



Bloomberg L.P. Confirmation Extension

October 18, 2018

Revision 0.3

Proposal Status: ~~Public Comment~~Approved

For Global Technical Committee Governance Internal Use Only

Submission Date	October 18, 2018	Control Number	<u>EP246</u>
Submission Status	Public comment <u>Approved</u>	Ratified Date	<u>Dec. 5, 2018</u>
Primary Contact Person	Michael Ahrens/Don Scheurer, Bloomberg L.P.	Release Identifier	<u>FIX 5.0SP3</u> FIX Latest

Formatted: Font: 11 pt

Formatted: Font: 11 pt

DISCLAIMER

THE INFORMATION CONTAINED HEREIN AND THE FINANCIAL INFORMATION EXCHANGE PROTOCOL (COLLECTIVELY, THE "FIX PROTOCOL") ARE PROVIDED "AS IS" AND NO PERSON OR ENTITY ASSOCIATED WITH THE FIX PROTOCOL MAKES ANY REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, AS TO THE FIX PROTOCOL (OR THE RESULTS TO BE OBTAINED BY THE USE THEREOF) OR ANY OTHER MATTER AND EACH SUCH PERSON AND ENTITY SPECIFICALLY DISCLAIMS ANY WARRANTY OF ORIGINALITY, ACCURACY, COMPLETENESS, MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE. SUCH PERSONS AND ENTITIES DO NOT WARRANT THAT THE FIX PROTOCOL WILL CONFORM TO ANY DESCRIPTION THEREOF OR BE FREE OF ERRORS. THE ENTIRE RISK OF ANY USE OF THE FIX PROTOCOL IS ASSUMED BY THE USER.

NO PERSON OR ENTITY ASSOCIATED WITH THE FIX PROTOCOL SHALL HAVE ANY LIABILITY FOR DAMAGES OF ANY KIND ARISING IN ANY MANNER OUT OF OR IN CONNECTION WITH ANY USER'S USE OF (OR ANY INABILITY TO USE) THE FIX PROTOCOL, WHETHER DIRECT, INDIRECT, INCIDENTAL, SPECIAL OR CONSEQUENTIAL (INCLUDING, WITHOUT LIMITATION, LOSS OF DATA, LOSS OF USE, CLAIMS OF THIRD PARTIES OR LOST PROFITS OR REVENUES OR OTHER ECONOMIC LOSS), WHETHER IN TORT (INCLUDING NEGLIGENCE AND STRICT LIABILITY), CONTRACT OR OTHERWISE, WHETHER OR NOT ANY SUCH PERSON OR ENTITY HAS BEEN ADVISED OF, OR OTHERWISE MIGHT HAVE ANTICIPATED THE POSSIBILITY OF, SUCH DAMAGES.

DRAFT OR NOT RATIFIED PROPOSALS (REFER TO PROPOSAL STATUS AND/OR SUBMISSION STATUS ON COVER PAGE) ARE PROVIDED "AS IS" TO INTERESTED PARTIES FOR DISCUSSION ONLY. PARTIES THAT CHOOSE TO IMPLEMENT THIS DRAFT PROPOSAL DO SO AT THEIR OWN RISK. IT IS A DRAFT DOCUMENT AND MAY BE UPDATED, REPLACED, OR MADE OBSOLETE BY OTHER DOCUMENTS AT ANY TIME. THE FPL GLOBAL TECHNICAL COMMITTEE WILL NOT ALLOW EARLY IMPLEMENTATION TO CONSTRAIN ITS ABILITY TO MAKE CHANGES TO THIS SPECIFICATION PRIOR TO FINAL RELEASE. IT IS INAPPROPRIATE TO USE FPL WORKING DRAFTS AS REFERENCE MATERIAL OR TO CITE THEM AS OTHER THAN "WORKS IN PROGRESS". THE FPL GLOBAL TECHNICAL COMMITTEE WILL ISSUE, UPON COMPLETION OF REVIEW AND RATIFICATION, AN OFFICIAL STATUS ("APPROVED") OF/FOR THE PROPOSAL AND A RELEASE NUMBER.

No proprietary or ownership interest of any kind is granted with respect to the FIX Protocol (or any rights therein).

Copyright 2003-2018 FIX Protocol Limited, all rights reserved.

Formatted: Font: 11 pt
Formatted: Font: 11 pt

Table of Contents

1	Introduction	6
2	Business Requirements.....	6
2.1	Summary of changes	6
3	Issues and Discussion Points	6
4	Proposed Message Flow	8
5	FIX Message Tables.....	10
5.1	Confirmation (35=AK)	10
5.2	ConfirmationAck (35=AU)	11
6	FIX Component Blocks	12
6.1	Component MatchExceptionGrp.....	12
6.2	Component MatchingDataPointGrp.....	13
7	Category Changes.....	14 13
	Appendix A - Data Dictionary.....	15 14
	Appendix B - Glossary Entries	21 19
	Appendix C - Abbreviations	21 19
	Appendix D - Usage Examples.....	21 19

Confirmation Extension

FIX Protocol Gap Analysis - Confirmation Extension v0.3 EP246 ASBUILT

October 18, 2018~~October 18, 2018~~ - Revision 0.3~~Revision 0.3~~

Formatted: Font: 11 pt

Formatted: Font: 11 pt

Table of Figures

Figure 1 Matching Facility Flow.....9

Confirmation Extension

FIX Protocol Gap Analysis - Confirmation Extension v0.3 EP246 ASBUILT

October 18, 2018~~October 18, 2018~~ - Revision 0.3~~Revision 0.3~~

Formatted: Font: 11 pt

Formatted: Font: 11 pt

Document History

Revision	Date	Author	Revision Comments
0.1	October 11, 2018	Brook Path Partners, Inc., for Bloomberg L.P.	<ul style="list-style-type: none">Initial version.
0.2	October 16, 2018	Brook Path Partners, Inc., for Bloomberg L.P.	<ul style="list-style-type: none">Add the MatchExceptionGrp and MatchingDataPointGrp components.
0.3	October 19, 2018	Brook Path Partners, Inc., for Bloomberg L.P.	<ul style="list-style-type: none">Minor changes based on presentation feedbackSample message added to Appendix D - Usage Examples.
	<u>November 7, 2018</u>	<u>GTC Technology</u>	<u>Generated ASBUILT and assigned IDs.</u>

1 Introduction

This gap analysis seeks to enhance the workflow when a third-party facility provides the confirmation matching function between the dealer and the investment manager. When there is a mismatch the matching facility should hold the confirmation pending and report the mis-match status and details awaiting action from the investment manager without rejecting the confirmation outright.

2 Business Requirements

When a matching facility fails to match a Confirmation(35=AK) due to various reasons such as breach of tolerance levels, the facility will forward a Confirmation(35=AK) message to the Investment Manager with MatchStatus(573)=<3+bd> (Mismatched), while the submitter of the Confirmation(35=AK) will receive a ConfirmationAck(35=AU) with MatchStatus(573)= <3+bd> (Mismatched).

The proposal to assign a new MatchStatus(573) value rather than to extend an existing value is to differentiate the new richer content of the confirmation messages from simply AffirmStatus(940)=2 (Rejected) with a single value in ConfirmRejReason(774). The new components accompanying MatchStatus(573)=<3+bd> (Mismatched) establish the conversation points that will need to take place between buy-side and sell-side to resolve differences.

The matching facility will communicate back to the customer the matching attributes and tolerance that caused the match to fail, for this the new MatchExceptionGrp component is proposed to convey these exceptions.

Lastly a new component, MatchingDataPointGrp, is also proposed in order for the matching facility to identify the current setting for the attributes used for matching between the specific parties to the trade.

The two new components are used together in order to identify for both the customer and broker what the current settings are and which attributes failed the matching criteria and tolerance.

2.1 Summary of changes

The following summarizes the changes proposed

- Add MatchStatus(573) to the Confirmation(35=AK) message to a matching facility can convey match status within the message to the recipient.
- Add a new MatchStatus(573) =<3+bd> (Mismatched) enumeration value.
- Add the new MatchingDataPointGrp and MatchExceptionGrp components to Confirmation(35=AK) and ConfirmationAck(35=AU).

3 Issues and Discussion Points

The following table raises any issues and discussions, along with their resolution.

Confirmation Extension

FIX Protocol Gap Analysis - Confirmation Extension v0.3 EP246 ASBUILT

October 18, 2018~~October 18, 2018~~ - Revision 0.3~~Revision 0.3~~

Formatted: Font: 11 pt

Formatted: Font: 11 pt

Table 1: Issues and Discussions

#	Subject	Reference	Change Request	Resolution
1	Proposed new MatchStatus(573) value to be "m" (lower case M).		Currently this field is defined as a char data type field but the existing values are integer values. Bloomberg has been using the custom value "m" (lower case M) to represent "mismatched". We would like to request whether it is possible to make this value "m" part of the standard with this submission.	Bloomberg accepted assignment of the next available enumeration digit.

Confirmation Extension

FIX Protocol Gap Analysis - Confirmation Extension v0.3 EP246 ASBUILT

October 18, 2018~~October 18, 2018~~ - Revision 0.3~~Revision 0.3~~

Formatted: Font: 11 pt

Formatted: Font: 11 pt

4 Proposed Message Flow

Note in the figure below that the matching facility returns [in the **red** message elements] MatchedStatus=*Mismatched* to both the buy-side and sell-side and retains the confirmation data pending resolution.

As with the current AffirmStatus(940)=2 (Rejected), final resolution of the variance is either for the buy-side to resubmit corrected allocation instructions or for the sell-side to cancel the mismatched Confirmation(35=AK) messages and resubmit corrected ones.

Confirmation Extension

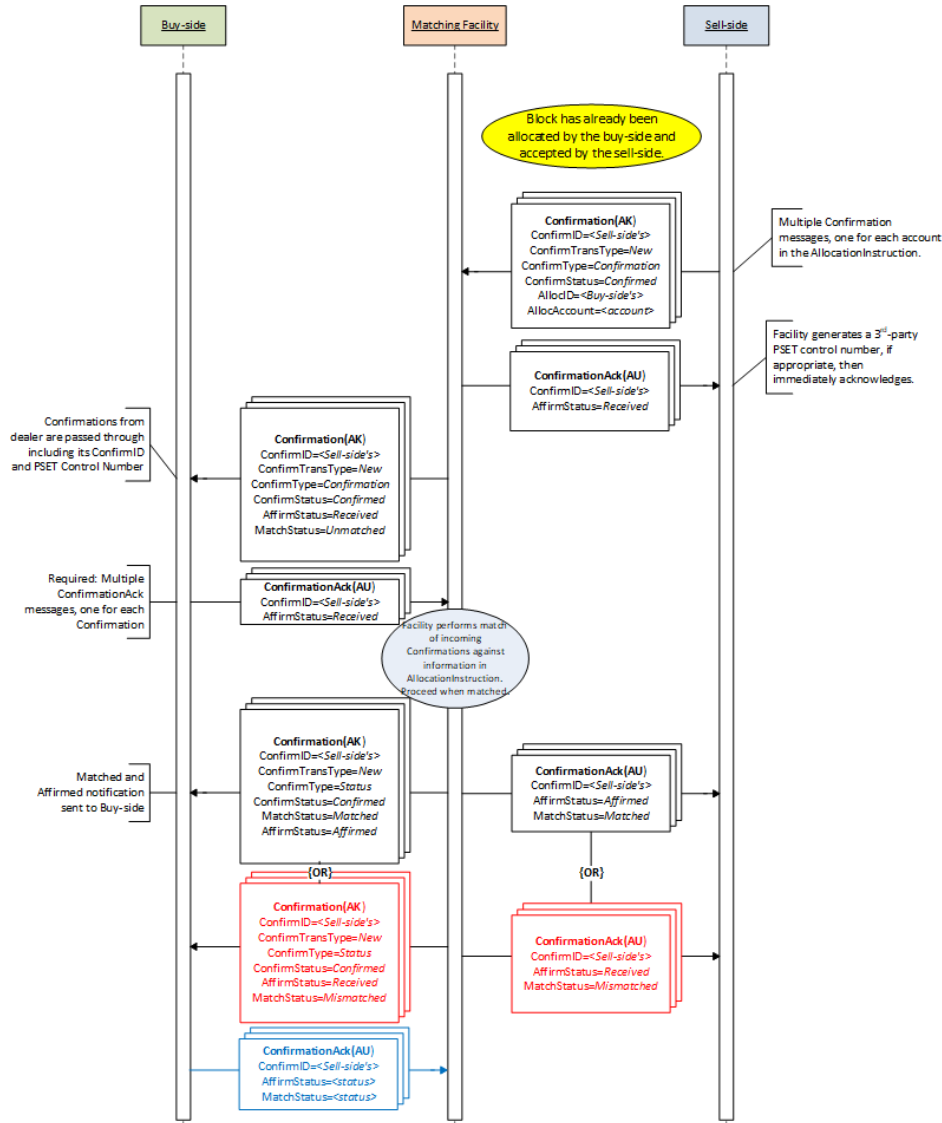
FIX Protocol Gap Analysis - Confirmation Extension v0.3 EP246 ASBUILT

October 18, 2018 October 18, 2018 - Revision 0.3 Revision 0.3

Formatted: Font: 11 pt

Formatted: Font: 11 pt

Figure 1 Matching Facility Flow



Formatted: Font: 11 pt

Formatted: Font: 11 pt

5 FIX Message Tables

5.1 Confirmation (35=AK)

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	(no change)
Message Elaboration	(no change)
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	J
Repository Component ID	19

Tag	Field Name	Req'd	Action	Mappings and Usage Comments	FIX Spec Comments
Standard Header		Y			MsgType=AK
(...truncated...)					
650	LegalConfirm				
665	ConfirmStatus				
573	MatchStatus		ADD		
940	AffirmStatus				
2390	TradeConfirmationReferenceID				
(...truncated...)					
<CommissionDataGrp> component					
<Stipulations> component					
<MiscFeesGrp> component					
<MatchExceptionGrp> component					
<MatchingDataPointGrp> component					
(...truncated...)					
Standard Trailer		Y			

Confirmation Extension

FIX Protocol Gap Analysis - Confirmation Extension v0.3 EP246 ASBUILT

October 18, 2018 October 18, 2018 - Revision 0.3 Revision 0.3

Formatted: Font: 11 pt

Formatted: Font: 11 pt

5.2 ConfirmationAck (35=AU)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	ConfirmationAck
Message Abbreviated Name (for FIXML)	CnfmAck
Category	(no change)
Action	__ New X_Change
Message Synopsis	(no change)
Message Elaboration	(no change)
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	J
Repository Component ID	19

Tag	Field Name	Req'd	Action	Mappings and Usage Comments	FIX Spec Comments
Standard Header		Y			MsgType=AK
(...truncated...)					
774	ConfirmRejReason				Required for ConfirmStatus = 1 (rejected)
573	MatchStatus				Denotes whether the financial details provided on the Confirmation were successfully matched.
<MatchExceptionGrp> component			NEW		
<MatchingDataPointGrp> component			NEW		
58	Text		CHANGE		Can include explanation for ConfirmRejReason(774) = 99 (Other) AllocRejCode = 7 (other)
354	EncodedTextLen				Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText				Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
Standard Trailer		Y			

Formatted: Font: 11 pt

Formatted: Font: 11 pt

6 FIX Component Blocks

6.1 Component MatchExceptionGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	MatchExceptionGrp
Component Abbreviated Name (for FIXML)	MtchExcptn
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	<input checked="" type="checkbox"/> New <input type="checkbox"/> Change
Component Synopsis	The MatchExceptionGrp component details the matching exceptions and variances identified during the matching process based on the defined matching criteria and tolerances.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[1076*#]]

Component FIXML Abbreviation: <MtchExcptn>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
2772	NoMatchExceptions	N		NEW		
→	2773 MatchExceptionType	N		NEW		Required if NoMatchExceptions(2772) > 0.
→	2774 MatchExceptionElementType	N		NEW		Required if NoMatchExceptions(2772) > 0.
→	2775 MatchExceptionElementName	N		NEW		
→	2776 MatchExceptionAllocValue	N		NEW		
→	2777 MatchExceptionConfirmValue	N		NEW		
→	2778 MatchException	N		NEW		

Formatted Table

Confirmation Extension

FIX Protocol Gap Analysis - Confirmation Extension v0.3 EP246 ASBUILT

October 18, 2018 October 18, 2018 - Revision 0.3 Revision 0.3

Formatted: Font: 11 pt

Formatted: Font: 11 pt

Formatted Table

Component FIXML Abbreviation: <MtchExcpn>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
	nToleranceValue					
→	2779 MatchExceptionToleranceValueType	N		NEW		
→	2780 MatchExceptionText	N		NEW		
→	2797 EncodedMatchExceptionTextLen	N		NEW		Must be set if EncodedMatchExceptionText(2780) field is specified and must immediately precede it.
→	2798 EncodedMatchExceptionText	N		NEW		Encoded (non-ASCII characters) representation of the MatchExceptionText(2780) field in the encoded format specified via the MessageEncoding(347) field.
</MtchExcpn>						

Formatted Table

6.2 Component MatchingDataPointGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	MatchingDataPointGrp
Component Abbreviated Name (for FIXML)	MtchgDataPnt
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	<input checked="" type="checkbox"/> New <input type="checkbox"/> Change
Component Synopsis	The MatchingDataPointGrp component details all the trade attributes and tolerances used for trade matching.
Component Elaboration	

Confirmation Extension

FIX Protocol Gap Analysis - Confirmation Extension v0.3 EP246 ASBUILT

~~October 18, 2018~~ ~~October 18, 2018~~ - Revision 0.3 ~~Revision 0.3~~

Formatted: Font: 11 pt

Formatted: Font: 11 pt

To be finalized by FPL Technical Office	
Repository Component ID	[[1077:ed]]

Component FIXML Abbreviation: <MtchgDataPnt>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	FIX Spec Comments
2781 bed	NoMatchingDataPoints	N		NEW		
→	2782 bed MatchingDataPointIndicator	N		NEW		Required if NoMatchingDataPoints(2781 bed) > 0.
→	2783 bed MatchingDataPointValue	N		NEW		Required if NoMatchingDataPoints(2781 bed) > 0.
→	2784 bed MatchingDataPointType	N		NEW		Required if NoMatchingDataPoints(2781 bed) > 0.
→	2785 bed MatchingDataPointName	N		NEW		
</MtchgDataPnt>						

Formatted Table

7 Category Changes

(no changes)

Formatted: Font: 11 pt

Formatted: Font: 11 pt

Appendix A - Data Dictionary

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
2772 tbd	NoMatchExceptions	NEW	NumInGroup	Number of match exceptions in the repeating group.	—	Add to MatchExceptionGrp
2773 tbd	MatchExceptionType	NEW	int <u>Reserve1</u> <u>OOPlus</u>	Type of matching exception. <i>Enumerations:</i> 0 = No matching confirmation 1 = No matching allocation 2 = Allocation data element missing 3 = Confirmation data element missing 4 = Data difference not within tolerance 5 = Match within tolerance 99 = Other	@Typ	Add to MatchExceptionGrp
2774 tbd	MatchExceptionElementType	NEW	int <u>Reserve1</u> <u>OOPlus</u>	Identifies the data point used in the matching operation which resulted in an exception. <i>Uses enumerations from MatchDataPointType(tbd2784).</i> <i>Enumerations:</i> 1 = Accrued interest 2 = Deal price 3 = Trade date [Elaboration: Tolerance not applicable] 4 = Settlement date [Elaboration: Tolerance not applicable] 5 = Side indicator [Elaboration: Tolerance not applicable]	@ID	Add to MatchExceptionGrp

Formatted Table

Formatted: Font:

Confirmation Extension

FIX Protocol Gap Analysis - Confirmation Extension v0.3 EP246 ASBUILT

October 18, 2018 October 18, 2018 - Revision 0.3 Revision 0.3

Formatted: Font: 11 pt

Formatted: Font: 11 pt

Formatted Table

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				<p>6 = Traded currency [Elaboration: Tolerance not applicable]</p> <p>7 = Account ID [Elaboration: Tolerance not applicable]</p> <p>8 = Executing broker ID [Elaboration: Tolerance not applicable]</p> <p>9 = Settlement currency and amount</p> <p>10 = Investment manager ID [Elaboration: Tolerance not applicable]</p> <p>11 = Net amount</p> <p>12 = Place of settlement [Elaboration: Tolerance not applicable]</p> <p>13 = Commissions</p> <p>14 = Security identifier [Elaboration: Tolerance not applicable]</p> <p>15 = Quantity allocated</p> <p>16 = Principal</p> <p>17 = Fees</p> <p>18 = Tax</p>		
2775 tbd	MatchExceptionElementName	NEW	String	The matching exception data point name, for example: "Trade currency". This may be used for display purposes, providing a corresponding description for the value in MatchExceptionElementType(2774tbd).	@Name	Add to MatchExceptionGrp
2776 tbd	MatchExceptionAllocValue	NEW	String	The allocating party's data value used in the match operation.	@AllocVal	Add to MatchExceptionGrp
2777 tbd	MatchExceptionConfirmValue	NEW	String	The confirming party's data value used in the match operation.	@CnfmVal	Add to MatchExceptionGrp
2778	MatchExceptionTolerance	NEW	float	The data element's tolerance value.	@TlrncVal	Add to MatchExceptionGrp

Confirmation Extension

FIX Protocol Gap Analysis - Confirmation Extension v0.3 EP246 ASBUILT

October 18, 2018 October 18, 2018 - Revision 0.3 Revision 0.3

Formatted: Font: 11 pt

Formatted: Font: 11 pt

Formatted Table

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
tbd	ranceValue			Omitted if no tolerance is allowed or not applicable.		
2779 tbd	MatchExceptionToleranceValueType	NEW	int	<p>The type of value in MatchExceptionToleranceValue(2778tbd). Omitted if no tolerance is allowed or not applicable.</p> <p>[Elaboration: For example, if the tolerance for accrued interest is 0.01% of total accrued interest then MatchExceptionElementType(2774tbd)=1 (Accrued interest), MatchExceptionToleranceValueType(2779tbd)=2 (Percentage) and MatchExceptionToleranceValue(2778tbd)=0.0001. If tolerance for the exchange rate of an FX trade is "0.001" then MatchExceptionElementType(2774tbd)=2 (Deal Price), MatchExceptionToleranceValueType(2779tbd)=1 (Fixed amount) and MatchExceptionToleranceValue(2778tbd)=0.001.]</p> <p>Enumerations: 1 = Fixed amount - Default if not specified 2 = Percentage</p>	@TlrncValTyp	Add to MatchExceptionGrp
2780 tbd	MatchExceptionText	NEW	String	Plain English description of the exception.	@Txt	Add to MatchExceptionGrp
2781 tbd	NoMatchingDataPoints	NEW	NumInGroup	Number of matching data points in the repeating group.	--	Add to MatchingDataPointGrp

Formatted: Font: 11 pt

Formatted: Font: 11 pt

Formatted Table

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
2782 tbd	MatchingDataPointIndicator	NEW	int	Data point's matching type. <i>Enumerations:</i> 1 = Mandatory 2 = Optional	@Typ	Add to MatchingDataPointGrp
2783 tbd	MatchingDataPointValue	NEW	String	Value of the matching data point.	@Val	Add to MatchingDataPointGrp
2784 tbd	MatchingDataPointType	NEW	int <u>Reserve1</u> <u>00Plus</u>	Identifies the data point used in the matching operation. [Elaboration: Values may not have applicable tolerance values, in this case this means the data point was used for matching but did not match.] <i>Uses enumerations from MatchExceptionElementType (2774)</i> <i>Enumerations:</i> 1 = Accrued interest 2 = Deal price 3 = Trade date [Elaboration: Tolerance not applicable] 4 = Settlement date [Elaboration: Tolerance not applicable] 5 = Side indicator [Elaboration: Tolerance not applicable] 6 = Tradedcurrency [Elaboration: Tolerance not applicable] 7 = Account ID [Elaboration: Tolerance not applicable] 8 = Executing broker ID	@ID	Add to MatchingDataPointGrp

Formatted: Highlight

Confirmation Extension

FIX Protocol Gap Analysis - Confirmation Extension v0.3 EP246 ASBUILT

October 18, 2018 October 18, 2018 - Revision 0.3 Revision 0.3

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				<p>[Elaboration: Tolerance not applicable] 9 = Settlement currency and amount 10 = Investment manager ID [Elaboration: Tolerance not applicable] 11 = Net amount 12 = Place of settlement [Elaboration: Tolerance not applicable] 13 = Commissions 14 = Security identifier [Elaboration: Tolerance not applicable] 15 = Quantity allocated 16 = Principal 17 = Fees 18 = Tax</p>		
2785 tbd	MatchingDataPoint Name	NEW	String	The matching data point name, for example: "Trade currency". This may be used for display purposes, providing a corresponding description for the value in MatchingDataPointType(2784tbd).	@Name	Add to MatchingDataPointGrp
2797 tbd	EncodedMatchExceptionTextLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedMatchExceptionText(2798355) field.	@EncTxtLen	Add to MatchExceptionGrp
2798 tbd	EncodedMatchExceptionText	NEW	data	Encoded (non-ASCII characters) representation of the MatchingExceptionText(2780) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the	@EncTxt	Add to MatchExceptionGrp

Formatted: Font: 11 pt

Formatted: Font: 11 pt

Formatted Table

Formatted: Highlight

Formatted: Highlight

Formatted: Highlight

Formatted: Highlight

Formatted: Highlight

Confirmation Extension

FIX Protocol Gap Analysis - Confirmation Extension v0.3 EP246 ASBUILT

October 18, 2018 October 18, 2018 - Revision 0.3 Revision 0.3

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
573	MatchStatus	CHANGE	char	<p>MatchingExceptionText(27808) field.</p> <p>The status of this trade with respect to matching or comparison. 0 = Compared, matched or affirmed 1 = Uncompared, unmatched or unaffirmed 2 = Advisory or alert</p> <p><i>Add enumeration:</i> 3<td> = Mismatched [Elaboration: Indicates that data points from the AllocationInstruction(35=J) and Confirmation(35=AK) are matched but there are variances. MatchExceptionGrp component may be used to detail on the mis-matched data fields.]</p>	@MtchStat	

Formatted: Font: 11 pt

Formatted: Font: 11 pt

Formatted Table

Formatted: Highlight

Formatted Table

Formatted: Font: 11 pt

Formatted: Font: 11 pt

Appendix B - Glossary Entries

Term	Definition	Field where used

Appendix C - Abbreviations

Term	Proposed Abbreviation	Proposed Messages, Components, Fields where used

Appendix D - Usage Examples

The sample ConfirmationAck(35=AU) below shows a response to the sell-side reporting mis-matched fields in its Confirmation(35-AK) message. The proposed new fields and values are highlighted. A Confirmation(35=AK) message with the same new elements would be sent to the buy-side.

<StandardHeader> component		35=AU	ConfirmationAck
664	ConfirmID	ABCDEFGHI	
75	TradeDate	20181019	
60	TransactTime		
940	AffirmStatus	1	Received
573	MatchStatus	3tbd	Mismatched
<MatchExceptionGrp> component			
2772 tbd	NoMatchExceptions		4
2773 tbd	→MatchExceptionType		4 Data difference not within tolerance
2774 tbd	→MatchExceptionElementType	4613	Commissions
2775 tbd	→MatchExceptionElementName	Commissions	
2776 tbd	→MatchExceptionAllocValue		5

Confirmation Extension

FIX Protocol Gap Analysis - Confirmation Extension v0.3 EP246 ASBUILT

October 18, 2018 ~~October 18, 2018~~ - Revision 0.3 ~~Revision 0.3~~

Formatted: Font: 11 pt

Formatted: Font: 11 pt

2777 tbd	→MatchExceptionConfirmValue		100	
2778 tbd	→MatchExceptionToleranceValue		2	
2779 tbd	→MatchExceptionToleranceValueType		1	Fixed amount
2773 tbd	→MatchExceptionType		4	Data difference not within tolerance
2774 tbd	→MatchExceptionElementType		22 17	Fees
2775 tbd	→MatchExceptionElementName	Fees		
2776 tbd	→MatchExceptionAllocValue		5	
2777 tbd	→MatchExceptionConfirmValue		100	
2778 tbd	→MatchExceptionToleranceValue		1	
2779 tbd	→MatchExceptionToleranceValueType		1	Fixed amount
2773 tbd	→MatchExceptionType		4	Data difference not within tolerance
2774 tbd	→MatchExceptionElementType		14 11	Net Amount
2775 tbd	→MatchExceptionElementName	Net Amount		
2776 tbd	→MatchExceptionAllocValue		11185	
2777 tbd	→MatchExceptionConfirmValue		10900	
2778 tbd	→MatchExceptionToleranceValue		100	
2779 tbd	→MatchExceptionToleranceValueType		1	Fixed amount
2773 tbd	→MatchExceptionType		4	Data difference not within tolerance
2774 tbd	→MatchExceptionElementType		23 18	Tax
2775 tbd	→MatchExceptionElementName	Tax		
2776 tbd	→MatchExceptionAllocValue		5	
2777 tbd	→MatchExceptionConfirmValue		100	
2778 tbd	→MatchExceptionToleranceValue		1	

Confirmation Extension

FIX Protocol Gap Analysis - Confirmation Extension v0.3 EP246 ASBUILT

~~October 18, 2018~~ ~~October 18, 2018~~ - ~~Revision 0.3~~ ~~Revision 0.3~~

Formatted: Font: 11 pt

Formatted: Font: 11 pt

tbd			
2779	→MatchExceptionToleranceValueType	1	Fixed amount
tbd			
end <MatchExceptionGrp> component			
<StandardTrailer> component			