



Global Exchanges and Markets Committee  
<FillsGrp> Yield Extension

October 29, 2009

Revision #0.2

Proposal Status: Approved

**For Global Technical Committee Governance Internal Use Only**

Submission Date:	March 27, 2009	Control Number:	EP98
Submission Status	Approved	Ratified Date	April 28, 2009
Primary Contact Person:	Aaron Pyrcce, LSE	Release Identifier:	FIX 5.0 SP3

---

## 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") TO 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 2003-2009 FIX Protocol Limited, all rights reserved

# 1 Table of Contents

1	Table of Contents.....	3
2	Document History.....	4
3	Introduction .....	5
3.1	Background .....	5
3.2	Change Requirements .....	5
4	Message Tables.....	6
5	Component Blocks .....	7
5.1	Fill Group.....	7
6	Data Dictionary.....	8

## 2 Document History

Revision	Date	Author	Revision Comments
0.10	Mar 11 2009	Aaron Pryce, London Stock Exchange	Initial Draft
0.20	Mar 19 2009	Aaron Pryce, London Stock Exchange	Final Draft

## 3 Introduction

### 3.1 Background

The purpose of this document is to describe the requirement for a Yield field to be added to the **<FillsGrp>** component for specific application in the Execution Report (35=8).

The London Stock Exchange are looking at offering Bond trading and will be using the **<FillsGrp>** block of the Execution Report to carry multiple bond trade fills therefore a Yield field at the **<FillsGrp>** level is required to meet business need.

There are currently no Yield fields at the <FillsGrp> level.

### 3.2 Change Requirements

It is proposed to:

- Add a field, FillYield (1623), to the **<FillsGrp>** component block.
- Add a field FillYieldType (1622), to the **<FillsGrp>** component block.

## 4 Message Tables

The **<FillsGrp>** component block will carry the proposed FillYield (1623) field therefore no change is required to the Execution Report message table.

## 5 Component Blocks

### 5.1 Fill Group

The <FillsGrp> component block is to have a new field, FillYield (1623), added to the component block as below.

Tag	Field		Req'd	Description	Action
<i>Start of Component block, expanded in line &lt; FillsGrp &gt;</i>					
1362	NoFills		N	Specifies the number of partial fills included in this Execution Report	
>	1363	FillExecID	N	Unique identifier of execution as assigned by sell-side (broker, exchange, ECN). Must not overlap ExecID (17). Required if NoFills > 0	
>	1364	FillPx	N	Price of this partial fill. Conditionally required if NoFills > 0. Refer to LastPx (31).	
>	1365	FillQty	N	Quantity (e.g. shares) bought/sold on this partial fill. Required if NoFills > 0.	
>	1622	FillYieldType	N	Yield Type, using same values as YieldType (235)	NEW
>	1623	FillYield	N	Yield Percentage, using same values as Yield (236)	NEW
>	component block <NestedParties4>		N	Contraparty information	
<i>End of Component block, expanded in line &lt; FillsGrp &gt;</i>					

## 6 Data Dictionary

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	FIXML Schema / XPath Notation	Reference
1622	FillYieldType	NEW	String	Yield Type, using same values as YieldType (235)	Typ		
1623	FillYield	NEW	Percentage	Yield Percentage, using same values as Yield (236)	Yld		