

| | Field Value | Fix Tag - Field Name | Applicable Securities | Transaction Type | Additional Comments |
|-------------|-----------------------------|------------------------------|--|--------------------------------------|--|
| Trade Types | Special Price | 1839 - TradePriceCondition | All | One sided report Two sided report | «Special Price» is specifying a trade report whose price differs from the market price at the time of entry (VWAP, Portfolio-Trades, Counter Trades, Aggregated Orders, Trade reporting after emergency situations) |
| | Derivative Hedge | 27100 - DerivativeHedge | Equities | One sided report Two sided report | “Derivative hedge” specifies a report for a trade made in connection with a delta-neutral hedge with respect to a derivative transaction |
| | NAV Trade | 27200 - NAVTrade | Funds | One sided report Two sided report | “NAV Trade” specifies a report for a trade priced using a net asset value. Trades at a future net asset value are deemed to be effected as soon as the net asset value on which the trade is based is known. |
| | Countertrade | 828 - TrdType | All | One sided report Two sided report | «Countertrade» specifies that the original legally valid trade should be cancelled. Countertrades will be validated against the original trade. For two sided countertrades, the original trade identification of both Participants must concur for the trade report legs to match |
| | Delivery Report | 828 - TrdType | All | Two sided report | |
| | Deferred Publication | 1390 - TradePublishIndicator | All | One sided report Two sided report | «Deferred Publication» is used when the trade is reported late for technical or procedural issues |
| | Publish Trade | | All | One sided report Two sided report | «Publish Trade» is used when the trade is reported in time and is to be published immediately |
| | On Exchange Off Exchange | 829 - TrdSubType | All | One sided report Two sided report | «On Exchange» is specifying a trade report which is subject to the provisions of the Rule Book «Off Exchange» is specifying a trade report which is subject to the provisions of the Reporting Rules |
| | Transaction Report | 5055 - TransReport | All | Two sided report | «Transaction Report» specifies whether a transaction report should be derived from the entering firm's trade leg and to fulfil the party's reporting duty. Only supported for two-sided trade reports when Order Capacity is Principal |
| | Both Parties | 6577 - Tariff | All | One sided report | «Both Parties» is specifying a one-sided trade report which has been reported to the Exchange in the name of both parties involved in the trade |
| Trade Flags | Removed Liquidity | 851 - LastLiquidityInd | All | On Order Book | «Removed Liquidity» is specifying the side of a trade which has triggered the trade in the order book |
| | Added Liquidity | | All | On Order Book | «Added Liquidity» is specifying the side of a trade which has contributed liquidity to the order book |
| | Auction | | All | On Order Book | «Auction» is specifying that both sides of a trade were executed during a non-continuous trading period |
| | Mistrade | 277 - TradeCondition | All | Trade Cancellation | «Mistrade» is specifying a trade cancellation that declares a trade null and void and is performed by SIX Swiss Exchange according to Directive 4: Market Control |
| | Participant | | All | Trade Report Cancellation | «Participant» is specifying a trade cancellation that declares a trade report null and void and is performed by the involved participant(s) according to Directive 3: Trading |
| | On Behalf | | All | Trade Cancellation | «OnBehalf» is specifying a trade cancellation that is performed by SIX Swiss Exchange on behalf of the involved parties according to Directive 3: Trading |
| | Canc Buy | 6577 - Tariff | All | Cancellation Request | «CancBuy» is specifying that the buy party will be charged the cancellation fee |
| | Canc Sell | | All | Cancellation Request | «CancSell» is specifying that the sell party will be charged the cancellation fee |
| | Canc Split | | All | Cancellation Request | «CancSplit» is specifying that the cancellation fee will be split between the parties |
| | Yes | 7205 - InternalCross | All | On Order Book | «Internal Cross» is specifying a trade for one and the same participant for its own name and for his own account (Principal). Entering buy and sell orders in a single security for the same beneficial owner is forbidden. The ban shall not cover simultaneous buy and sell orders for the participant's own account if the participant can prove that individual orders were entered independently of each other and without any form of agreement in the exchange system. The participant shall ensure the necessary precautions to prevent impermissible cross-trades |
| | Algorithm | | 448 - PartyID (Entering Firm Algorithm repeating group) | All | On Order Book Off Order Book |
| | Customer Order Capacity | 582 - CustOrderCapacity | All | On Order Book Off Order Book | Optional flag to indicate for participants that their orders originate from a retail customer. For Off Order Book trades only allowed for capacity corrections, any value provided must be consistent with the new value of the OrderCapacity. |