



Global Technical Committee CommissionDataGrp Component Proposal

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Primary Contact Person	Lisa Taikitsadaporn for GTC, Niranjana Sharma for CME Group	Release Identifier	5.0.SP3

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Document History

Revision	Date	Author	Revision Comments
r0.1	9/1/2015	Dean Kauffman for GTC	Initial draft based on internal gap analysis.
0.2	9/2/2015	Dean Kauffman for GTC L. Taikitsadaporn	Revised text and elaboration of CommType(13)=1. Improved description of CommissionRate(2646tbd) and LegCommissionRate(tbd). Added "Per Contract" enumeration to CommType(13). Changed the datatype and description of CommRate(1233). Added business requirements.
0.3	9/28/2015	L. Taikitsadaporn for GTC	Updated based on discussions on the Sept. 17, 2015, GTC call. Agreed that the LegComissionDataGrp component will not be needed and agreed to the addition of the CommissionLegRefID(2649tbd) within the CommissionDataGrp.
<u>0.4</u>	<u>10/26/15</u>	<u>L. Taikitsadaporn for GTC</u>	<u>Changes made based on public comment feedback and disposition (see Appendix E):</u> <ul style="list-style-type: none"> • <u>Added a new AllocCommissionDataGrp component</u> • <u>Added the new AllocCommissionDataGrp component to AllocGrp and TrdAllocGrp components</u> • <u>"Remove" from Quote, QuoteResponse and QuoteStatusReport messages the standalone fields Commission(12) and CommType(13) and add in CommissionData component.</u>
	<u>12/24/2015</u>	<u>R. Shriver</u>	<u>ASBUILT created.</u>

1 Introduction

As the use of FIX Protocol has grown over the years and trade reporting has become more complex firms have found the existing FIX component and tags for capturing commission data deficient. Working with the Buy-Side Working Group and with contributions from other member firms the GTC proposes to provide a new repeating CommissionDataGrp component to be used as an alternative to the existing CommissionData component when multiple instances of commission or new commission attributes are needed.

2 Business Requirements

2.1 Commissions

The existing FIX CommissionData component is a component which has been part of FIX since the inception of the standard. However, as the complexity of trading and instruments have evolved in the last 20+ years and there is requirement now to be able to capture more than one commission type as the trade progresses through the trade life cycle.

After compiling requirements from different FIX groups of users, it determined that a repeating group component is required to carry different types of commission data. Additionally, an ability to specify commission for the legs of a strategy trade is also required by certain group of users.

The intension is that these new repeating group components will be used when multiple commission values are required. Users who need only to express a single commission value may continue to use the legacy CommissionData component for simplicity. However, it would be noted that the legacy component will not have an ability to identify the type of commission, it would be up to the implementation to define the type of value being conveyed.

New CommissionDataGrp and LegCommissionDataGrp Components

To meet the requirements stated above two new components are being proposed. Both are modeled based on the existing CommissionData component, which is a non-repeating group component. However, the new components will differ from the existing one not just by the design of it being a repeating group but with enhancements to ensure completeness for future use, including an ability to identify the type of commission, not just the commission basis.

The proposed new CommissionDataGrp and LegCommissionDataGrp componentst will contain the following fields.

- CommissionAmount(~~2640tbd~~) and CommissionAmountType(~~2641tbd~~), LegCommissionAmount(tbd) and LegCommissionAmountType(tbd), will be used to identify the amount and type of commission amount, e.g. executing broker, clearing broker, etc.
- CommissionBasis(~~2642tbd~~) and LegCommissionBasis(tbd) specifies the basis on which the amount is calculated, e.g. per unit
- CommissionCurrency(~~2643tbd~~) and LegCommissionCurrenc(tbd) specifies the ISO currency of the CommissionAmount(~~2640tbd~~)

- CommissionUnitOfMeasure(2644tbd) and CommissionUnitOfMeasureCurrency(2645tbd), LegCommissionUnitOfMeasure(tbd) and LegCommissionUnitOfMeasureCurrency(tbd) will be used to specify that the commission amount is based on a particular unit of measure, e.g. barrel, or bushel. This is particularly relevant for derivatives. When the unit of measure is based on a currency the CommissionUnitOfMeasureCurrency(2645tbd) would be used to specify the ISO current for the unit of measure.
- CommissionRate(2646tbd) and LegCommissionRate(tbd) is used to indicate a basis points or percentage rate from which the amount was calculated.
- CommissionSharedIndicator(2647tbd) and CommissionAmountShared(2648tbd), LegCommissionSharedIndicate(tbd) and LegCommissionAmountShared(tbd), is used to specify whether the commission amount has any shared portion and the amount that is shared.

Note – Issue 2 resolved on 9/17 removed the requirement for LegCommissionDataGrp component and its fields.

Existing CommissionData Component

The existing CommissionData component requires changes to address the naming convention for the existing field so that the field name would not collide with the new fields.

The following changes to existing field names are proposed:

- change CommissionRate(1233) to CommRate(1233)
- change CommissionUnitOfMeasure(1238) to CommUnitOfMeasure

It is also proposed that the data type for the existing field CommissionRate(1233) be changed from "Percentage" to "float" to accommodate basis points rate (e.g. when the commission amount type may be an "absolute" value, but was calculated based on a commission of 50 basis points.)

The following new CommType(13) values would be added along with new elaborations and an enhancement to the description to clarify that CommType(13) identifies the basis on which the commission amount is calculated.

1 = Amount per unit (implying shares, par, currency, etc.)

[Elaboration: Implying shares, par, currency, physical unit etc. Use CommissionUnitOfMeasure(1238) to clarify for commodities.]

3 = Absolute (total monetary amount)

[Elaboration: Total monetary amount.]

4 = Percentage waived - cash discount (for CIV buy orders)

[Elaboration: Cash discount (for CIV buy orders).]

5 = Percentage waived - enhanced units (for CIV buy orders)

[Elaboration: Enhanced units (for CIV buy orders).]

6 = Points per bond or contract (supply ContractMultiplier(231) in the <Instrument> component block if the object security is denominated in a size other than the industry default - 1000 par for bonds)

[Elaboration: Specify ContractMultiplier(231) in the Instrument component if the security is denominated in a size other than the market convention, e.g. 1000 par for bonds.]

8<tbid> = Amount per contract. [Elaboration: Specify ContractMultiplier(231) in the Instrument component if the security is denominated in a size other than the market convention.]

2.2 MiscFeesGrp Component

Related to specifying commissions is specifying of fees and taxes for a transaction. The MiscFeesGrp component has undergone some enhancements recently, however new fee types are required in MiscFeeType(139). Additionally, with the addition of the new CommissionDataGrp component it is also proposed that one of the existing MiscFeeType(139) value be deprecated in favor of the equivalent CommissionAmountType(2641<tbid>) value.

3 = Local commission [DEPRECATE - use <CommissionDataGrp> component instead]

15<tbid> = Trade reporting [Elaboration: The fee charged to recover the cost of trade reporting, e.g. corporate bonds and structured products reported to FINRA TRACE.]

16<tbid> = Tax on principal amount

17<tbid> = Tax on accrued interest amount

18<tbid> = New issuance fee

19<tbid> = Service fee

20<tbid> = Odd lot fee

21<tbid> = Auction fee

22<tbid> = Value Added Tax - VAT

23<tbid> = Sales tax

3 Issues and Discussion Points

	Issue	Date	Status	Discussion
1	<CommissionData> in BidResponse	8/31/2015	Resolved	<CommissionData> appears as the first field of the <BidCompRspGrp> repeating group. Thus if we add <CommissionDataGrp> to the repeating group we have a logic problem. Resolution: Do not add the new component to <BidCompRspGrp>.

	Issue	Date	Status	Discussion
2	Leg commission in TradeCaptureReport and elsewhere	8/31/2015	Resolved	<p>In TradeCaptureReport <CommissionData> is inside the TrdCapRptSideGrp component but <InstrumentLeg> is outside within <TrdInstrmtLegGrp>. How should we link side commission that applies to a leg?</p> <p>In TCR, if LegCommissionData is added to TrdInstrmtLegGrp, we may not need to link with TrdCapRptSideGrp. It is the buyer of the strategy or swap that pays the commission, not the seller (i.e a side). That is Lisa's rational at this time. Dean points out that if a LegRefID is added to the CommissionDataGrp to link in TCR then it solves the Allocation problem (#3), and negates a need for Leg level commission altogether.</p> <p>Additionally it was raised by CME that in trade reporting using TCR that commissions are specific to the side of a trade, not the two-sided trade itself. It is also possible that the commission may apply to one side of a trade alone, or each side may have a different commission. As commissions is associated firmly with the side, commissions for each leg also needs to be associated with the side. In the TCR the TrdInstrmtLegGrp is at the root level of the TCR, therefore a commission component within the TrdInstrmtLegGrp would be associated with the trade itself and not either side. Having a CommissionLegRefID in the CommissionDataGrp component itself would allow for the clear identification of the commission for a given leg associated to the side. This method of linking would also be similar to what is currently used in the RegulatoryTradeIDGrp's RegulatoryLegRefID(2411). For example:</p> <pre><TrdCaptRpt> <Instrmt ID="AB"/></pre>

	Issue	Date	Status	Discussion
				<pre> <TrdLeg> <Leg ID="A" LegID="1"/> </TrdLeg> <TrdLeg> <Leg ID="B" LegID="2"/> </TrdLeg> <RptSide Side="1"> <CommData Amt="50" Typ="0" Basis="3" LegRefID="1"/> <CommData Amt="75" Typ="0" Basis="3" LegRefID="2"/> </RptSide> <RptSide Side="2"> <CommData Amt="100" Typ="0" Basis="3" LegRefID="1"/> <CommData Amt="150" Typ="0" Basis="3" LegRefID="2"/> </RptSide> </TrdCaptRpt> </pre> <p>Resolution 9/17/2015: It was agreed that the CommissionLegRefID will be added to the CommissionDataGrp and the LegCommissionDataGrp will be removed. The CommissionLegRefID would point to the LegID when leg level commission is needed.</p>
3	Leg commission in messages that use InstrmtLegGrp	8/31/2015	Resolved	<p><InstrmtLegGrp> is used by many other messages that do not support commissions and is simply a wrapper for <InstrumentLeg> and <LegFinancingDetails>. We believe we should avoid altering <InstrmtLegGrp> but then the Confirmation, Allocation and Cross Order messages which support commission will not support leg commissions.</p> <p>In looking at the current msgs that CommissionData appears in Confirmation, ExecutionReport, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, NewOrderCross, NewOrderList, CrossOrderCancelReplaceRequest,</p>

	Issue	Date	Status	Discussion
				<p>AllocationInstruction, AllocationReport, AllocationInstructionAlert, TradeCaptureReport and TradeCaptureReportAck.</p> <p>The messages where a LegCommissionDataGrp component may make sense in are in the ExecutionReport, and TradeCaptureReport.</p> <p>NewOrderMultileg(and Cxl/Rpl msg)/LegOrdGrp is okay as specified. It is unclear whether buy-sides will actually be negotiating the commission for each leg and also have an over all commission for the whole strategy or swap at the same time.</p> <p>NewOrderList and NewOrderCross do not have InstrumentLeg so they are not an issue.</p> <p>We may need a way to link a commission for an instrument leg in the Alloc msgs but these messages use the InstrmtLegGrp where adding LegCommissionDataGrp would affect too many unrelated messages.</p> <p>LegCommissionDataGrp is one of those components that do not need to be "everywhere" - and definitely it should not be part of InstrmtLegGrp as it has nothing to do with an instrument definition.</p> <p>Figure 1, Figure 2 and Figure 3 below shows the structures to help with the discussion whether there is a need for a CommissionLefRefID.</p> <p>A Suggestion: What would be wrong with swapping out InstrmtLegGrp for a new component adding LegCommission, e.g. InstrmtLegCommGrp, for messages that need it? If we give it a FIXML name</p>

	Issue	Date	Status	Discussion
				<p>of <Leg> we do not break anyone's implementation.</p> <p>Resolution 9/28/2015: It was agreed that the CommissionLegRefID will be added to the CommissionDataGrp and the LegCommissionDataGrp will be removed. The CommissionLegRefID would point to the LegID when leg level commission is needed.</p>

Figure 1. LegCommisionGrp in ExecutionReport where CommissionData is in the base

Linkage of commissions to payer are clear since there is only one party – the buyer.

```
ExecutionReport(8)
<Parties>
  PartyID
  PartyRole [Buyer]
<Instrument>
  Side = 1 (Buy)
<CommissionDataGrp>
  CommissionAmount
<CommissionDataGrp>
  CommissionAmount
<CommissionDataGrp>
  CommissionAmount
<InstrmtLegExecGrp>
  ...
  <LegCommissionDataGrp>
    LegCommissionAmount
  <InstrmtLegExecGrp>
  ...
  <LegCommissionDataGrp>
    LegCommissionAmount
  <InstrmtLegExecGrp>
  ...
  <LegCommissionDataGrp>
    LegCommissionAmount
```

Figure 2. LegCommisionGrp in TradeCaptureReport where CommissionData is in TrdCapRptSideGrp

Linkage of leg commissions to payer is unclear since there are two parties.

```

TradeCaptureReport(AE)
<Instrument>
<TrdInstrmtLegGrp>
...
<LegCommissionDataGrp>
  LegCommissionAmount
<TrdInstrmtLegGrp>
...
<LegCommissionDataGrp>
  LegCommissionAmount
<TrdInstrmtLegGrp>
...
<LegCommissionDataGrp>
  LegCommissionAmount
<TrdCapRptSideGrp>
  Side = 1 (Buy)
  <Parties>
    PartyID
    PartyRole "Buyer"
  <CommissionDataGrp>
    CommissionAmount
  <CommissionDataGrp>
    CommissionAmount
  <CommissionDataGrp>
    CommissionAmount
<TrdCapRptSideGrp>
  Side = 2 (Sell)
  <Parties>
    PartyID
    PartyRole "Seller"
  <CommissionDataGrp>
    CommissionAmount

```

Figure 3. Commissions Linked to Legs through LegRefID

Linkage of leg commissions to payer is clear since it is explicit in the <CommissionDataGrp> component.



Extend above example for two different commission type for single leg. The legs should add up to the non-leg entry, for that commission type

4 Proposed Message Flow

There are no changes to existing message flows.

5 FIX Message Tables

5.1 FIX Message Confirmation

To be completed at the time of the proposal – all information provided will be stored in the repository

Message Name		Confirmation	
Message Abbreviated Name (for FIXML)		Cnfm	
Category		(no change)	
Action		__New _X_Change	
Message Synopsis Required, short, one or two paragraph description of the message.	No change.		
Message Elaboration Optional longer description of the message usage	No change.		
To be finalized by FPL Technical Office			
(MsgType(tag 35) Enumeration	AK		
Repository Component ID	<u>70</u>		

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	<i>StandardHeader</i>	Y		MsgType = AK		
	<i>(...truncated...)</i>					
	SettleInstructionData <i>component</i>	N	SetInstr			Insert here the set of "SettleInstructionsData" fields defined in "Common Components of Application Messages" Used to communicate settlement instructions for this Confirmation.
	CommissionData <i>component</i>	N	Comm			
858	SharedCommission	N	SharedComm			Used to identify any commission shared with a third party (e.g. directed brokerage)
	CommissionDataGrp <i>component</i>	N	CommData		NEW	Use as an alternative to CommissionData if multiple commissions or

					enhanced attributes are needed.
<i>Stipulations component</i>	N	Stip			
(...truncated...)					
<i>StandardTrailer</i>	Y				

5.2 FIX Message ExecutionReport

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	ExecutionReport
Message Abbreviated Name (for FIXML)	ExecRpt
Category	(no change)
Action	__New _X_Change
Message Synopsis Required, short, one or two paragraph description of the message.	No change.
Message Elaboration Optional longer description of the message usage	No change.
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration)	8
Repository Component ID	<u>9</u>

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	<i>StandardHeader</i>	Y		MsgType = 8		
	(...truncated...)					
113	ReportToExch	N	RptToExch			
	<i>CommissionData component</i>	N	Comm		CHANGE	Note: On a fill/partial-fill message, it represents value for that fill/partial

					fill. On ExecType(150) = B (Calculated), it represents cumulative value for the order. Monetary commission values are expressed in the currency reflected by the Currency(15) field.
CommissionDataGrp component	N	CommData		NEW	Use as an alternative to CommissionData component if multiple commissions or enhanced attributes are needed.
SpreadOrBenchmarkCurveData component (...truncated...)	N	SprdBnchmkCurve			
StandardTrailer	Y				

5.3 FIX Message MultilegOrderCancelReplace

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	MultilegOrderCancelReplace
Message Abbreviated Name (for FIXML)	MlegOrdCxlRplc
Category	(no change)
Action	__New _X_Change
Message Synopsis Required, short, one or two paragraph description of the message.	No change.
Message Elaboration Optional longer description of the message usage	No change.
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration)	AC
Repository Component ID	<u>62</u>

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
StandardHeader		Y		MsgType = AC		
(...truncated...)						
1629	ExposureDuration	N	ExpsreDur			
1916	ExposureDurationUnit	N	ExpsreDurUnit			
CommissionData component		N	Comm		CHANGE	Insert here the set of "CommissionData" fields defined in "Common Components of Application Messages"
CommissionDataGrp component		N	CommData		NEW	Use as an alternative to CommissionData component if multiple commissions or enhanced attributes are needed.
528	OrderCapacity	N	Cpcty			
529	OrderRestrictions	N	Rstctions			
(...truncated...)						
StandardTrailer		Y				

5.4 FIX Message NewOrderMultiLeg

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	NewOrderMultiLeg
Message Abbreviated Name (for FIXML)	NewOrdMleg
Category	(no change)
Action	__New _X_Change
Message Synopsis Required, short, one or two paragraph description of the message.	No change.
Message Elaboration	No change.

Optional longer description of the message usage	
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	AB
Repository Component ID	<u>61</u>

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
<i>StandardHeader</i>		Y		MsgType = AB		
<i>(...truncated...)</i>						
1629	ExposureDuration	N	ExpsreDur			
1916	ExposureDurationUnit	N	ExpsreDurUnit			
CommissionData component		N	Comm		CHANGE	Insert here the set of "CommissionData" fields defined in "Common Components of Application Messages"
CommissionDataGrp component		N	CommData		NEW	Use as an alternative to CommissionData component if multiple commissions or enhanced attributes are needed.
528	OrderCapacity	N	Cpcty			
529	OrderRestrictions	N	Rstctions			
<i>(...truncated...)</i>						
<i>StandardTrailer</i>		Y				

5.5 FIX Message NewOrderSingle

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	NewOrderSingle
Message Abbreviated Name (for FIXML)	Order
Category	(no change)
Action	__New _X_Change

Message Synopsis Required, short, one or two paragraph description of the message.	No change.
Message Elaboration Optional longer description of the message usage	No change.
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	D
Repository Component ID	<u>14</u>

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	<i>StandardHeader</i>	Y		MsgType = D		
	(...truncated...)					
1629	ExposureDuration	N	ExpsreDur			<u>Conditionally required when TimeInForce(59)=10 (Good for Time)</u>
1916	ExposureDurationUnit	N	ExpsreDurUnit			
	CommissionData component	N	Comm		CHANGE	Insert here the set of "CommissionData" fields defined in "Common Components of Application Messages"
	CommissionDataGrp component	N	CommData		NEW	Use as an alternative to CommissionData component if multiple commissions or enhanced attributes are needed.
528	OrderCapacity	N	Cpcty			
529	OrderRestrictions	N	Rstctions			
	(...truncated...)					
	<i>StandardTrailer</i>	Y				

5.6 FIX Message OrderCancelReplaceRequest

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	OrderCancelReplaceRequest
Message Abbreviated Name (for FIXML)	OrdCxlRplcReq
Category	(no change)
Action	__New _X_Change
Message Synopsis Required, short, one or two paragraph description of the message.	No change.
Message Elaboration Optional longer description of the message usage	No change.
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration)	G
Repository Component ID	<u>17</u>

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
<i>StandardHeader</i>		Y		MsgType = G		
<i>(...truncated...)</i>						
1629	ExposureDuration	N	ExpsreDur			<u>Conditionally required when TimeInForce(59)=10 (Good for Time)</u>
1916	ExposureDurationUnit	N	ExpsreDurUnit			
CommissionData component		N	Comm		CHANGE	Insert here the set of "CommissionData" fields defined in "Common Components of Application Messages"
CommissionDataGrp component		N	CommData		NEW	Use as an alternative to CommissionData component if multiple

					commissions or enhanced attributes are needed.
528	OrderCapacity	N	Cpcty		
529	OrderRestrictions	N	Rstctions		
(...truncated...)					
	StandardTrailer	Y			

5.7 FIX Message Quote

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	Quote
Message Abbreviated Name (for FIXML)	Quot
Category	(no change)
Action	<u> </u> New <u> </u> X Change
Message Synopsis Required, short, one or two paragraph description of the message.	No change.
Message Elaboration Optional longer description of the message usage	No change.
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration)	<u> </u> S
Repository Component ID	<u> </u> 27

Tag	Field Name	Req 'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	StandardHeader	<u> </u> Y		MsgType = S		
(...truncated...)						
656	SettlCurrBidFxRate	<u> </u> N	SettlCurrBidFxRt	Can be used when the quote is provided in a		

				currency other than the instrument's 'normal' trading currency. Applies to all bid prices contained in this quote message		
657	SettlCurrOfferFxRate	N	SettlCurrOfFrFxRt	Can be used when the quote is provided in a currency other than the instrument's 'normal' trading currency. Applies to all offer prices contained in this quote message		
156	SettlCurrFxRateCalc	N	SettlCurrFxRtCalc	Can be used when the quote is provided in a currency other than the instruments trading currency.		
13	CommType	N	CommTyp		REMOVE	
12	Commission	N	Comm		REMOVE	
	CommissionData component	N	Comm	Can be used to show the counterparty the commission associated with the transaction.	ADD	
582	CustOrderCapacity	N	CustCpcty			
100	ExDestination	N	ExDest	Used when routing quotes to multiple markets		
(...truncated...)						
	StandardTrailer	Y				

5.8 FIX Message QuoteResponse

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	QuoteResponse
Message Abbreviated Name (for FIXML)	QuotRsp
Category	(no change)
Action	<u>New</u> X Change
Message Synopsis Required, short, one or two paragraph description of the message.	No change.
Message Elaboration Optional longer description of the message usage	No change.
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration)	AJ
Repository Component ID	69

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
<u>StandardHeader</u>		<u>Y</u>		MsgType = AJ		
<i>(...truncated...)</i>						
656	<u>SettlCurrBidFxRate</u>	<u>N</u>	<u>SettlCurrBidFxRt</u>	Can be used when the quote is provided in a currency other than the instrument's 'normal' trading currency. Applies to all bid prices contained in this quote message		
657	<u>SettlCurrOfferFxRate</u>	<u>N</u>	<u>SettlCurrOfRt</u>	Can be used when the quote is provided in a		

				<u>currency other than the instrument's 'normal' trading currency. Applies to all offer prices contained in this quote message</u>		
156	<u>SettlCurrFxRateCalc</u>	<u>N</u>	<u>SettlCurrFxRtCalc</u>	<u>Can be used when the quote is provided in a currency other than the instruments trading currency.</u>		
13	<u>CommType</u>	<u>N</u>	<u>CommTyp</u>		REMOVE	
12	<u>Commission</u>	<u>N</u>	<u>Comm</u>		REMOVE	
	CommissionData component	N	Comm	Can be used to show the counterparty the commission associated with the transaction.	ADD	
582	<u>CustOrderCapacity</u>	<u>N</u>	<u>CustCpcty</u>	<u>For Futures Exchanges</u>		
100	<u>ExDestination</u>	<u>N</u>	<u>ExDest</u>	<u>Used when routing quotes to multiple markets</u>		
<i>(...truncated...)</i>						
	<u>StandardTrailer</u>	<u>Y</u>				

5.9 FIX Message QuoteStatusReport

<u>To be completed at the time of the proposal – all information provided will be stored in the repository</u>	
<u>Message Name</u>	<u>QuoteStatusReport</u>
<u>Message Abbreviated Name (for FIXML)</u>	<u>QuotStatRpt</u>
<u>Category</u>	<u>(no change)</u>
<u>Action</u>	<u> New X Change</u>
<u>Message Synopsis</u>	<u>No change.</u>

<u>Required, short, one or two paragraph description of the message.</u>	
<u>Message Elaboration</u> <u>Optional longer description of the message usage</u>	<u>No change.</u>
<u>To be finalized by FPL Technical Office</u>	
<u>(MsgType(tag 35) Enumeration</u>	<u>AI</u>
<u>Repository Component ID</u>	<u>68</u>

<u>Tag</u>	<u>Field Name</u>	<u>Req 'd</u>	<u>XMLName</u>	<u>FIX Spec Comments</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>
<u>StandardHeader</u>		<u>Y</u>		<u>MsgType = AI</u>		
<u>(...truncated...)</u>						
<u>656</u>	<u>SettlCurrBidFxRate</u>	<u>N</u>	<u>SettlCurrBidFxRt</u>	<u>Can be used when the quote is provided in a currency other than the instrument's 'normal' trading currency. Applies to all bid prices contained in this message</u>		
<u>657</u>	<u>SettlCurrOfferFxRate</u>	<u>N</u>	<u>SettlCurrOfRt</u>	<u>Can be used when the quote is provided in a currency other than the instrument's 'normal' trading currency. Applies to all offer prices contained in this message</u>		
<u>156</u>	<u>SettlCurrFxRateCalc</u>	<u>N</u>	<u>SettlCurrFxRtCalc</u>	<u>Can be used when the quote is provided in a currency other than the</u>		

				<u>instruments trading currency.</u>		
13	<u>CommType</u>	<u>N</u>	<u>CommTyp</u>		<u>REMO</u> <u>VE</u>	
12	<u>Commission</u>	<u>N</u>	<u>Comm</u>		<u>REMO</u> <u>VE</u>	
	<u>CommissionData component</u>	<u>N</u>	<u>Comm</u>	<u>Can be used to show the counterparty the commission associated with the transaction.</u>	<u>ADD</u>	
582	<u>CustOrderCapacity</u>	<u>N</u>	<u>CustCpcty</u>			
100	<u>ExDestination</u>	<u>N</u>	<u>ExDest</u>	<u>Used when routing quotes to multiple markets</u>		
<i>(...truncated...)</i>						
	<u>StandardTrailer</u>	<u>Y</u>				

6 FIX Component Blocks

6.1 Component AllocGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	AllocGrp
Component Abbreviated Name (for FIXML)	Alloc
Component Type	<u>_X_</u> Block Repeating <u>__</u> Block
Category	(no change)
Action	<u>__</u> New <u>_X_</u> Change
Component Synopsis Required, short, one or two paragraph description of the component..	(no change)
Component Elaboration	(no change)

Optional longer description of the component usage	
To be finalized by FPL Technical Office	
Repository Component ID	2003

Component FIXML Abbreviation: <Alloc>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
78	NoAllocs	N				
(...truncated...)						
→	1733	EncodedFirmAllocTextLen	N			
→	1734	EncodedFirmAllocText	N			
→	CommissionData component		N		CHAN GE	Insert here the set of "CommissionData" fields defined in "Common Components of Application Messages"
→	AllocCommissionDataGrp component		N		NEW	Use as an alternative to CommissionData component if multiple commissions or enhanced attributes are needed.
→	153	AllocAvgPx	N			AvgPx for this AllocAccount . For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points) for this allocation, expressed in terms of Currency(15) . For Fixed Income always express value as "percent of par".

→	154	AllocNetMoney	N		<p><u>NetMoney for this AllocAccount</u> $((AllocQty * AllocAvgPx) - Commission - sum of MiscFeeAmt + AccruedInterestAmt)$ if a <u>Sell</u>. $((AllocQty * AllocAvgPx) + Commission + sum of MiscFeeAmt + AccruedInterestAmt)$ if a <u>Buy</u>. For FX, if specified, expressed in terms of <u>Currency(15)</u>.</p>
(...truncated...)					
</Alloc>					

6.2 Component CommissionData

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	CommissionData
Component Abbreviated Name (for FIXML)	Comm
Component Type	<input type="checkbox"/> _X_ Block Repeating <input type="checkbox"/> _ Block
Category	(no change)
Action	<input type="checkbox"/> _New <input checked="" type="checkbox"/> _X_Change
Component Synopsis Required, short, one or two paragraph description of the component..	Change as highlighted: The CommissionData component block is used to carry commission information such as the type of commission and the rate. Use the CommissionDataGrp component as an alternative if multiple commissions or enhanced attributes are needed.
Component Elaboration Optional longer description of the component usage	This component may be used to provide aggregated commission data of a given CommType(13) where the CommissionDataGrp maybe used to include the detail splits provided the commission is of the same commission basis type. For example, CommissionData may contain CommType(13) of 3 (Absolute) and a Commission(12) value of "15". CommissionDataGrp may be used to show how this Commission(12) value of "15" is split up as long as the CommissionBasis(2642) is also 3 (Absolute) for each of the instances added together. This method of aggregated commission data may also be applied to this component to provide a total when the instances of the detail splits in CommissionDataGrp contain leg level information (indicated by the

usage of CommissionLegRefID(2649tbd) in CommissionDataGrp). Note that it is only possible to aggregate values for a single commission basis type.	
To be finalized by FPL Technical Office	
Repository Component ID	<u>1000</u>

Component FIXML Abbreviation: <Comm>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
12	Commission	N				
13	CommType	N				
479	CommCurrency	N				
1233	Commission Rate	N		CHANGE		Change Field Name
1238	Commission UnitOfMeasure	N		CHANGE		Change Field Name
497	FundRenewWaiv	N				
</Comm>						

6.3 Component CommissionDataGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	CommissionDataGrp
Component Abbreviated Name (for FIXML)	CommData
Component Type	<input checked="" type="checkbox"/> _X_ Block Repeating <input type="checkbox"/> _ Block
Category	Common
Action	<input checked="" type="checkbox"/> _X_ New <input type="checkbox"/> _ Change
Component Synopsis Required, short, one or two paragraph description of the component..	The CommissionDataGrp component block is used to carry commission information such as the type of commission and the rate. It provides an alternative to the CommissionData component if multiple commissions or enhanced attributes are needed.
Component Elaboration	The CommissionLegRefID(2649tbd) field is used to reference the LegID(1788) within the InstrumentLeg component, allowing for specifying instrument leg specific commission values when a multilegged security is fully expressed in the same message. This component is not intended for non-leg instances of the CommissionDataGrp component to represent aggregated values of the

Optional longer description of the component usage	leg instances within the component when both leg and non-leg instances are included.
To be finalized by FPL Technical Office	
Repository Component ID	<u>1070</u>

Component FIXML Abbreviation: <CommData>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<u>2639</u> <tbd>	NoCommissions	N		NEW		
→	<u>2640</u> <tbd>	CommissionAmount	N		NEW	Required if NoCommissions(<u>2639</u> <tbd>) > 0. If the commission is based on a percentage of trade quantity or a factor of "unit of measure", CommissionRate(<u>2646</u> <tbd>) and CommissionUnitOfMeasure(<u>2644</u> <tbd>) may also be specified as appropriate.
→	<u>2641</u> <tbd>	CommissionAmountType	N		NEW	Required if NoCommissions(<u>2639</u> <tbd>) > 0.
→	<u>2642</u> <tbd>	CommissionBasis	N		NEW	Required if NoCommissions(<u>2639</u> <tbd>) > 0.
→	<u>2643</u> <tbd>	CommissionCurrency	N		NEW	
→	<u>2644</u> <tbd>	CommissionUnitOfMeasure	N		NEW	
→	<u>2645</u> <tbd>	CommissionUnitOfMeasureCurrency	N		NEW	
→	<u>2646</u> <tbd>	CommissionRate	N		NEW	
→	<u>2647</u> <tbd>	CommissionSharedIndicator	N		NEW	
→	<u>2648</u> <tbd>	CommissionAmountShared	N		NEW	If specified, CommissionSharedIndicator(<u>2647</u> <tbd>) must be set to "Y".
→	<u>2649</u> <tbd>	CommissionLegRefID	N		NEW	This field may be is-used for multi-leg trades sent as a single message to indicate that the entry applies only to a specific leg.
→	<u>2650</u> <tbd>	CommissionDesc	N		NEW	

→	2651 <tbd>	EncodedCommissionDescLe n	N		NEW	Must be set if EncodedCommissionDesc(2650<tbd>) is specified and must immediately precede it.
→	2652 <tbd>	EncodedCommissionDesc	N		NEW	Encoded (non-ASCII characters) representation of the EncodedCommissionDesc(2650<tbd>) field in the encoded format specified via the MessageEncoding(347) field.
</CommData>						

6.4 Component ListOrdGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ListOrdGrp
Component Abbreviated Name (for FIXML)	Ord
Component Type	_X_ Block Repeating ___ Block
Category	(no change)
Action	__New __X_Change
Component Synopsis Required, short, one or two paragraph description of the component..	(no change)
Component Elaboration Optional longer description of the component usage	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	2030

Component FIXML Abbreviation: <Ord>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
73	NoOrders	Y				
(...truncated...)						

→	1629	<i>ExposureDuration</i>	N			Conditionally required when TimeInForce(59)=10 (Good for Time)
→	1926	<i>ExposureDurationUnit</i>	N			
→	CommissionData Component		N			Insert here the set of "CommissionData" fields defined in "Common Components of Application Messages"
→	CommissionDataGrp Component		N		NEW	Use as an alternative to CommissionData if multiple commissions or enhanced attributes are needed.
→	528	<i>OrderCapacity</i>	N			
→	529	<i>OrderRestrictions</i>	N			
(...truncated...)						
</Ord>						

6.5 Component SideCrossOrdModGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	SideCrossOrdModGrp
Component Abbreviated Name (for FIXML)	SideCrossMod
Component Type	<input type="checkbox"/> _X_ Block Repeating <input type="checkbox"/> _ Block
Category	(no change)
Action	<input type="checkbox"/> _New <input checked="" type="checkbox"/> _X_Change
Component Synopsis Required, short, one or two paragraph description of the component..	(no change)
Component Elaboration	(no change)

Optional longer description of the component usage	
To be finalized by FPL Technical Office	
Repository Component ID	2059

Component FIXML Abbreviation: <SideCrossMod>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
552	NoSides	Y				
(...truncated...)						
→	854 QtyType	N				
→	OrderQtyData Component	N				
→	CommissionData Component	N				
→	CommissionDataGrp Component	N		NEW	Use as an alternative to CommissionData if multiple commissions or enhanced attributes are needed.	
→	528 OrderCapacity	N				
→	529 OrderRestrictions	N				
(...truncated...)						
</SideCrossMod>						

6.6 Component TrdCapRptAckSideGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	TrdCapRptAckSideGrp
Component Abbreviated Name (for FIXML)	RptSide
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	(no change)
Action	<input type="checkbox"/> New <input checked="" type="checkbox"/> Change
Component Synopsis Required, short, one or two paragraph description of the component..	(no change)
Component Elaboration Optional longer description of the component usage	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	2094

Component FIXML Abbreviation: <RptSide>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
552	NoSides	Y				
(...truncated...)						
→	1154 SideCurrency	N				
→	1155 SideSettlCurrency	N				
→	CommissionData Component	N				
→	CommissionDataGrp Component	N		NEW	Use as an alternative to CommissionData if multiple commissions or enhanced attributes are needed.	
→	157 NumDaysInterest	N				
→	230 ExDate	N				

(...truncated...)				
</RptSide >				

6.7 Component TrdCapRptSideGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	TrdCapRptSideGrp
Component Abbreviated Name (for FIXML)	RptSide
Component Type	<input checked="" type="checkbox"/> _X_ Block Repeating <input type="checkbox"/> _ Block
Category	(no change)
Action	<input type="checkbox"/> _New <input checked="" type="checkbox"/> _X_Change
Component Synopsis Required, short, one or two paragraph description of the component..	(no change)
Component Elaboration Optional longer description of the component usage	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	<u>2061</u>

Component FIXML Abbreviation: <RptSide>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
552	NoSides	Y				
(...truncated...)						
→	625	TradingSessionSubID	N		Usually the same for all sides of a trade, if reported only on the first side the same TradingSessionSubID(625) then applies to all sides of the trade.	
→	943	TimeBracket	N			
→	CommissionData Component		N			

→	CommissionDataGrp Component	N		NEW	Use as an alternative to CommissionData if multiple commissions or enhanced attributes are needed.	
→	157	NumDaysInterest	N			
→	230	ExDate	N			
(...truncated...)						
</RptSide >						

6.8 Component AllocCommissionDataGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>AllocCommissionDataGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>CommData</u>
<u>Component Type</u>	<u>X</u> Block Repeating <u> </u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>X</u> New <u> </u> Change
<u>Component Synopsis</u> <u>Required, short, one or two paragraph description of the component..</u>	<u>The AllocCommissionDataGrp component block is used to carry commission information such as the type of commission and the rate at the allocation level. It provides a means to express commission applicable for the specified allocation account.</u>
<u>Component Elaboration</u> <u>Optional longer description of the component usage</u>	<u>In messages where the CommissionDataGrp or CommissionData component exists at a "higher" level in the message than the allocation, those components should only be used for overall commission.</u> <u>The AllocCommissionLegRefID(2663td) field is used to reference the LegID(1788) within the InstrumentLeg component, allowing for specifying instrument leg specific commission values when a multilegged security is fully expressed in the same message.</u>
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>1071</u>

<u>Component FIXML Abbreviation: <AllocCommData></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'</u> <u>d</u>	<u>IC</u> <u>R</u>	<u>Actio</u> <u>n</u>	<u>Mappings and Usage</u> <u>Comments</u>	<u>Comment</u> <u>s</u>

2653 <tbd>	NoAllocCommissions	N		NEW	
→	2654 <tbd>	AllocCommissionAmount	N	NEW	Required if NoAllocCommissions(2653<tbd>) > 0. If the commission is based on a percentage of trade quantity or a factor of "unit of measure", AllocCommissionRate(2660<tbd>) and AllocCommissionUnitOfMeasure(2658<tbd>) may also be specified as appropriate.
→	2655 <tbd>	AllocCommissionAmountType	N	NEW	Required if NoAllocCommissions(2653<tbd>) > 0.
→	2656 <tbd>	AllocCommissionBasis	N	NEW	Required if NoAllocCommissions(2653<tbd>) > 0.
→	2657 <tbd>	AllocCommissionCurrency	N	NEW	
→	2658 <tbd>	AllocCommissionUnitOfMeasure	N	NEW	
→	2659 <tbd>	AllocCommissionUnitOfMeasureCurrency	N	NEW	
→	2660 <tbd>	AllocCommissionRate	N	NEW	
→	2661 <tbd>	AllocCommissionSharedIndicator	N	NEW	
→	2662 <tbd>	AllocCommissionAmountShared	N	NEW	If specified, AllocCommissionSharedIndicator(2661<tbd>) must be set to "Y".
→	2663 <tbd>	AllocCommissionLegRefID	N	NEW	This field may be used for multi-leg trades sent as a single message to indicate that the entry applies only to a specific leg.
→	2664 <tbd>	AllocCommissionDesc	N	NEW	
→	2665 <tbd>	EncodedAllocCommissionDescLen	N	NEW	Must be set if EncodedAllocCommissionDesc(2666<tbd>) is specified and must immediately precede it.
→	2666 <tbd>	EncodedAllocCommissionDesc	N	NEW	Encoded (non-ASCII characters) representation of the EncodedAllocCommissionDesc(2666<tbd>) field in the encoded format specified via the MessageEncoding(347) field.

</AllocCommData>

6.9 Component TrdAllocGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
<u>Component Name</u>	<u>TrdAllocGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>Alloc</u>
<u>Component Type</u>	<u>X</u> Block Repeating <u> </u> Block
<u>Category</u>	<u>(no change)</u>
<u>Action</u>	<u> </u> New <u> </u> <u>X</u> Change
<u>Component Synopsis</u> Required, short, one or two paragraph description of the component..	<u>(no change)</u>
<u>Component Elaboration</u> Optional longer description of the component usage	<u>(no change)</u>
To be finalized by FPL Technical Office	
<u>Repository Component ID</u>	<u>2060</u>

Component FIXML Abbreviation: <Alloc>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>IC</u> <u>R</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>78</u>	<u>NoAllocs</u>	<u>N</u>				
	<u>(...truncated...)</u>					
<u>→</u>	<u>2392</u> <u>AllocRefRiskLimitCheck ID</u>	<u>N</u>				
<u>→</u>	<u>2393</u> <u>AllocRefRiskLimitCheck IDType</u>	<u>N</u>				
<u>→</u>	<u>AllocCommissionDataGrp Component</u>	<u>N</u>		<u>NEW</u>		
<u></Alloc></u>						

7 Category Changes

None.

8 FIX Specification Errata

This section includes errata from prior versions and extension packs (EP) that are being implemented as corrections as part of this extension pack.

<u>Jira Item</u>	<u>Affected EP/Version</u>	<u>Synopsis of change.</u>
SPEC-263	5.0.SP2	Correct and revise for style consistency ResponseTransportType(725) field and enum descriptions
SPEC-264	5.0.SP2	Correct the ContractMultiplier(231) field description
SPEC-267	5.0.SP2	Correct the ResetSeqNumFlag(141) field description
SPEC-278	5.0.SP2	Reinstate LegPutOrCall(1358) and UnderlyingPutOrCall(315) enum data type reference and revise field descriptions
SPEC-296	5.0.SP2	Revise field description and set enum datatype of LegBenchmarkPriceType(680) for consistency
SPEC-309	5.0.SP2	Indicate default for PriceLimitType(1306) = 0 (Price)
SPEC-333	5.0.SP2	Correct the UnderlyingContractMultiplierUnit (1437) field description
SPEC-410	5.0.SP2	Correct field usage text for PartyID(448), PartyIDSource(447) and PartyRole(452) in the Parties(ID=1012) component
SPEC-594	5.0.SP2	Correct the PosMaintAction(712) = 2 (Replace) enum description
SPEC-596	5.0.SP2	Correct the TradeCondition(277) = 3 (Multi-asset class multileg trade) enum description
SPEC-654	5.0.SP2	Correct the OrdRejReason(103) = 12 (Surveillance option) enum description
SPEC-656	5.0.SP2	Correct the MassActionScope(1374) = 9 (All orders for a market segment (or multiple segments)) symbolic name
SPEC-707	5.0.SP2	Correct the RiskLimitType(1530) field description
SPEC-718	5.0.SP2	Remove inconsistent union data type from PosMaintResult(723) and PosReqResult(728) field descriptions
SPEC-728	5.0.SP2	Remove union data type information from ClearingInstruction(577) field description
SPEC-1588	5.0.SP2	Correct the EntitlementEndDate(1783) field description
SPEC-1630	5.0.SP2	Correct the PartySubIDType(803) = 43 (Funds segregation type) symbolic name
SPEC-2053	5.0.SP2	Revise OrderCapacity(528) = P (Principal) enum description and elaboration
SPEC-2054	5.0.SP2	Correct PreviouslyReported(570) = Y symbolic name and enum description
SPEC-2055	5.0.SP2	Correct TestMessageIndicator(464) = N symbolic name and enum description
SPEC-2056	5.0.SP2	Correct the field name in field usage text for InstrumentPartyID(1019) in the InstrumentParties(ID=1032) component

<u>SPEC-2057</u>	<u>5.0.SP2</u>	<u>Correct the CxlRejResponseTo(434) = 2 (Order cancel/replace request) symbolic name</u>
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Appendix A - Data Dictionary

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
2639 <tbd>	NoCommissions	NEW	NumInGroup	Number of commissions in the repeating group	—	Add to component CommissionDataGrp
2640 <tbd>	CommissionAmount	NEW	Amt	The total commission amount.	Amt	Add to component CommissionDataGrp
2641 <tbd>	CommissionAmountType	NEW	int	Indicates what type of commission is being expressed in CommissionAmount(2640). Values: 0 = Unspecified 1 = Acceptance [Elaboration: The bank's charge for issuing a Letter of Credit.] 2 = Broker [Elaboration: The executing broker's commission.] 3 = Clearing broker [Elaboration: The clearing broker's commission.] 4 = Retail [Elaboration: Commission charged by or related to retail sales.] 5 = Sales commission [Elaboration: The commission charged by the sales desk.] 6 = Local commission [Elaboration: Commission paid to local broker in a cross-border transaction.]	Typ	Add to component CommissionDataGrp
2642 <tbd>	CommissionBasis	NEW	int	Specifies the basis or unit used to calculate the commission. <i>Uses enums from CommType(13).</i>	Basis	Add to component CommissionDataGrp
2643 <tbd>	CommissionCurrency	NEW	Currency	Specifies the currency denomination of the commission amount if different from	Ccy	Add to component CommissionDataGrp

				the trade's currency. Uses ISO 4217 currency codes.		
2644 <tbd>	CommissionUnitOfMeasure	NEW	String	The commission rate unit of measure. <i>Uses enums from UnitOfMeasure(996)</i>	UOM	Add to component CommissionDataGrp
2645 <tbd>	CommissionUnitOfMeasureCurrency	NEW	Currency	Indicates the currency of the unit of measure. Conditionally required when CommissionUnitOfMeasure(2644<tbd>) = Ccy (Amount of currency)	UOMCcy	Add to component CommissionDataGrp
2646 <tbd>	CommissionRate	NEW	float	The commission rate when CommissionAmount(2640<tbd>) is based on a percentage of quantity, amount per unit or a factor of "unit of measure". If the rate is a percentage or expressed in basis points, use the decimalized form, e.g. "0.05" for a 5% commission or "0.005" for 50 basis points.	Rt	Add to component CommissionDataGrp
2647 <tbd>	CommissionSharedIndicator	NEW	Boolean	Indicates whether the amount in CommissionAmount(2640<tbd>) is to be shared with a third party, e.g. as part of a directed brokerage commission sharing arrangement.	SharedInd	Add to component CommissionDataGrp
2648 <tbd>	CommissionAmountShared	NEW	Amt	Commission amount to be shared with a third party, e.g. as part of a directed brokerage commission sharing arrangement. If specified, this amount should not exceed the amount in CommissionAmount(2640<tbd>).	AmtShared	Add to component CommissionDataGrp
2649 <tbd>	CommissionLegRefID	NEW	String	Identifies the leg of the trade the entry applies to by referencing the leg's LegID(1788).	LegRefID	Add to component CommissionDataGrp
2650 <tbd>	CommissionDesc	NEW	String	Description of the commission.	Desc	Add to component CommissionDataGrp

2651 <td>	EncodedCommissionDescLen	NEW	Length	Byte length of the encoded (non-ASCII characters) EncodedCommissionDesc(2652<td>	EncDescLen	Add to component CommissionDataGrp
2652 <td>	EncodedCommissionDesc	NEW	data	Encoded (non-ASCII characters) representation of the EncodedCommissionDesc(2650<td>	EncDesc	Add to component CommissionDataGrp
13	CommType	CHANGE	int	<p><i>Change description and enumeration text:</i> Commission type. Specifies the basis or unit used to calculate the total commission based on the rate. Values: 1 = Amount per unit (implying shares, par, currency, etc.) [Elaboration: Implying shares, par, currency, physical unit etc. Use CommissionUnitOfMeasure(1238) to clarify for commodities.] 2 = Percent 3 = Absolute (total monetary amount) [Elaboration: Total monetary amount.] 4 = Percentage waived, cash discount basis — cash discount (for CIV buy orders) [Elaboration: Cash discount (for use with CIV buy orders).] 5 = Percentage waived, enhanced units basis — enhanced units (for CIV buy orders)</p>	CommTyp	

				<p>[Elaboration: Enhanced units (for use with CIV buy orders).]</p> <p>6 = Points per bond or contract (supply ContractMultiplier(231) in the <Instrument> component block if the object security is denominated in a size other than the industry default – 1000 par for bonds)</p> <p>[Elaboration: Specify ContractMultiplier(231) in the Instrument component if the security is denominated in a size other than the market convention, e.g. 1000 par for bonds.]</p> <p>7 = Basis points</p> <p>[Elaboration: The commission is expressed in basis points in reference to the gross price of the reference asset.]</p> <p>8<td> = Amount per contract.</p> <p>[Elaboration: Specify ContractMultiplier(231) in the Instrument component if the security is denominated in a size other than the market convention.]</p>		
139	MiscFeeType	CHANGE	String	<p>Indicates type of miscellaneous fees</p> <p><i>Add enumerations and change enumeration text as highlighted:</i></p> <p>1 - Regulatory (e.g. SEC)</p> <p>2 = Tax</p> <p>3 = Local commission [DEPRECATE - use <CommissionDataGrp> component instead]</p> <p>4 = Exchange fees</p> <p>5 = Stamp</p>	Typ	

				<p>6 = Levy 7 = Other 8 = Markup 9 = Consumption Tax 10 = Per transaction 11 = Conversion 12 = Agent 13 = Transfer fee 14 = Security lending 15<tbd> -= Trade reporting [Elaboration: The fee charged to recover the cost of trade reporting, e.g. corporate bonds and structured products reported to FINRA TRACE.] 16<tbd> = Tax on principal amount 17<tbd> = Tax on accrued interest amount 18<tbd> = New issuance fee 19<tbd> = Service fee 20<tbd> = Odd lot fee 21<tbd> = Auction fee 22<tbd> = Value Added Tax - VAT 23<tbd> = Sales tax</p>		
1233	CommissionRate	CHANGE	<p>Change datatype: Percenta gefloat</p>	<p>Change Field Name to CommRate Change description: The commission rate when CommType(13) is absolute. The commission rate when Commission(12) is based on a percentage of quantity, amount per unit or a factor of "unit of measure". If the rate is a percentage, use the decimalized form, e.g. "0.05" for a 5% commission or "0.005" for 50 basis points.</p>	Rt	

12389	CommissionUnitOfMeasure	CHANGE	String	Change Field Name to CommUnitOfMeasure	UOM	
2653 <td>	NoAllocCommissions	NEW	NumInGroup	Number of commissions in the repeating group.	—	Add to component <u>AllocCommissionDataGrp</u>
2654 <td>	AllocCommissionAmount	NEW	Amt	The total-commission amount.	Amt	Add to component <u>AllocCommissionDataGrp</u>
2655 <td>	AllocCommissionAmountType	NEW	int	Indicates what type of commission is being expressed in <u>AllocCommissionAmount(2654<td>)</u> . <i>Uses enums from <u>CommissionAmountType(2641<td>)</u></i>	Typ	Add to component <u>AllocCommissionDataGrp</u>
2656 <td>	AllocCommissionBasis	NEW	int	Specifies the basis or unit used to calculate the commission. <i>Uses enums from <u>CommType(13)</u></i>	Basis	Add to component <u>AllocCommissionDataGrp</u>
2657 <td>	AllocCommissionCurrency	NEW	Currency	Specifies the currency denomination of the commission amount if different from the trade's currency. Uses ISO 4217 currency codes.	Ccy	Add to component <u>AllocCommissionDataGrp</u>
2658 <td>	AllocCommissionUnitOfMeasure	NEW	String	The commission rate unit of measure. <i>Uses enums from <u>UnitOfMeasure(996)</u></i>	UOM	Add to component <u>AllocCommissionDataGrp</u>
2659 <td>	AllocCommissionUnitOfMeasureCurrency	NEW	Currency	Indicates the currency of the unit of measure. Conditionally required when <u>AllocCommissionUnitOfMeasure(2658<td>)</u> = Ccy (Currency).	UOMCcy	Add to component <u>AllocCommissionDataGrp</u>
2660 <td>	AllocCommissionRate	NEW	float	The commission rate when <u>AllocCommissionAmount(2654<td>)</u> is based on a percentage of quantity, amount per unit or a factor of "unit of measure". If the rate is a percentage or	Rt	Add to component <u>AllocCommissionDataGrp</u>

				expressed in basis points, use the decimalized form, e.g. "0.05" for a 5% commission or "0.005" for 50 basis points.		
2661 <tbid>	AllocCommissionSharedIndicator	NEW	Boolean	Indicates whether the amount in AllocCommissionAmount(2654<tbid>) is to be shared with a third party, e.g. as part of a directed brokerage commission sharing arrangement.	SharedInd	Add to component AllocCommissionDataGrp
2662 <tbid>	AllocCommissionAmountShared	NEW	Amt	Commission amount to be shared with a third party, e.g. as part of a directed brokerage commission sharing arrangement. If specified, this amount should not exceed the amount in AllocCommissionAmount(2654<tbid>).	AmtShared	Add to component AllocCommissionDataGrp
2663 <tbid>	AllocCommissionLegRefID	NEW	String	Identifies the leg of the trade the entry applies to by referencing the leg's LegID(1788).	LegRefID	Add to component AllocCommissionDataGrp
2664 <tbid>	AllocCommissionDesc	NEW	String	Description of the commission.	Desc	Add to component AllocCommissionDataGrp
2665 <tbid>	EncodedAllocCommissionDescLen	NEW	Length	Byte length of the encoded (non-ASCII characters) EncodedAllocCommissionDesc(2666<tbid>) field.	EncDescLen	Add to component AllocCommissionDataGrp
2666 <tbid>	EncodedAllocCommissionDesc	NEW	data	Encoded (non-ASCII characters) representation of the EncodedAllocCommissionDesc(2664<tbid>) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the AllocCommissionDesc(2664<tbid>) field.	EncDesc	Add to component AllocCommissionDataGrp

Appendix B - Glossary Entries

None.

Appendix C - Abbreviations

None.

<u>Term</u>	<u>Proposed Abbreviation</u>	<u>Proposed Messages, Components, Fields where used</u>
<u>Basis</u>	<u>Basis</u>	<u>CommissionBasis</u>
<u>Shared</u>	<u>Shared</u>	<u>CommissionSharedIndicator</u>

Appendix D - Usage Examples

None.

Appendix E - Public Comment Disposition

Comment E-1: Need for allocation level commission in TradeCaptureReport

Comment:

In a clearing or post-trade allocation implementation, there is a need to have the ability to specify commission on an allocated account level. In a complex case of a butterfly trade it is possible that each allocated account pays different commissions for each of the leg in the butterfly. An example TradeCaptureReport(35=AE) message was provided in the feedback:

```
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<FIXML v="5.0 SP2" xv="105" s="20090815">
  <TrdCaptRpt RptID="1445699441841" TransTyp="0" TrdRptStat="0" TrdTyp="2"
  OrigTrdDt="2015-10-08" TrdDt="2015-10-08" BizDt="2015-10-08" ExecID="6951635"
  ExecID2="12345620000929" TxnTm="2015-10-08T08:36:26.309-05:00" LastPx="4.0" RptTyp="0"
  LastRptReged="Y" TotNumTrdRpts="1" ReqID="123456">
    <Hdr SID="CME" SSub="CPAPI" TID="ATSBL" TSub="API_ATS_BRK1_TSUB"/>
    <Instrmt SecTyp="MLEG" SubTyp="BF"/>
    <TrdLeg LegNo="1" QtyTyp="0" LastQty="100000" LastPx="4.45" TotTrdQty="10"
  TotTrdMultdQty="100000">
      <Leg ID="NG" Src="H" MMY="201601" SecTyp="FUT" Exch="NYMEX" TmUnit="Mo"
  Side="1"/>
    </TrdLeg>
    <TrdLeg LegNo="2" QtyTyp="0" LastQty="200000" LastPx="4.45" TotTrdQty="20"
  TotTrdMultdQty="200000">
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  Side="2"/>
    </TrdLeg>
    <TrdLeg LegNo="3" QtyTyp="0" LastQty="100000" LastPx="4.45" TotTrdQty="10"
  TotTrdMultdQty="100000">
```

CommissionDataGrp Component Proposal

FIX Protocol Gap Analysis - GTC CommissionDataGrp Component v0.4_EP204_ASBUILT

October 26, 2015 - Revision 0.4

```

<Leg ID="NG" Src="H" MMY="201603" SecTyp="FUT" Exch="NYMEX" TmUnit="Mo"
Side="1"/>
</TrdLeg>
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  <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
  <Pty R="30" ID="ATS_BROKER1">
    <Sub Typ="5" ID="ATS_BROKER1"/>
  </Pty>
  <Pty R="62" ID="ATS_BRK1USER">
    <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
  </Pty>
  <Alloc CustCpcty="1" IndAllocID2="6175529" Qty="6" Stat="2">
    <RegTrdID ID="CPC000006951635BA0001" Src="1010000023" Typ="0" Evnt="2"
LegRefID="1"/>
    <RegTrdID ID="CPC001006951635BA0001" Src="1010000023" Typ="0" Evnt="2"
LegRefID="2"/>
    <RegTrdID ID="CPC002006951635BA0001" Src="1010000023" Typ="0" Evnt="2"
LegRefID="3"/>
    <CommData Basis="8" Rt="2" Ccy="USD" LegRefID="1"/>
    <CommData Basis="8" Rt="2" Ccy="USD" LegRefID="2"/>
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      <Sub Typ="9" ID="ATS_TRD1MIX_UFN ATS_TRD1MIX_ULN"/>
    </Pty>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="ATS-BRK1-C-H-H-01" Src="C">
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    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
  </Alloc>
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LegRefID="1"/>
    <RegTrdID ID="CPC001006951635BA0002" Src="1010000023" Typ="0" Evnt="2"
LegRefID="2"/>
    <RegTrdID ID="CPC002006951635BA0002" Src="1010000023" Typ="0" Evnt="2"
LegRefID="3"/>
    <CommData Basis="8" Rt="2" Ccy="USD" LegRefID="1"/>
    <CommData Basis="8" Rt="3" Ccy="USD" LegRefID="2"/>
    <CommData Basis="8" Rt="2" Ccy="USD" LegRefID="3"/>
    <Pty R="36" ID="ATS_TRD1USER">
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    </Pty>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME2"/>
    </Pty>
    <Pty R="24" ID="ATS-BRK1-H-H-H-01" Src="C">
      <Sub Typ="26" ID="2"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
  </Alloc>
</RptSide>
<RptSide Side="2" ClOrdID="HTTPCT" InptDev="API" InptSrc="ATSBl" SideQty="10">
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```

```
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  <Sub Typ="5" ID="ATS_BROKER1"/>
</Pty>
<Pty R="62" ID="ATS_BRK1USER">
  <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
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LegRefID="3"/>
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  <CommData Basis="8" Rt="2" Ccy="USD" LegRefID="3"/>
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    <Sub Typ="9" ID="ATS_TRD2USER_UFN ATS_TRD2USER_ULN"/>
  </Pty>
  <Pty R="1" ID="709">
    <Sub Typ="5" ID="ATS_CLEARING_CME2"/>
  </Pty>
  <Pty R="24" ID="ATS-BRK2-H-H-02" Src="C">
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  </Pty>
  <Pty R="7" ID="ATS_TRADER2">
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</Alloc>
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  <CommData Basis="8" Rt="1" Ccy="USD" LegRefID="3"/>
  <Pty R="36" ID="ATS_TRD2USER">
    <Sub Typ="9" ID="ATS_TRD2USER_UFN ATS_TRD2USER_ULN"/>
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  <Pty R="1" ID="709">
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  <Pty R="24" ID="ATS-BRK2-H-H-03" Src="C">
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  </Pty>
  <Pty R="7" ID="ATS_TRADER2">
    <Sub Typ="5" ID="ATS_TRADER2"/>
  </Pty>
</Alloc>
</RptSide>
</TrdCaptRpt>
</FIXML>
```

Disposition:

After reviewing the comment the Global Technical Committee co-chairs agree with adding an allocation level equivalent of the CommissionDataGrp component to be named AllocCommissionDataGrp. Additionally the GTC recommends changing the initially proposed addition of CommissionDataGrp within the AllocGrp component to use the AllocCommissionDataGrp component instead in order to be consistent with the use of the AllocCommissionDataGrp in the TrdAllocGrp component.

Comment E-2: Rectify standalone commission fields to use CommissionData component instead

Comment:

It was pointed out by a FIX member that in the Quote(35=S), QuoteResponse(35=AJ) and QuoteStatusReport(35=AI) the Commission(12) and CommType(13) fields are being used as "stand alone" fields outside of the defined component in which these fields are used. The comment was that these messages should "remove" these fields and use the existing CommissionData component in order to be consistent. This was an oversight when these fields were added to these messages in FIX 4.4.

Disposition:

The Global Technical Committee co-chairs agree with the assessment and the recommendation to use the full CommissionData component in the Quote(35=S), QuoteResponse(35=AJ) and QuoteStatusReport(35=AI) messages instead. It was noted that from a tag-value syntax perspective there is no impact to the wire format. This change, however, will have impact on any implementations that may be using FIXML schema syntax for these messages. The GTC assess that the impact is minimal given that the implementation of these message types is most likely in tag-value format.