CHAR	GL	X	Y
13	Exchange number	CHAR	GL	X	C
17	Client Code Type	CHAR	GL	X	Y
19	Allocation Code	CHAR	GL	X	N
21	Posting Mode	CHAR	GL	X	N
24	Compensation Mode 1	CHAR	GL	X	N
26	Stop loss price	NUM	GL	X	N
27	Routing reference	CHAR	GL	X	N
81	Memo	CHAR	GL	X	N
82	Trader Order Number	CHAR	GL	X	N
91	Application side	CHAR	GL	X	N
92	Hour date station	CHAR	GL	X	N
106	GLID	NUM	GL	X	Y
117	Exchange Cancel Quantity	CHAR	GL	X	C

Position	Name	Type	Coding	length	Mandatory (*)
132	Clearing Account 1	CHAR	GL	X	N
147	Floor Trader ID	CHAR	GL	X	N
192	Currency	CHAR	GL	X	N
195	User Command	CHAR	GL	X	C
196	Trigger parameter	CHAR	GL	X	N
204	Trigger position	CHAR	GL	X	N
210	Alert Message Code	CHAR	GL	X	N
241	Work List	CHAR	GL	X	N
245	Work Reference Price	CHAR	GL	X	N
261	Order ID	CHAR	GL	X	C
293	Work Price Gap	CHAR	GL	X	N
294	Work Limit Max Price	NUM	GL	X	N
306	Second Client Code Type	CHAR	GL	X	N
314	Complementary trade type	CHAR	GL	X	N
317	Client free field 1	CHAR	GL	X	N
318	Client free field 2	CHAR	GL	X	N

Position	Name	Type	Coding	length	Mandatory (*)
352	Trader Mandator code	CHAR	GL	X	N
393	Work Price Gap Type	CHAR	GL	X	N
484	Order Side Qualifier	CHAR	GL	X	N
619	FIX tag 55	CHAR	GL	X	
624	Session Id	CHAR	GL	X	
625	Session name IN	CHAR	GL	X	
626	Session name OUT	CHAR	GL	X	
627	Route name	CHAR	GL	X	
635	FIX tag 100	CHAR	GL	X	
760	First Exchange Order Id	CHAR	GL	X	
762	Confirmation	NUM	GL	X	N
764	GMT Stream date	CHAR	GL	X	
797	Quantity pending	CHAR	GL	X	
845	Client ID	CHAR	GL	X	
883	External party	CHAR	GL	X	
1014	Previous validity	CHAR	GL	X	

Position	Name	Type	Coding	length	Mandatory (*)
1069	Core Message Sending Timestamp	NUM	GL	X	
1070	Core Message Receipt Timestamp	NUM	GL	X	
1072	Core Trade Timestamp	NUM	GL	X	
1073	Core Acknowledge Timestamp	NUM	GL	X	
1075	AP Message Sending Timestamp	NUM	GL	X	
1076	AP Message Receipt Timestamp	NUM	GL	X	
1085	Order server creation date	NUM	GL	X	
1155	Reject reason	NUM	GL	X	
1200	Cumul Reverse Trade Quantity	NUM	GL	X	
1267	AP Client Reference ID	CHAR	GL	X	
1358	User ID	NUM	GL	X	
1449	Direct Electronic Access	NUM	GL	X	
1470	Client Identification Code	CHAR	GL	X	
1481	Waiver Indicator	NUM	GL	X	
1482	Execution Decision Maker ID	CHAR	GL	X	
1483	Exchange Investment Decision Maker ID	CHAR	GL	X	

Position	Name	Type	Coding	length	Mandatory (*)
1488	Execution Decision Maker Type	NUM	GL	X	
1489	Investment Decision Maker Type	NUM	GL	X	
1532	Confirmation for value	NUM	GL	X	
1533	Confirmation for volume	NUM	GL	X	
1534	Confirmation for Collar	NUM	GL	X	

(*) Y = Mandatory ; N = Not mandatory ; C = Conditional

Specific Order Types

Native Peg Orders

WSE UTP supports native Peg orders.

To send a Peg order, the following specific fields must be set:

Position	Name	Value	Comment
241	Work List	D	
245	Work Reference Price	B (Bid) or A (Ask)	This field is checked by the Trading Line Handler upon receipt of a Peg Order because WSE authorizes only Pegs based on the same side of BBO. So if the Side of the Peg is Buy and the Work Reference Price is Ask, or if the Side of the Peg is Sell and the Work Reference Price is Bid, then the Peg will be rejected GL 025.
293	Work Price Gap	0	Must be set to 0 (or not sent) as WSE does not allow gaps with the Reference Price

Position	Name	Value	Comment
294	Work Limit Max Price	Price	Indicates the Maximum limit allowed (in case of Buy order) or the Minimum limit allowed (in case of Sell order)
393	Work Price Gap Type	3	Absolute. This is the only accepted value

Note that the Exchange does not send any message when the Price of a Peg order is changed due to change of the first limit. Thus, no 2019 will be received by the client in this case.

Native Stop Orders

WSE UTP supports native Stop orders.

To send a Stop order, the following specific fields must be set:

Position	Name	Value	Comment
196	Trigger Parameter	S	Stop Order with reference Price = Last Price. This is the only value supported by WSE
26	Stop loss price	Price	Trigger Price

Native Iceberg Orders

WSE UTP supports native Iceberg orders.

To send an Iceberg order, the following specific fields must be set:

Position	Name	Value	Comment
196	Trigger Parameter	I	
9	Displayed quantity	Quantity	Quantity displayed in the Market Data

OTC Order Management

Off Exchange (OTC) orders are either:

- Dual-sided: both sides are sent at the same time in a single message. FIS Market Data Server API message 2040 should be used
- Single-sided: each side is entered separately. FIS Market Data Server API message 2000 should be used

The field #16 Order Type will allow distinguishing which OTC type should be sent:

16	Order Type (OTC order)
B	Block
I	BISO
R	Trade Report

The IOI mechanism will be detailed in a later version. Therefore, the mapping of IOI and the field IOIUTPID is not present yet. Single-Sided OTC Management (request 2000)

Supported by API Messenger.

Position	Name	Type	Coding	length
HEADER				
B	User number	NUM	ASCII	5
C	Request category	CHAR	ASCII	1
D1	Command	NUM	ASCII	1
G	Stock code	CHAR	GL	X
	Filler	FILLER	FILLER	10

Position	Name	Type	Coding	length
BITMAP				
0	Side	NUM	GL	X
1	Quantity	NUM	GL	X
3	Price	NUM	GL	X
10	Client reference	CHAR	GL	X
12	Internal reference	CHAR	GL	X
13	Exchange number	CHAR	GL	X
16	Order type	CHAR	GL	X
17	Client Code Type	CHAR	GL	X
19	Allocation Code	CHAR	GL	X
81	Memo	CHAR	GL	X
91	Application side	CHAR	GL	X
92	Hour date station	CHAR	GL	X
106	GLID	CHAR	GL	X
132	Clearing Account 1	CHAR	GL	X
136	Settlement date	CHAR	GL	X

Position	Name	Type	Coding	length
147	Floor Trader ID	CHAR	GL	X
192	Currency	CHAR	GL	X
306	Second Client Code Type	CHAR	GL	X
317	Client Free Field 1	CHAR	GL	X
318	Client Free Field 2	CHAR	GL	X
484	Order Side Qualifier (if Side = Sell)	CHAR	GL	X
1234	IOI ID (for answer to IOI)	CHAR	GL	X

Dual-Sided OTC Management (request 2040)

Not supported by API Messenger.

	Name of the column	Value
1	Message Type :	‘X’
X	Default Stockcode for all orders :	
5	Number of default data fields coded :	
5	Filler	‘ ‘

	Name of the column	Value
X	Default data : • 1 Quantity • 2 Modality • 3 Price • 4 Validity • 91 Application side • 92 Hour date station • 106 GLID • 147 Floor Trader ID • 192 Currency • 16 Order type • 306 Second Client Code Type	
3	Number of Orders (N) :	‘002’
5	Length :	
5	User Number :	
1	Request category :	‘A’
1	Command :	‘0’
X	Stock code :	
5	Number of data fields coded :	
5	Filler :	‘ ‘

	Name of the column	Value
L1,	Data : • 0 Side • 1 Quantity • 10 Client Reference • 13 Exchange number • 17 Client Code Type • 19 Allocation Code • 21 Posting Mode • 24 Compensation Mode 1 • 81 Memo • 132 Clearing Account1 • 317 Client Free Field 1 • 318 Client Free Field 2	 0 (Buy)
5	Length :	
5	User Number :	
1	Request category :	'A'
1	Command :	'0'
X	Stock code :	
5	Number of data fields coded:	
5	Filler :	' '

	Name of the column	Value
L2	Data : • 0 Side • 1 Quantity • 10 Client Reference • 13 Exchange number • 17 Client Code Type • 19 Allocation Code • 21 Posting Mode • 24 Compensation Mode 1 • 81 Memo • 132 Clearing Account1 • 317 Client Free Field 1 • 318 Client Free Field 2 • 484 Order Side Qualifier	 1 (Sell)

Cross Order Management (request 2040)

Not supported by API Messenger.

	Name of the column	Value
1	Message Type :	‘X’
X	Default Stockcode for all orders :	
5	Number of default data fields coded :	
5	Filler	‘ ‘

	Name of the column	Value
X	Default data : • 1 Quantity • 2 Modality • 4 Validity • 3 Price • 91 Application side • 92 Hour date station • 106 GLID • 147 Floor Trader ID • 192 Currency • 306 Second Client Code Type	 L (Limit price) J (Day)
3	Number of Orders (N) :	‘002’
5	Length :	
5	User Number :	
1	Request category :	‘O’
1	Command :	‘0’
X	Stock code :	
5	Number of data fields coded :	
5	Filler :	‘ ‘

	Name of the column	Value
L1,	Data : • 0 Side • 10 Client Reference • 12 Internal Reference • 17 Client Code Type • 19 Allocation Code • 21 Posting Mode • 24 Compensation Mode 1 • 81 Memo • 132 Clearing Account 1 • 317 Client Free Field 1 • 318 Client Free Field 2	 0 (Buy)
5	Length :	
5	User Number :	
1	Request category :	‘O’
1	Command :	‘0’
X	Stock code :	
5	Number of data fields coded:	
5	Filler :	‘ ‘

	Name of the column	Value
L2	Data : • 0 Side • 10 Client Reference • 12 Internal Reference • 17 Client Code Type • 19 Allocation Code • 21 Posting Mode • 24 Compensation Mode 1 • 81 Memo • 132 Clearing Account 1 • 317 Client Free Field 1 • 318 Client Free Field 2 • 484 Order Side Qualifier	 1 (Sell)

Mass Quote Management (request 2040)

Not supported by API Messenger.

In request 2040, data can be set in the Header (Default data below) and in the Legs. Whet is defined in the Header is set automatically for all the Legs. But if the same field is sent in one of the Legs with a different value, it is not over written by the value of the Header.

Example: if the Quantity is set to 10 in the Header, to 20 in the first Leg and not set in the other Legs, then:

- The SLE will consider the Quantity for the first Leg = 20
- The SLE will consider the Quantity for the other Legs = 10

On WSE just one side of a Quote can be sent. It is not mandatory to send always Bid and Ask together.

WSE supports until 150 Bids and 150 Asks in a single message. This is the maximum that has to be sent in FIS Market Data Server API.

	Name of the column	Value (Example)
1	Message Type :	‘M’
X,	Default Stockcode for all orders	
5	Number of default data fields coded :	
5	Filler	‘ ‘
H	Data : • 1 Quantity • 10 Client Reference • 12 Internal Reference • 21 Posting Mode • 24 Compensation Mode 1 • 17 Client Code Type • 19 Allocation Code • 81 Memo • 91 Application side • 92 Hour date station • 106 GLID • 132 Clearing Account 1 • 146 Trader ID • 192 Currency • 306 Second Client Code Type	
3	Number of Orders (N) :	
5	Length :	

	Name of the column	Value (Example)
5	User Number :	
1	Request category :	‘O’
1	Command :	‘0’ or ‘1’ or ‘2’
X,	Stock code :	
5	Number of data fields coded :	
5	Filler:	‘ ‘
LN	Data : • 0 Side • 1 Quantity • 4 Price • 192 Currency	 (if different from the default currency)

*H : Head – LN: Leg N

Order Real Time Response (request 2019)

Position	Name	Type	Coding	length
HEADER				
A	Chaining	NUM	ASCII	1

Position	Name	Type	Coding	length
B	User number	NUM	ASCII	5
C	Request category	CHAR	ASCII	1
D	Reply type	CHAR	ASCII	1
E	Index	NUM	ASCII	6
F	Number of replies	NUM	ASCII	5
G	Stock code	CHAR	GL	X
	Filler	FILLER	FILLER	10
BITMAP				
0	Side	NUM	GL	X
1	Quantity	NUM	GL	X
2	Modality	CHAR	GL	X
3	Price	NUM	GL	X
4	Validity	CHAR	GL	X
5	Expiry date	CHAR	GL	X
8	Minimum quantity	NUM	GL	X

Position	Name	Type	Coding	length
9	Displayed quantity	CHAR	GL	X
10	Client reference	CHAR	GL	X
12	Internal reference	CHAR	GL	X
13	Exchange number	CHAR	GL	X
16	Order type (OTC only)	CHAR	GL	X
17	Client Code Type	CHAR	GL	X
19	Allocation Code	CHAR	GL	X
21	Posting Mode	CHAR	GL	X
24	Compensation Mode 1	CHAR	GL	X
26	Stop loss price	NUM	GL	X
27	Routing reference	CHAR	GL	X
30	Order status	CHAR	GL	X
36	Order time	CHAR	GL	X
37	Remain quantity	NUM	GL	X
38	Number of executions	NUM	GL	X
40	Average price	NUM	GL	X

Position	Name	Type	Coding	length
41	Order status	NUM	GL	X
42	SLE reference	CHAR	GL	X
44	Total executed quantity	CHAR	GL	X
48	Execution price	NUM	GL	X
49	Execution quantity	NUM	GL	X
51	Exchange trade number	NUM	GL	X
52	Trade time	NUM	GL	X
53	Trade type	CHAR	GL	X
56	Exchange number	CHAR	GL	X
57	Acknowledgement type	CHAR	GL	X
58	Time of trade booking	CHAR	GL	X
59	Type of acknowledged command	CHAR	GL	X
60	Old quantity	CHAR	GL	X
61	Old price	CHAR	GL	X
62	Index	CHAR	GL	X
64	Reject type	CHAR	GL	X

Position	Name	Type	Coding	length
65	Rejects code	CHAR	GL	X
66	Rejects time	CHAR	GL	X
67	Rejected command type	CHAR	GL	X
72	Exchange message type	CHAR	GL	X
73	Exchange message code	CHAR	GL	X
80	GL Routor	CHAR	GL	X
81	Memo	CHAR	GL	X
91	Application side	CHAR	GL	X
92	Hour date station	CHAR	GL	X
104	Node.Subnode	CHAR	GL	X
106	GLID	CHAR	GL	X
132	Clearing Account1	CHAR	GL	X
136	Settlement date (OTC only)	CHAR	GL	X
117	Exchange cancel quantity	CHAR	GL	X
179	Counterparty (OTC only)	CHAR	GL	X
147	Floor Trader ID	CHAR	GL	X

Position	Name	Type	Coding	length
164	Horodate trade	CHAR	GL	X
181	Previous Internal Reference	CHAR	GL	X
192	Currency	CHAR	GL	X
195	User Command	CHAR	GL	X
196	Trigger parameter	CHAR	GL	X
204	Trigger position	CHAR	GL	X
210	Alert Message Code	CHAR	GL	X
241	Work List	CHAR	GL	X
245	Work Reference Price	CHAR	GL	X
261	Order ID	NUM	GL	X
292	Previous client account	CHAR	GL	X
293	Work Price Gap	CHAR	GL	X
294	Work Limit Max Price	CHAR	GL	X
301	Type value SLE V5	CHAR	GL	X
306	Second Client Code Type	CHAR	GL	X
314	Complementary trade type	CHAR	GL	X

Position	Name	Type	Coding	length
317	Client free field 1	CHAR	GL	X
318	Client free field 2	CHAR	GL	X
339	Order version	CHAR	GL	X
345	Order command ID	CHAR	GL	X
352	Trader Mandator code	CHAR	GL	X
393	Work Price Gap Type	CHAR	GL	X
444	V5 Command	CHAR	GL	X
484	Order Side Qualifier	CHAR	GL	X
569	Trade Liquidity Provider	CHAR	GL	X
619	FIX tag 55	CHAR	GL	X
624	Session Id	CHAR	GL	X
625	Session name IN	CHAR	GL	X
626	Session name OUT	CHAR	GL	X
627	Route name	CHAR	GL	X
635	FIX tag 100	CHAR	GL	X
760	First Exchange Order Id	CHAR	GL	X

Position	Name	Type	Coding	length
762	Confirmation	CHAR	GL	X
764	GMT Stream date	CHAR	GL	X
797	Quantity pending	CHAR	GL	X
845	Client ID	CHAR	GL	X
883	External party	CHAR	GL	X
1014	Previous validity	CHAR	GL	X
1069	Core Message Sending Timestamp	NUM	GL	X
1070	Core Message Receipt Timestamp	NUM	GL	X
1072	Core Trade Timestamp	NUM	GL	X
1073	Core Acknowledge Timestamp	NUM	GL	X
1075	AP Message Sending Timestamp	NUM	GL	X
1076	AP Message Receipt Timestamp	NUM	GL	X
1077	AP Trade Timestamp	NUM	GL	X
1078	AP acknowledge timestamp	NUM	GL	X
1080	AP reject timestamp	NUM	GL	X
1085	Order server creation date	NUM	GL	X

Position	Name	Type	Coding	length
1155	Reject reason	NUM	GL	X
1200	Cumul Reverse Trade Quantity	NUM	GL	X
1234	IOI ID	CHAR	GL	X
1238	MIC Code	CHAR	GL	X
1267	FIX Client Ref ID	CHAR	GL	X
1358	User ID	NUM	GL	X
1449	Direct Electronic Access	NUM	GL	X
1470	Client Identification Code	CHAR	GL	X
1482	Execution Decision Maker ID	CHAR	GL	X
1481	Waiver Indicator	NUM	GL	X
1483	Exchange Investment Decision Maker ID	CHAR	GL	X
1488	Execution Decision Maker Type	NUM	GL	X
1489	Investment Decision Maker Type	NUM	GL	X
1532	Confirmation for value	NUM	GL	X
1533	Confirmation for volume	NUM	GL	X
1534	Confirmation for Collar	NUM	GL	X

SLE Fields and domain value definition

B	User Number

This field indicates the GL user number which is the identifier of the user

User Number into [0-9999]

C	Request category

This field indicates the order type

O	Simple order
A	OTC order

D1	Command
0	New order
1	Cancel order
2	Update order
3	Refuse (for OTC orders)

G	Stockcode

This field indicates the instrument.

Here, the stock code used is the Trading Code (Trading ISIN).

- For normal orders, cross, quotes, it is the ISIN
- For Off-Exchange and IOI it is the ISIN where the last digit is replaced by ‘B’
- For IPO it is the ISIN where the last digit is replaced by ‘I’

In all cases it is what’s received from the Market Data Server in the ISIN field

A	Chaining

This field indicates if the response is the last one

0	Last one
1	Otherwise

D	Reply type

This field indicates the reply type

A	Exchange acknowledgement
C	Exchange reject
G	GL reject
R	Trade execution

D	Reply type
J	Exchange message number
L	Inflected message To receive this message, you must ask them into the request 2017

E	Index

This field indicates the index of the response in the SLE Database

F	Number of replies

This field indicates the number of replies

0	Side

This field indicates the side of the message

0	Buy
1	Sell

1	Quantity

This field indicates the quantity

2	Modality
L	Limit price
B	At best
M	Market

3	Price

This field indicates the original order price

For the modalities « At market », « At best », don't fill the price.

4	Validity
J	Day Order can be executed only during the day. It will eliminate if it wasn't executed.
K	FOK (Fill or Kill) Order will execute only if it can be executed in totality.
E	E&E (Executed and Eliminated) Order is immediately executed for the available quantity. If a total execution isn't possible, the remaining is eliminated.

4	Validity
D	GTD (Good until date) or GTT (Good Till Time) Order remains available until the date / the time For GTD: - Field #5 must be filled with the expiry date - Field #6 must not be sent For GTT: - Field #5 must be filled with today's date - Field #6 must be filled with the expiry time
R	GTC (Good until cancelled) Order remains available until it will cancel or eliminate.
V	Auction Can be entered during each market phase, but the Order is processed at the nearest auction only (opening, closing and instrument unhalt). The unfilled quantity is cancelled immediately after the completion of auction processing.
C	Closing Can be entered during each market phase, but the Order is processed at the nearest closing auction only. The unfilled quantity is cancelled immediately after the completion of closing auction.

5	Expiry date

This field indicates the expiry date. The format is YYYYMMDD

This field must be filled when the validity is «Good until date »

6	Expiry time

This field indicates the expiry time in CET. The format is HHMMSS

This field can be filled when the validity is «Good until date »

8	Minimum quantity

Order is accepted only if it’s possible to execute at least this quantity

9	Displayed quantity (Single order)

This field indicates the displayed quantity for iceberg orders

10	Client reference

This field indicates the account.

Maximum length is 8 characters

This field is mapped with WSE UTP “ClientID” field.

12	Internal reference

It’s a free text field and no controls are made on the contents of this field at order entry. If this field is used as an order identifier, the content of this field must not be modified during the complete order life cycle.

It is also used as an identifier of the order in case of communication other than direct API connection (egg: Messenger).

The length of this field is 16 characters maximum

13	Exchange number

This field indicates the exchange number. The exchange number is a number attributed by the exchange for the respective order.

This field is mandatory for modification and cancellation.

In case of reject, this field contains the number of the reject.

16	Order Type (OTC order)

This field indicates the type of Off Exchange sent. In case the value is O, an IOI will be sent and the fields are particular to IOI (see the corresponding chapter)

In other cases, the fields are the normal OTC fields

B	Block
I	BISO
R	Trade report

17	Client Code Type

Indicates the client code type

It is mapped with WSE UTP “Rule80A” field

C	Client
H	First House
L	Liquidity Provider

17	Client Code Type
M	Non-Member LP 1
N	Non-Member LP2
O	Non-Member LP3
Q	Member issuer LP
R	Non Member issuer LP
P	Matched Principal

17	Client Code Type (for OTC order)
Indicates the client code type It is mapped with WSE UTP “Rule80A” field	
C	Client
H	House
L	Liquidity Provider
E	Liquidity Provider External 1
F	Liquidity Provider External 2
G	Liquidity Provider External 3

19	Allocation Code

This field indicates the Clearing Firm

8 characters maximum

It is mapped with WSE UTP “ClearingFirm” field

21	Posting Mode

This field indicates the Posting Mode

O	Opening
C	Closing
‘ ’	Default

24	Compensation Mode 1

This field indicates the Compensation Mode 1

0	Manual
1	Automatic Extraction
2	Automatic Allocation
‘ ‘	Default

26	Stop loss price

This field contains the trigger price

27	Routing reference

Free field of variable length.

The maximum length is 125 if the P3 is < at 4.84 and 223 is the P3 is > 4.84

30		Order status
Byte1	Byte 2	
This field indicates the order status		
		Order in cancellation
	X	Order partially or totally executed and in cancellation
A		Order cancelled
A	A	Waiting cancellation
A	G	Order frozen and cancelled
A	X	Order cancelled, partially executed
E		Order in waiting
L		Order eliminated

30		Order status
L	X	Order partially executed and eliminated
N		Order in modification
N	X	Order partially or totally executed and in modification
O		Order acknowledged
O	G	Order frozen
O	X	Order partially executed
R		Order rejected
R	X	Order rejected, partially or totally executed
T	X	Order totally executed

36	Order time

This field indicates the date and time of emission for the server.

Format : YYYYMMDDHHMMSS

37	Remain quantity

This field indicates the quantity of the order remaining on the market.

38 Number of executions

This field indicates the number of market executions.

40 Average price

This field indicates the average price of the order

41 Order status

This field is present to insure the compatibility.

The field « order status » which must be used is the field 30

42 SLE reference

This field is for an SLE Reference

44 Total executed quantity

If an order is multiple filled, this field contains the total executed quantity.

48 Execution price

This field indicates the execution price (Trade Price)

49	Executed quantity

This field indicates the quantity executed for the respective execution

51	Exchange trade number

This field indicates the official trade execution number for the respective execution (Trade Number)

"This field is mapped with WSE UTP "Execution ID"

52	Trade time

This field indicates the trade time.

Format YYYYMMDDHHMMSS

53	Trade type

This indicates the trade type

A	Trade cancelled by the exchange
‘ ‘	Trade

56	Exchange number

This field contains the number attributed by the exchange.

In the case of modification, it contains the exchange number of the modified order

57	Acknowledged Type

Specify the type of acknowledgement

‘1’	Acknowledgement of a cancellation request
‘2’	Order eliminated.
‘3’	Stock frozen.
‘4’	Placed Order Book
‘5’	Placed order book immediate execution
‘6’	Declaration Notification
‘7’	Cancellation notification
‘8’	Refusal notification
‘9’	Execution cancellation notification
‘T’	Order terminated
‘d’	Collar Confirmation is needed

‘1’	Acknowledgement of a cancellation request
‘C’	Book change
‘D’	Done For Day
‘O’	Tender Offer
‘X’	ReOpened Order

58	Time of trading booking

Time of order entry given by the exchange

Format : YYYYMMDDHHMMSS

59	Type of acknowledged command

This parameter indicates the command type for which the acknowledgement is received

‘0’	Acknowledgement of an order
‘1’	Acknowledgement of a cancellation.
‘2’	Acknowledgement of a modification.
‘6’	Declaration of notification (OTC order)
‘9’	Contra trade (OTC order) – This value is received when a notification of OTC is cancelled due to the emitter cancelling his side

59	Type of acknowledged command

'A'	Stop order triggered

60	Old quantity

This field contains the quantity of the previous order

61	Old price

This field contains the price of the previous order

62	Index

The order index

64	Reject type

This field contains the reject type

65	Reject code

This field contains the reject code.

To know the meaning see the file Msgrejet.dat

66	Time of reject

Time of reject given by the exchange

Format : YYYYMMDDHHMMSS

67	Type of rejected command

This parameter indicates the command type for the reject received

‘0’	Acknowledgement of an order
‘1’	Acknowledgement of a cancellation
‘2’	Acknowledgement of a modification

72	Exchange message type

This field contains the type of message

‘1’	Information concerning change of market status.
‘2’	Information concerning change of stock group.
‘3’	Information concerning change of order class.
‘4’	Information concerning change of stock status.
‘5’	Information concerning the link status with the exchange

72	Exchange message type
‘6’	Monitoring / Exchange This value is used when the exchange wants to inform clients on a global behaviour. This value can also be used when we have a global phase change at the exchange level.
‘8’	Other (stock code).
‘9’	Other (stock name).
‘G’	Information concerning change of stock group (equivalent to ‘2’)
‘C’	Information concerning Option Class
‘O’	Information concerning Option

73	Exchange message code
This field contains the type of information message	
‘A’	One of the links with the exchange partially lost. (if field 72 equal 5)
‘B’	End of trading session.
‘C’	Start of consultation
‘D’	Delayed quotation
‘E’	Closed
‘F’	End of consultation

73	Exchange message code
‘G’	Frozen
‘I’	Forbidden
‘M’	Monitoring interruption.
‘N’	Link with the exchange established. (if field 72 equal 5)
‘O’	During pre-opening
‘P’	Pre-opening
‘Q’	Blocked
‘S’	Trading.
‘T’	End of Opening
‘V’	Suspension
‘X’	Uncrossing
‘Z’	Interruption
‘Z’	Link with the exchange lost. (if field 72 equal 5)
In case the message is for a group	
‘R’	Trading after fixing

80	GL Routor

This field is used by the API Messenger

81	Memo

This field is a free text (not send to the exchange)

The length of this field is 18 characters.

This field is mapped with WSE UTP “FreeText” field

91	Application side

Used only when the client is using Smart Order Routor (SOR) in messages 2000 and 2019

Otherwise not used

‘ ‘	Default
E	EDA
H	DMA
I	ATS
Y	SOR

92	Hour date station

This field is used to store the time value sent by the client

104	Node.Subnode

This field indicates the Node.Subnode

106	GLID

Allow to identify the exchange and the market.

The format is :

Exchange (4)Source (2) Market (3) Sub market (3)

You can find the values for the fields exchange and market into the file licsym.ini.

This field is MANDATORY

117	Exchange cancel quantity

This field is the Exchange cancel quantity. It is the Order total quantity minus the matched quantity at order entry

132	Clearing Account1

This field is mapped with the field Account at the exchange side

136	Settlement date (OTC Order)

This field indicates the Settlement date

Format YYYYMMDD.

140	Elimination reason

This field indicates the reason of the order elimination

To be completed (waiting for Exchange specification update)

147	Floor Trader ID

This field is for the subscriber identification code

This field is mapped with WSE UTP “OnBehalfOfCompID” field

164	Horodate trade

This field indicates the time of the last execution

179	Counterparty (OTC order)

Counterparty, mandatory for OTC orders

Length 8 characters

181	Previous Internal Reference

Sent by the SLE when the Internal reference has been changed by the emitter, for example in case of a modification or cancellation.

This field is sent in replies (2019)

192	Currency

This field is the Currency

195	User Command

This field is the user command

196	Trigger parameter

This field indicates the Trigger parameter

Remark:

The combination of the values ‘SI’ is permitted.

The combination of the values ‘IS’ is not permitted.

I	Iceberg order
S	Stop order

204	Trigger position

This field is the trigger position

210	Alert Message Code

This field is Alert Message Code

L	Collar confirmation

241	Work List

This field is for the price increment type for Peg orders

D	Absolute

245	Work Reference Price

This field is for the Reference Price type for Peg orders

Warning: this field is checked by the Trading Line Handler upon receipt of a Peg Order because WSE authorizes only Pegs based on the same side of BBO.

So if the Side of the Peg is Buy and the Work Reference Price is Ask, or if the Side of the Peg is Sell and the Work Reference Price is Bid, then the Peg will be rejected GL 025.

A	Ask
B	Bid

261	Order ID

Indicates a unique ID for an order.

This reference doesn’t change during the order life.

This reference is generated by the SLE.

This ID can be used as a key

292	Previous client account

This field indicates the previous client account

294	Work Limit Max Price

This field indicates the WorkLimitMaxPrice for Peg order

301	Type value SLE V5

This field is for the specific type of the order

N	Normal Order
A	OTC Order

306	SecondClientOrderType

This field is mapped with WSE UTP “TechnicalOrdType” field

It is not mandatory

‘ ‘	Default
A	Any Origin
P	PAM Origin
B	Broker
I	Internet
D	DMA
C	Cellphone
5	Internal 5
6	Internal 6
7	Internal 7
8	Internal 8
9	Internal 9
b	Internal B
c	Internal C
d	Internal D

306	SecondClientOrderType
e	Internal E
f	Internal F
g	Internal G
k	Internal K
l	Internal L
m	Internal M
n	Internal N

314	Complementary trade type
48	Tender offer

317	Client Free Field1

Free Text for client

String on 16 characters

318 Client Free Field2

Free Text for client

String on 32 characters

339 Order version

Only in reply

Indicate the order version

345 Order command ID

This field indicates the Order command ID

352 Trader Mandator Code

The Trader mandator Code indicates the DMAClientID in case of sponsored Access.

Direct Market Access will enable market participants that are not member firms to submit orders directly to the exchange trading system.
These market participants will be sponsored by members who will be able to receive all orders/trade using Drop Copy, and to set filters for their sponsored clients inside UTP system.

393 Work Price Gap Type

This field indicates the Price Gap Type for Peg orders

Warning: this field must be set to absolute otherwise the Trading Line Handler will reject GL 028

393	Work Price Gap Type
3	Absolute

444	V5 Command

This field is for the V5 command

Sent by the SLE in the reply only

“ “	Default
0	Creation
1	Cancel
2	Update
3	Refuse

484	Order Side Qualifier

This field indicates whether the Order should be a Sell or Short Sell. This field should be set only if the Order Side is 1 (Sell).

1	Short Sell

569	Trade Liquidity Indicator

Field sent by WSE on trades to indicate what effect an order has had on the liquidity of the book.

Client’s rates are determined by whether an order adds or removes liquidity

from the book.

1	Order added liquidity
2	Order Remove Liquidity
3	Auction
9	Routed

619	FIX tag 55

Fix Tag 55

624	Session ID

Session ID

625	Session name IN

Session name IN

626	Session name OUT

Session name OUT

627	Route name

Route name

635	FIX tag 100

FIX tag 100

760	First Exchange Oder ID

First Exchange Order ID

762	Confirmation

This field indicates if the Order should be sent even if outside dynamic collars. It is mapped with WSE UTP “ConfirmFlag”

‘ ‘	Default (same as Eliminate)
1	Confirm (confirm both collars and capital)
2	Eliminate (confirm neither collars nor capital)

762	Confirmation
3	Confirm collars not capital
4	Confirm capital not collars

764	GMT Stream Date

Stream sever date in GLT format

797	Quantity Pending

Quantity Pending

845	Client ID

Client ID

883	External Party

External Party

1014	Previous Validity

Previous Validity

1069	Core Message Sending Timestamp

Core Message Sending Timestamp. the server fills this field with the ISO8601 format. Format: YYYY-MM-DDThh:mmTZD (eg 1997-07-16T19:20+01:00)

1070	Core Message Receipt Timestamp

Core Message Receipt Timestamp. the Server fills this field with the ISO8601 format. Format: YYYY-MM-DDThh:mmTZD (eg 1997-07-16T19:20+01:00)

1072	Core Trade Timestamp

Core Trade Timestamp. the server fills this field with the ISO8601 Format: YYYY-MM-DDThh:mmTZD (eg 1997-07-16T19:20+01:00)

1073	Core Acknowledge Timestamp

Core Acknowledge Timestamp.the server fills this field with the ISO8601 Format: YYYY-MM-DDThh:mmTZD (eg 1997-07-16T19:20+01:00)

1075	AP Message Sending Timestamp

The time the message is transmitted from the Trading Line Handler to the venue expressed in microseconds, Time Zone UTC

1076	AP Message Receipt Timestamp

The time the message is received by the Trading Line Handler from the venue. Expressed in microseconds, TimeZone UTC

1077	Ap Trade Timestamp

This field indicates the horodatage GMT ISO8601 of an order execution in milliseconds. Timestamps Support microsecond-level granularity, Time Zone UTC.

1078	AP acknowledge timestamp

This field indicates the horodatage GMT ISO8601 of an order acknowledgment in milliseconds. Timestamps Support microsecond-level granularity, Time Zone UTC.

1080	AP reject timestamp

This field indicates the horodatage GMT ISO8601 of an order reject in milliseconds. Timestamps Support microsecond-level granularity, Time Zone UTC

1085	Order Server Creation Date

Indicates the SERVER order creation

1155	Reject Reason

Indicates what will happen after the reject

1200	Cumul Reserve Trade Quantity

Calculation of Cumul Reverse Trade Quantity

1234	IOI ID (OTC orders)

This field indicates the IOI ID. It is mapped with WSE field IOIUTPID.

It must be populated by the client case of a Reply (request 2000) to an IOI through an OTC (Block or BISO)

1238	MIC Code

This field contains the MIC code of the traded instrument. It is disseminated in the order acknowledgements and trade messages

1267	FIX Client ref Id

This field contains the ClOrdID sent by the Trading Line Handler to WSE in the order sending message.It is disseminated in 2019 messages for order acknowledgements and exchange rejections.

1358	User Id

This field is dedicated for user number grater then the max (28671). This field is used especially for API V3 clients.

1449	Direct Electronic Access

Order submitted via a DEA connection or sponsored access customer

‘1‘	The trader has direct electronic access
‘2’	Trader does not have direct electronic access

1470	Client Identification Code

Short code for the individual or organization that is acquiring the financial instrument. String (16 chars). Either a client ID or one of the following reserved values: NONE = no client AGGR = aggregated orders PNAL = pending allocations

1481	Waiver indicator

Indication as to whether the transaction was executed under a pre-trade waiver in accordance with Articles 4 and 9 of Regulation (EU) 600/2014. This information is received in execution from the exchange.

1481	Waiver indicator
‘1‘	LRGS : Large in scale For equity instruments. Applies to all instruments.
‘3’	NLIQ : Negotiated transactions in liquid financial instruments. Applies to all instruments.
‘4’	OILQ : Negotiated transactions in illiquid financial instruments. Applies to all instruments.

1482	Execution Decision Maker ID

Code used to identify the person or algorithm within the investment firm who is responsible for the execution decision.

1483	Exchange Investment Decision Maker ID

Code used to identify the person or algorithm within the investment firm who is responsible for the investment decision.

1488	Execution Decision Maker Type

Classification of the Execution Decision Maker

‘4‘	Short code representing an algo

1489	Investment Decision Maker Type

Classification of the Investment Decision Maker

1489	Investment Decision Maker Type
‘4‘	Short code representing an algo

1532	Confirmation for value

Confirmation of value

‘1‘	Don’t Confirm value (default)
‘2’	Confirm value

1533	Confirmation for volume

Confirmation of volume

‘1‘	Don’t Confirm volume (default)
‘2’	Confirm volume

1534	Confirmation for collar

Pre-trade Confirmation for collar

‘1‘	Don’t Confirm collar (default)
‘2’	Confirm collar

Order Modification

This section is to detail the secured modification of an order.

Modification of simple order:

Crossing between client and SLE:

1. Rule 1: In case of the field #44 Total Executed Quantity is filled, we decrease the quantity.

Example:

We send an order with field #1 Quantity filled by 1000.

We modify the Quantity with 1500.

If a crossing execution with the exchange happens with Quantity 500 then we receive:

An acknowledgement with quantity = 1500.

An Executed quantity = 500.

A Remain Quantity = 1000.

2. Rule 2: In case of field #37 Remain Quantity is filled then we reject.

   In this particular case specify that we have to inform the remaining supposed quantity to the market before modification.

Example:

We send an order with field #1 Quantity filled by 1000.

We modify the Quantity with 1500.

If a crossing execution with the exchange happens with Quantity 500, then the SLE sends a Reject.

3. Rule 3: In case of fields #44 Total Executed Quantity and #37 Remain Quantity are filled then the Rule1 is considered.

Crossing between the SLE and the Exchange

When a crossing between the SLE and the Stock Exchange happens, the SLE is notified by the Stock Exchange of events and postpones this information to the client.

This works in this way because the orders aren’t any more in the SLE but at the stock exchange level

Modification of Strategies

For Strategies modification, only the field #37 Remain Quantity is taken into account.

Trading API for MIFID II: General fields

FIS Trading API V3 FIELD	Name	V5 VALUES/Description
1486	Directed Order	1 = Directed Order; 2= Non Directed Order
1488	Server Execution Decision Maker Type	‘ ‘ = Default 1 = Individual within the firm 2 = Not used 3 = Decision made by a client 4 = Short Code Representing an Algo
1317	Execution Decision Algo ID	String (32) Identifier for an algo that makes the Execution Decision
195	Execution Decision ID (Command User)	UTI
1475	Server Execution Decision ID	String (32) Human or Algo Code responsible for the order execution
1482	Exchange Execution Decision Maker ID	String (32) Execution Decision Maker Short Code sent to the Trading Venue
1489	Server Investment Decision Maker Type	‘ ‘ = Default 1 = Individual within the firm 2 = Not used 3 = Decision made by a client 4 = Short Code Representing an Algo
1340	Investment Decision Algo ID	String (32) Identifier for an algo that makes the Investment Decision

Trading API for MIFID II: General fields

1474	Server Investment Decision Maker ID	String (32) Human or Algo Code responsible for the investment decision
1483	Exchange Investment Decision Maker ID	String (32) Investment Decision Maker Short Code sent to the Trading Venue
1450	Investment Decision Country	String (3)
132	Clearing Account Firm ID	LEI, DEA user code, National_ID etc.
1470	Client identification code	String (16) Also reserved values: NONE; AGGR; PNAL
342	Trading Capacity	New V5 values 12=DEAL 11=MTCH 10=AOTC New V3 Values: D=DEAL M=MTCH A=AOTC
1497	User Execution Decision Maker Type	‘ ‘ = Default 1 = Trader hitting the button (My self) 2 = Individual within the firm 3 = Decision made by a client" 4= Algo
1498	User Execution Decision Maker ID	String (16)

Trading API for MIFID II: General fields

1494	User Investment Decision Maker Type	‘ ‘ = Default 1 = Trader hitting the button (My self) 2 = Individual within the firm 3 = Decision made by a client" 4= Algo
1496	User Investment Decision Maker ID	String (16)
1205	Trader Name (VT/ VFT)	String
1490	Client Role Qualifier	‘ ‘ = Default 1 = Firm or legal entity 2 = Natural person
1449	Direct Electronic Access	1= trader has DEA 2= trader does not have DEA
572	MIFID client code type (Market Maker) flagging	1 = Market Maker
1414	Order Server Creation Timestamp	Timestamp
1075	AP Message Sending Time	UTC server time
1076	GMT AP message receipt timestamp	exec/ ack/ reject
1077	GMT AP trade timestamp	exec
1078	GMT AP Acknowledge timestamp	ack
1080	GMT AP reject timestamp	reject
1492	Core Command Sending Time	UTC (microseconds)

Trading API for MIFID II: General fields

1070	Core Command Receive Time	UTC (microseconds)
868	Firm ID	String
569	Trade Liquidity Indicator	Passive/ Aggressive order flag: In V5: 1 = passive; 2= aggressive In V3: Varies with exchange
1472	Commodity Risk Indicator	1 True: Indication of a commodity transaction that reduces risk 2 False: either not a commodity, or it is a commodity but doesn't reduce risk.
1481	Waiver Indicator	1 LRGS; 2 RFPT; 3 NLIQ; 4 OILQ; 5 PRIC; 6 SIZE; 7 ILQD;
1484	OTC Post Trade Indicator	1 BENC; 4 LRGS; 10 RFPT; 11 NLIQ; 12 OILQ; 13 PRIC; 6 SIZE; 5 ILQD etc.

Updates history

Version	1.0
Date	March 2012
Author	CNG
SLE version	10.1

Version	1.0
Object	Creation from API_WSE v19 SLE : Delete of the OTC and the Quote requests (temporarily: will be added in later version) Change of the fields #2 Modality,#3 Price,#4 Validity,#9 Display Quantity,#10 Client Reference, field #19 Clearing Firm , #21 Posting Mode, #51 Exchange Trade Number,#53 Trade Type,#81 Memo,#140 Elimination Reason Add of the fields: #17 Client Code Type , #24 Compensation Mode 1, #99 Negociation Code,192#Currency, #241 Work List, #251 Price Increment Type, #294 WorkLimitMaxPrice, #762 Confirmation Delete of the fields: #28 Anonymous Flag, #84 NDS Account, #114 Currency,#131 Order Type, #132 NDS Account Clearer, #133 Sub Account, #137 Number of Settlement, #138 Settlement Price; #312 Settlement Information; #384 Trade value In request 2019 , delete of the fields #136 Settlement Date, #Number of Settlement, #138 Settlement Price, #140 Elimination Reason Add in the available markets: options and index

Version	2.0
Date	March 2012
Author	CNG
SLE version	10.1
Object	SLE : Add of the OTC, the Cross and the Quote requests Modification of the values of the field #24 Mode Compens 1, #57 Acknowledgement Type Modification of the fields #91 Application side, #147 Floor Trader ID, #181 Previous Internal Reference, #484 Order Side Qualifier, #762 Confirmation Delete warning in description of field #8 Minimum quantity Change of the fields #146 Trader Id to #147 Floor Trader Id Delete of the fields #50 Execution counterpart, #212 Peak order remaining quantity

Version	2.1
Date	May 2012
Author	CDE, FOR
SLE version	10.1
SLC version	11.0.100
Object	SLC: Add SLC part SLE: Add mandatory fields in message 2000 Add for each message whether it is supported by API Messenger. Add field #569 Trade Liquidity Provider Replace field #113 by field #227 Order Type Modification of the description and value of Stock Code, #21 Posting Mode, #24 Compensation Mode 1 Modification of the description of value D for field #4 Validity Add field #1234 IOI ID in OTC request, to answer to an IOI

Version	3.0
Date	July 2012
Author	FOR
SLE version	10.1

Version	3.0
Object	SLE: Field 241 : Change value 3 in D Field 306 : Change value -1 in ‘ ‘

Version	3.1
Date	November 2012
Author	SBE
SLE version	10.1
SLC version	11.0.100
Object	SLE: Replace field #227 by field #16 Order Type

Version	3.1
Date	November 2012
Author	SBE
SLE version	10.1
SLC version	11.0.100

Version	3.1
Object	SLE: Replace field #227 by field #16 Order Type

Version	3.2
Date	January 2013
Author	SBE
SLE version	10.1
SLC version	12.0.100
Object	SLE: Addition of new values in the field #306 Second Client Order Type

Version	3.3
Date	Fabruary 2013
Author	SBE
SLE version	10.1
SLC version	12.0.100

Version	3.3
Object	SLE: • Addition of new field #132 to the request On and Off Exchange.to map the field Account at the Exchange side. • Modification of the field #10: This field is now mapped with the field Client ID at the exchange side. • Rename the field #19 from Clearing Firm to Allocation Code • Addition of the field #19 Allocation Code to OTCs orders. • Deletion of the field #168 Numbank 1

Version	3.4
Date	Mars 2013
Author	SBE
SLE version	10.1
SLC version	12.0.100
Object	Addition of the section “Order Modification”

Version	3.5
Date	November 2013
Author	CNG
SLE version	10.1

Version	3.5
SLC version	12.0.100
Object	SLC: • Modification the list of the markets. • Remove the column Pilot or Final version of Stock Watch and CRVR. SLE: • Modification the list of the markets. • Remove the note in Native Order. • Remove the note in OTC. • Remove the field #82 • Add the fields #1238, #1267. • Modification of the API field of #4, #10. • Modification of the field #484 Order Side Qualifier

Version	3.6
Date	January 2014
Author	S. Benhamida
SLE version	10.1.13
SLC version	12.0.100 (starting from 12.0.100.818090)

Version	3.6
Object	SLC: • Add Market #17 to the list of Feed Markets for WSE. • Add details to the fields MR: #6, #30 and #100. • Add details to the fields CRVR #100 and #101. • New format of the field #13 Suspension Indicator • Add the value ‘S’ to second character of the field MR #13. • Add the following fields to the request MR: • #104 Type of value • #197 Short sell flag • #222 Contract size • #227 Accrued interest rate • Add the following fields for the request CRVR: • #401 Barrier Min Price • #402 Barrier Max Price SLE: • Add Market #17 to the list of Order Markets for WSE. • Addition of new values to the field #762 for Order Management • More detail for existing values of the field #762.

Version	3.7
Date	Mars 2014
Author	Sabria BENHAMIDA
SLE version	10.1.13

Version	3.7
SLC version	12.0.100
Object	Modification of the field #13 Exchange number.

Version	3.8
Date	October 2014
Author	Sabria BENHAMIDA
SLE version	10.1.13
SLC version	12.0.100
Object	SLC: Addition of the field MR #154 with values. Addition of the field CRVR #331 with values. SLE: Addition of the field #314 in the request 2000 and 2019. Modification of value in the field #569.

Version	3.9
Date	November 2014
Author	Sabria BENHAMIDA

Version	3.9
SLE version	11.1
SLC version	12.0.100
Object	SLE: Addition of the field #210 “Alert message Code” This field is available since the version 11.1 of the SLE

Version	4.0
Date	November 2014
Author	Sabria BENHAMIDA
SLE version	11.1
SLC version	12.0.100
Object	SLE: Addition of values to the field #17 Client Code Type for OTC orders.

Version	4.1
Date	April 2015
Author	Sabria BENHAMIDA
SLE version	11.1

Version	4.1
SLC version	12.0.100
Object	SLC: Addition of the field MR #53 only for Bonds

Version	4.2
Date	April 2015
Author	Sabria BENHAMIDA
SLE version	11.1
SLC version	12.0.100
Object	SLC: Addition of the fields CRVR #342 and #406.

Version	4.3
Date	June 2015
Author	Sabria BENHAMIDA
SLE version	11.1
SLC version	12.0.100

Version	4.3
Object	SLC: Remove the field MR #204. Addition of the field MR #89. Addition of the field MR #46.

Version	4.4
Date	October 2015
Author	Sabria BENHAMIDA
SLE version	11.1
SLC version	12.0.100
Object	SLC: Addition of the field MR#74

Version	4.5
Date	November 2015
Author	Sabria BENHAMIDA
SLE version	11.1
SLC version	12.0.100

Version	4.5
Object	Addition of the trading field #57 Acknowledgment Type and its domain values.

Version	4.6
Date	January 2016
Author	Sabria BENHAMIDA
SLE version	11.1
SLC version	12.0.100
Object	Addition of the Fields: CRVR #283 Security Type Code /Exchange Instrument Type Code CRVR #398 Exchange Instrument Type CRVR #400 Exchange Instrument Sub Type

Version	4.7
Date	February 2016
Author	Sabria BENHAMIDA
SLE version	11.1
SLC version	12.0.100

Version	4.7
Object	Updates of the values for the field Liquidity Indicator API V3#569. Addition of the Trading fields: #1077, #1078, #1080

Version	4.8
Date	April 2016
Author	Sabria BENHAMIDA
SLE version	11.1
SLC version	12.0.100
Object	Addition of the field CRVR#225 Underlying ISIN

Version	4.9
Date	August 2016
Author	Sabria BENHAMIDA
SLE version	11.1
SLC version	12.0.100
Object	The field MR #74 is removed.