

CME ClearPort API - Broker Fees for Brokered Trades

Click to expand each sample message below.

Broker Fees on Outrights

Client System does not submit UOM in the CommData block, and will not receive UOM on the CommData block. Ccy is optional. Both sides have broker fees attached to them.

Lines 12 and 20 in this example introduce the new CommData block.

```
<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">
<TrdCaptRpt RptID="0000001" ExecID2="12345620000929" TransTyp="0" TrdTyp="1" TxnTm="2014-08-28T08:15:00-04:00" QtyTyp="0" LastPx="65" LastQty="500000">
  <Hdr SID="ATSB1" SSub="API_ATS_BRK1_TSUB" TID="CME" TSub="CPAPI" />
  <Instrmt SecTyp="FUT" Exch="NYMEX" ID="CL" Src="H" MMY="201712" TmUnit="Mo" />
  <TrdRegTS TS="2014-08-28T08:15:23.123-04:00" Typ="1" />
<RptSide ClOrdID="HTTPCT" InptSrc="ATSB1" Side="1">
  <Pty ID="880" R="1" />
  <Pty ID="ATS-BRK1-H-H-H-01" R="24" />
  <Pty ID="ATS_BROKER1" R="30" />
  <Pty ID="ATS_BRK1USER" R="62" />
  <Pty ID="ATS_TRD1USER" R="36" />
  <CommData Basis="1" Rt=".01" Ccy="GBP" />
</RptSide>
<RptSide ClOrdID="HTTPCT" InptSrc="ATSB1" Side="2">
  <Pty ID="709" R="1" />
  <Pty ID="ATS-BRK2-H-H-H-02" R="24" />
  <Pty ID="ATS_BROKER1" R="30" />
  <Pty ID="ATS_BRK1USER" R="62" />
  <Pty ID="ATS_TRD2USER" R="36" />
  <CommData Basis="1" Rt=".01" Ccy="GBP" />
</RptSide>
</TrdCaptRpt>
</FIXML>
```

CME ClearPort sends back to customer what it receives from customer. Note the absence of UOM here as it was not submitted by customer.

Lines 12 and 20 in this example introduce the new CommData block.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <TrdCaptRptAck RptID="1448546702451" TransTyp="0" ExecID2="12345620000929" TrdTyp="1" LastQty="500000" QtyTyp="0" LastPx="65" TxnTm="2015-11-04T12:39:06.418-06:00" ExecID="5622818" TrdRptStat="4" RptRefID="0000001" RptTyp="0" TrdAckStat="0" TrdDt="2015-11-04" BizDt="2015-11-04">
    <Hdr SID="CME" SSub="CPAPI" TID="ATSB1" TSub="API_ATS_BRK1_TSUB" />
    <Instrmt SecTyp="FUT" Exch="NYMEX" ID="CL" Src="H" MMY="201712" TmUnit="Mo" />
    <TrdRegTS TS="2014-08-28T08:15:23.123-04:00" Typ="1" />
  <RptSide ClOrdID="HTTPCT" InptSrc="ATSB1" Side="1">
    <Pty ID="880" R="1" />
    <Pty ID="ATS-BRK1-H-H-H-01" R="24" />
    <Pty ID="ATS_BROKER1" R="30" />
    <Pty ID="ATS_BRK1USER" R="62" />
    <Pty ID="ATS_TRD1USER" R="36" />
    <CommData Basis="1" Rt=".01" Ccy="GBP" />
  </RptSide>
  <RptSide ClOrdID="HTTPCT" InptSrc="ATSB1" Side="2">
    <Pty ID="709" R="1" />
    <Pty ID="ATS-BRK2-H-H-H-02" R="24" />
    <Pty ID="ATS_BROKER1" R="30" />
    <Pty ID="ATS_BRK1USER" R="62" />
    <Pty ID="ATS_TRD2USER" R="36" />
    <CommData Basis="1" Rt=".01" Ccy="GBP" />
  </RptSide>
</TrdCaptRptAck>
</FIXML>
```

Response contains broker fees .

Lines 27 and 50 in this example introduce the new CommData block.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <TrdCaptRpt RptID="1448546811282" TransTyp="0" TrdRptStat="0" TrdTyp="1" TrdDt="2015-11-04" BizDt="
2015-11-04" ExecID="5622818" ExecID2="12345620000929" TxnTm="2015-11-04T12:38:06.434-06:00" QtyTyp="0"
LastQty="500000" LastPx="65.0" TotTrdQty="500" TotTrdMultdQty="500000" RptTyp="0" LastRptReqed="Y"
TotNumTrdRpts="1" ReqID="123456">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSBL" TSub="API_ATS_BRK1_TSUB" />
  <Instrmt ID="CL" Src="H" SecTyp="FUT" MMY="201712" Exch="NYMEX" TmUnit="Mo" />
  <TrdRegTS TS="2014-08-28T07:15:23-05:00" Typ="1" />
  <RptSide Side="1" ClOrdID="HTTPCT" InptDev="API" InptSrc="ATSBL" CustCpcty="1">
    <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>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER" />
    </Pty>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1" />
    </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>
    <RegTrdID ID="CPC000005622818BN0001" Src="1010000023" Typ="0" Evnt="2" />
    <CommData Ccy="GBP" Basis="1" Rt=".01" />
  </RptSide>
  <RptSide Side="2" ClOrdID="HTTPCT" InptDev="API" InptSrc="ATSBL" CustCpcty="1">
    <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>
    <Pty R="36" ID="ATS_TRD2USER">
      <Sub Typ="9" ID="ATS_TRD2 USER" />
    </Pty>
    <Pty R="1" ID="709">
      <Sub Typ="5" ID="ATS_CLEARING_CME2" />
    </Pty>
    <Pty R="24" ID="ATS-BRK2-H-H-H-02" Src="C">
      <Sub Typ="26" ID="2" />
    </Pty>
    <Pty R="7" ID="ATS_TRADER2">
      <Sub Typ="5" ID="ATS_TRADER2" />
    </Pty>
    <RegTrdID ID="CPC000005622818SN0001" Src="1010000023" Typ="0" Evnt="2" />
    <CommData Ccy="GBP" Basis="1" Rt=".01" />
  </RptSide>
</TrdCaptRpt>
</FIXML>
```

Broker Fees on Spreads

LegRefID is required on each leg with a broker commission.

Lines 18-19 and 27-28 in this example introduce the new CommData block.

```

<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">
  <TrdCaptRpt RptID="0000001" ExecID2="12345620000929" TransTyp="0" TrdTyp="1" TxnTm="2014-08-28T08:
15:00-04:00">
    <Hdr SID="ATSB1" SSub="API_ATS_BRK1_TSUB" TID="CME" TSub="CPAPI" />
    <Instrmt SecTyp="MLEG" Exch="NYMEX" />
    <TrdLeg LegNo="1" QtyTyp="0" LastQty="50000" LastPx="100">
      <Leg ID="CL" Src="H" MMY="201603" Side="1" SecTyp="FUT" Exch="NYMEX" />
    </TrdLeg>
    <TrdLeg LegNo="2" QtyTyp="0" LastQty="50000" LastPx="101">
      <Leg ID="CL" Src="H" MMY="201606" Side="2" SecTyp="FUT" Exch="NYMEX" />
    </TrdLeg>
    <TrdRegTS TS="2014-08-28T08:15:23.123-04:00" Typ="1" />
    <RptSide ClOrdID="HTTPCT" InptSrc="ATSB1" Side="1">
      <Pty ID="880" R="1" />
      <Pty ID="ATS-BRK1-H-H-01" R="24" />
      <Pty ID="ATS_BROKER1" R="30" />
      <Pty ID="ATS_BRK1USER" R="62" />
      <Pty ID="ATS_TRD1USER" R="36" />
      <CommData Basis="1" Rt=".01" Ccy="GBP" LegRefID="1" />
      <CommData Basis="1" Rt=".02" Ccy="GBP" LegRefID="2" />
    </RptSide>
    <RptSide ClOrdID="HTTPCT" InptSrc="ATSB1" Side="2">
      <Pty ID="709" R="1" />
      <Pty ID="ATS-BRK2-H-H-02" R="24" />
      <Pty ID="ATS_BROKER1" R="30" />
      <Pty ID="ATS_BRK1USER" R="62" />
      <Pty ID="ATS_TRD2USER" R="36" />
      <CommData Basis="1" Rt=".01" Ccy="GBP" LegRefID="1" />
      <CommData Basis="1" Rt=".02" Ccy="GBP" LegRefID="2" />
    </RptSide>
  </TrdCaptRpt>
</FIXML>

```

CME ClearPort sends back to customer what it receives from customer. Note the absence of UOM here as it was not submitted by customer. **Lines 18-19 and 27-28** in this example introduce the new CommData block.

```

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <TrdCaptRptAck RptID="1448553254291" TransTyp="0" ExecID2="12345620000929" TrdTyp="1" TxnTm="2015-
11-04T14:28:18.258-06:00" ExecID="5626819" TrdRptStat="4" RptRefID="0000001" RptTyp="0" TrdAckStat="0"
TrdDt="2015-11-04" BizDt="2015-11-04">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSB1" TSub="API_ATS_BRK1_TSUB" />
  <Instrmt SecTyp="MLEG" Exch="NYMEX" />
  <TrdLeg LegNo="1" QtyTyp="0" LastQty="50000" LastPx="100">
    <Leg ID="CL" Src="H" MMY="201603" Side="1" SecTyp="FUT" Exch="NYMEX" />
  </TrdLeg>
  <TrdLeg LegNo="2" QtyTyp="0" LastQty="50000" LastPx="101">
    <Leg ID="CL" Src="H" MMY="201606" Side="2" SecTyp="FUT" Exch="NYMEX" />
  </TrdLeg>
  <TrdRegTS TS="2014-08-28T08:15:23.123-04:00" Typ="1" />
  <RptSide ClOrdID="HTTPCT" InptSrc="ATSB1" Side="1">
    <Pty ID="880" R="1" />
    <Pty ID="ATS-BRK1-H-H-01" R="24" />
    <Pty ID="ATS_BROKER1" R="30" />
    <Pty ID="ATS_BRK1USER" R="62" />
    <Pty ID="ATS_TRD1USER" R="36" />
    <CommData Basis="1" Rt=".01" Ccy="GBP" LegRefID="1" />
    <CommData Basis="1" Rt=".02" Ccy="GBP" LegRefID="2" />
  </RptSide>
  <RptSide ClOrdID="HTTPCT" InptSrc="ATSB1" Side="2">
    <Pty ID="709" R="1" />
    <Pty ID="ATS-BRK2-H-H-02" R="24" />
    <Pty ID="ATS_BROKER1" R="30" />
    <Pty ID="ATS_BRK1USER" R="62" />
    <Pty ID="ATS_TRD2USER" R="36" />
    <CommData Basis="1" Rt=".01" Ccy="GBP" LegRefID="1" />
    <CommData Basis="1" Rt=".02" Ccy="GBP" LegRefID="2" />
  </RptSide>
  </TrdCaptRptAck>
</FIXML>

```

Response contains broker fees.

Lines 34-35 and 59-60 in this example introduce the new CommData block.

```

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <TrdCaptRpt RptID="1448553294968" TransTyp="0" TrdRptStat="0" TrdTyp="1" TrdDt="2015-11-04"
  BizDt="2015-11-04" ExecID="5626819" ExecID2="12345620000929" TxnTm="2015-11-04T14:28:18.168-06:00"
  RptTyp="0" LastRptReqed="Y" TotNumTrdRpts="1" ReqID="123456">
    <Hdr SID="CME" SSub="CPAPI" TID="ATSBL" TSub="API_ATS_BRK1_TSUB" />
    <Instrmt SecTyp="MLEG" SubTyp="SP" />
    <TrdLeg LegNo="1" QtyTyp="0" LastQty="50000" LastPx="100.0" TotTrdQty="50" TotTrdMultdQty="
50000">
      <Leg ID="CL" Src="H" MMY="201603" SecTyp="FUT" Exch="NYMEX" TmUnit="Mo" Side="1" />
    </TrdLeg>
    <TrdLeg LegNo="2" QtyTyp="0" LastQty="50000" LastPx="101.0" TotTrdQty="50" TotTrdMultdQty="
50000">
      <Leg ID="CL" Src="H" MMY="201606" SecTyp="FUT" Exch="NYMEX" TmUnit="Mo" Side="2" />
    </TrdLeg>
    <TrdRegTS TS="2014-08-28T07:15:23-05:00" Typ="1" />
    <RptSide Side="1" ClOrdID="HTTPT" InptDev="API" InptSrc="ATSBL" CustCpcty="1">
      <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>
      <Pty R="36" ID="ATS_TRD1USER">
        <Sub Typ="9" ID="ATS_TRD1 USER" />
      </Pty>
      <Pty R="1" ID="880">
        <Sub Typ="5" ID="ATS_CLEARING_CME1" />
      </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>
      <RegTrdID ID="CPC000005626819BN0001" Src="1010000023" Typ="0" Evnt="2" LegRefID="1" />
      <RegTrdID ID="CPC001005626819BN0001" Src="1010000023" Typ="0" Evnt="2" LegRefID="2" />
      <CommData Basis="1" Rt=".01" Ccy="GBP" LegRefID="1" />
      <CommData Basis="1" Rt=".02" Ccy="GBP" LegRefID="2" />
    </RptSide>
    <RptSide Side="2" ClOrdID="HTTPT" InptDev="API" InptSrc="ATSBL" CustCpcty="1">
      <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>
      <Pty R="36" ID="ATS_TRD2USER">
        <Sub Typ="9" ID="ATS_TRD2 USER" />
      </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">
        <Sub Typ="26" ID="2" />
      </Pty>
      <Pty R="7" ID="ATS_TRADER2">
        <Sub Typ="5" ID="ATS_TRADER2" />
      </Pty>
      <RegTrdID ID="CPC000005626819SN0001" Src="1010000023" Typ="0" Evnt="2" LegRefID="1" />
      <RegTrdID ID="CPC001005626819SN0001" Src="1010000023" Typ="0" Evnt="2" LegRefID="2" />
      <CommData Basis="1" Rt=".01" Ccy="GBP" LegRefID="1" />
      <CommData Basis="1" Rt=".02" Ccy="GBP" LegRefID="2" />
    </RptSide>
  </TrdCaptRpt>
</FIXML>

```

Broker Fees on Outrights with Allocations

Broker Fees are added at RptSide for side that contains allocations. Side 1 in example below contains the allocations and broker fees are added at RptSide level.

Line 9 in this example introduces the new CommData block.

```
<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">
  <TrdCaptRpt RptID="0000001" ExecID2="12345620000929" TransTyp="0" TrdTyp="1" TxnTm="2014-08-28T08:
15:00-04:00" QtyTyp="0" LastPx="50" LastQty="100000">
  <Hdr SID="ATSB1" SSub="API_ATS_BRK1_TSUB" TID="CME" TSub="CPAPI" />
  <Instrmt SecTyp="FUT" Exch="NYMEX" ID="CL" Src="H" MMY="201712" TmUnit="Mo" />
  <TrdRegTS TS="2014-08-28T08:15:23.123-04:00" Typ="1" />
  <RptSide ClOrdID="HTTPCT" InptSrc="ATSB1" Side="1">
    <Pty ID="ATS_BROKER1" R="30" />
    <Pty ID="ATS_BRK1USER" R="62" />
    <CommData Ccy="GBP" Basis="1" Rt=".02" />
    <Alloc Qty="60000">
      <Pty ID="880" R="1" />
      <Pty ID="ATS-BRK1-H-H-H-01" R="24" />
      <Pty ID="ATS_TRD1USER" R="36" />
    </Alloc>
    <Alloc Qty="40000">
      <Pty ID="880" R="1" />
      <Pty ID="ATS-BRK1-C-H-H-01" R="24" />
      <Pty ID="ATS_TRD1MIX" R="36" />
    </Alloc>
  </RptSide>
  <RptSide ClOrdID="HTTPCT" InptSrc="ATSB1" Side="2">
    <Pty ID="ATS_BROKER1" R="30" />
    <Pty ID="ATS_BRK1USER" R="62" />
    <Pty ID="709" R="1" />
    <Pty ID="ATS-BRK2-H-H-02" R="24" />
    <Pty ID="ATS_TRD2USER" R="36" />
  </RptSide>
</TrdCaptRpt>
</FIXML>
```

CME ClearPort sends back to customer what it receives from customer. For allocations, note that the broker fees are displayed at RptSide level only.

Line 9 in this example introduces the new CommData block.

```

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <TrdCaptRptAck RptID="1445512300042" TransTyp="0" ExecID2="12345620000929" TrdTyp="1" LastQty="
100000" QtyTyp="0" LastPx="50" TxnTm="2015-10-13T14:59:46.704-05:00" ExecID="6973712" TrdRptStat="4"
RptRefID="0000001" RptTyp="0" TrdAckStat="0" TrdDt="2015-10-13" BizDt="2015-10-13">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSB1" TSub="API_ATS_BRK1_TSUB" />
  <Instrmt SecTyp="FUT" Exch="NYMEX" ID="CL" Src="H" MMY="201712" TmUnit="Mo" />
  <TrdRegTS TS="2014-08-28T08:15:23.123-04:00" Typ="1" />
  <RptSide ClOrdID="HTTPCT" InptSrc="ATSB1" Side="1">
    <Pty ID="ATS_BROKER1" R="30" />
    <Pty ID="ATS_BRK1USER" R="62" />
    <CommData Ccy="GBP" Basis="1" Rt=".02" />
    <Alloc Qty="60000">
      <Pty ID="880" R="1" />
      <Pty ID="ATS-BRK1-H-H-H-01" R="24" />
      <Pty ID="ATS_TRD1USER" R="36" />
    </Alloc>
    <Alloc Qty="40000">
      <Pty ID="880" R="1" />
      <Pty ID="ATS-BRK1-C-H-H-01" R="24" />
      <Pty ID="ATS_TRD1MIX" R="36" />
    </Alloc>
  </RptSide>
  <RptSide ClOrdID="HTTPCT" InptSrc="ATSB1" Side="2">
    <Pty ID="ATS_BROKER1" R="30" />
    <Pty ID="ATS_BRK1USER" R="62" />
    <Pty ID="709" R="1" />
    <Pty ID="ATS-BRK2-H-H-02" R="24" />
    <Pty ID="ATS_TRD2USER" R="36" />
  </RptSide>
</TrdCaptRptAck>
</FIXML>

```

CME ClearPort sends the broker fees back to the customer at the RptSide level. No broker fees are displayed at allocation level. **Line 14** in this example introduces the new CommData block.

```

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <TrdCaptRpt RptID="1445512331805" TransTyp="0" TrdRptStat="0" TrdTyp="1" TrdDt="2015-10-13" BizDt="
2015-10-13" ExecID="6973712" ExecID2="12345620000929" TxnTm="2015-10-13T14:59:46.666-05:00" QtyTyp="0"
LastQty="100000" LastPx="50.0" TotTrdQty="100" TotTrdMultdQty="100000" RptTyp="0" LastRptReqed="Y"
TotNumTrdRpts="1" ReqID="123456">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSB1" TSub="API_ATS_BRK1_TSUB" />
  <Instrmt ID="CL" Src="H" SecTyp="FUT" MMY="201712" Exch="NYMEX" TmUnit="Mo" />
  <TrdRegTS TS="2014-08-28T07:15:23-05:00" Typ="1" />
  <RptSide Side="1" ClOrdID="HTTPCT" InptDev="API" InptSrc="ATSB1">
    <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>
    <CommData Ccy="GBP" Basis="1" Rt=".02" />
    <Alloc CustCpcty="1" IndAllocID2="6207663" Qty="40000" Stat="2">
      <RegTrdID ID="CPC000006973712BA0001" Src="1010000023" Typ="0" Evnt="2" />
      <Pty R="36" ID="ATS_TRD1MIX">
        <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">
        <Sub Typ="26" ID="1" />
      </Pty>
      <Pty R="7" ID="ATS_TRADER1">
        <Sub Typ="5" ID="ATS_TRADER1" />
      </Pty>
    </Alloc>
  </RptSide>
</TrdCaptRpt>
</FIXML>

```

```

</Alloc>
<Alloc CustCpcty="1" IndAllocID2="6207664" Qty="60000" Stat="2">
  <RegTrdID ID="CPC000006973712BA0002" Src="1010000023" Typ="0" Evnt="2" />
  <Pty R="36" ID="ATS_TRD1USER">
    <Sub Typ="9" ID="ATS_TRD1USER_UFN ATS_TRD1USER_ULN" />
  </Pty>
  <Pty R="1" ID="880">
    <Sub Typ="5" ID="ATS_CLEARING_CME1" />
  </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">
  <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="6207665" Qty="40000" Stat="2">
    <RegTrdID ID="CPC000006973712SN0001" Src="1010000023" Typ="0" Evnt="2" />
    <Pty R="36" ID="ATS_TRD2USER">
      <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">
      <Sub Typ="26" ID="2" />
    </Pty>
    <Pty R="7" ID="ATS_TRADER2">
      <Sub Typ="5" ID="ATS_TRADER2" />
    </Pty>
  </Alloc>
  <Alloc CustCpcty="1" IndAllocID2="6207666" Qty="60000" Stat="2">
    <RegTrdID ID="CPC000006973712SN0002" Src="1010000023" Typ="0" Evnt="2" />
    <Pty R="36" ID="ATS_TRD2USER">
      <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">
      <Sub Typ="26" ID="2" />
    </Pty>
    <Pty R="7" ID="ATS_TRADER2">
      <Sub Typ="5" ID="ATS_TRADER2" />
    </Pty>
  </Alloc>
</RptSide>
</TrdCaptRpt>
</FIXML>

```

Broker Fees on Spreads with Allocations

In the example below, Buy side is allocated between 2 different accounts with same Account owner. Sell Side is NOT allocated. The buyer of the spread is buying legs 1 and 3, and selling leg 2. Broker fees are submitted on Leg1 only. Since this is a spread, fees must be added at Leg level.

Line 18 in this example introduces the new CommData block.


```

<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">
  <TrdCaptRpt RptID="0000001" ExecID2="12345620000929" TransTyp="0" TrdTyp="2" TxnTm="2014-08-28T08:15:
00-04:00" QtyTyp="0" LastPx="4" LastQty="100000">
    <Hdr SID="ATSB1" SSub="API_ATS_BRK1_TSUB" TID="CME" TSub="CPAPI" />
    <Instrmt SecTyp="MLEG" Exch="NYMEX" />
    <TrdLeg LegNo="1" QtyTyp="0" LastQty="100000" LastPx="4.450">
      <Leg ID="NG" Src="H" MMY="201601" Side="1" SecTyp="FUT" Exch="NYMEX" />
    </TrdLeg>
    <TrdLeg LegNo="2" QtyTyp="0" LastQty="200000" LastPx="4.450">
      <Leg ID="NG" Src="H" MMY="201602" Side="2" SecTyp="FUT" Exch="NYMEX" />
    </TrdLeg>
    <TrdLeg LegNo="3" QtyTyp="0" LastQty="100000" LastPx="4.450">
      <Leg ID="NG" Src="H" MMY="201603" Side="1" SecTyp="FUT" Exch="NYMEX" />
    </TrdLeg>
    <TrdRegTS TS="2014-08-28T08:15:23.123-04:00" Typ="1" />
    <RptSide ClOrdID="HTTPCT" InptSrc="ATSB1" Side="1" SideQty="10">
      <Pty ID="ATS_BROKER1" R="30" />
      <Pty ID="ATS_BRK1USER" R="62" />
      <CommData Ccy="GBP" Basis="1" Rt=".02" LegRefID="1"/>
      <Alloc Qty="4">
        <Pty ID="880" R="1" />
        <Pty ID="ATS-BRK1-H-H-01" R="24" />
        <Pty ID="ATS_TRD1USER" R="36" />
      </Alloc>
      <Alloc Qty="6">
        <Pty ID="880" R="1" />
        <Pty ID="ATS-BRK1-C-H-H-01" R="24" />
        <Pty ID="ATS_TRD1MIX" R="36" />
      </Alloc>
    </RptSide>
    <RptSide ClOrdID="HTTPCT" InptSrc="ATSB1" Side="2">
      <Pty ID="ATS_BROKER1" R="30" />
      <Pty ID="ATS_BRK1USER" R="62" />
      <Pty ID="709" R="1" />
      <Pty ID="ATS-BRK2-H-H-02" R="24" />
      <Pty ID="ATS_TRD2USER" R="36" />
    </RptSide>
  </TrdCaptRpt>
</FIXML>

```

For allocations, broker fees are displayed at RptSide level only with LegRefID of the leg the fees were submitted for.

Line 18 in this example introduces the new CommData block.

```

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <TrdCaptRptAck RptID="1445699394683" TransTyp="0" ExecID2="12345620000929" TrdTyp="2" LastQty="
100000" QtyTyp="0" LastPx="4" TxnTm="2015-10-08T08:36:26.479-05:00" ExecID="6951635" TrdRptStat="4"
RptRefID="0000001" RptTyp="0" TrdAckStat="0" TrdDt="2015-10-08" BizDt="2015-10-08">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSB1" TSub="API_ATS_BRK1_TSUB" />
  <Instrmt SecTyp="MLEG" Exch="NYMEX" />
  <TrdLeg LegNo="1" QtyTyp="0" LastQty="100000" LastPx="4.450">
    <Leg ID="NG" Src="H" MMY="201601" Side="1" SecTyp="FUT" Exch="NYMEX" />
  </TrdLeg>
  <TrdLeg LegNo="2" QtyTyp="0" LastQty="200000" LastPx="4.450">
    <Leg ID="NG" Src="H" MMY="201602" Side="2" SecTyp="FUT" Exch="NYMEX" />
  </TrdLeg>
  <TrdLeg LegNo="3" QtyTyp="0" LastQty="100000" LastPx="4.450">
    <Leg ID="NG" Src="H" MMY="201603" Side="1" SecTyp="FUT" Exch="NYMEX" />
  </TrdLeg>
  <TrdRegTS TS="2014-08-28T08:15:23.123-04:00" Typ="1" />
  <RptSide ClOrdID="HTTPCT" InptSrc="ATSB1" Side="1" SideQty="10">
    <Pty ID="ATS_BROKER1" R="30" />
    <Pty ID="ATS_BRK1USER" R="62" />
    <CommData Ccy="GBP" Basis="1" Rt=".02" LegRefID="1"/>
    <Alloc Qty="4">
      <Pty ID="880" R="1" />
      <Pty ID="ATS-BRK1-H-H-01" R="24" />
      <Pty ID="ATS_TRD1USER" R="36" />
    </Alloc>
    <Alloc Qty="6">
      <Pty ID="880" R="1" />
      <Pty ID="ATS-BRK1-C-H-H-01" R="24" />
      <Pty ID="ATS_TRD1MIX" R="36" />
    </Alloc>
  </RptSide>
  <RptSide ClOrdID="HTTPCT" InptSrc="ATSB1" Side="2">
    <Pty ID="ATS_BROKER1" R="30" />
    <Pty ID="ATS_BRK1USER" R="62" />
    <Pty ID="709" R="1" />
    <Pty ID="ATS-BRK2-H-H-02" R="24" />
    <Pty ID="ATS_TRD2USER" R="36" />
  </RptSide>
</TrdCaptRptAck>
</FIXML>

```

Note the addition of CommData block in the RptSide but outside the Alloc Block component. The fees only apply to Leg 1 in this example.

Line 23 in example introduces the new CommData block.

```

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <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" LastRptReqed="Y" TotNumTrdRpts="1" ReqID="123456">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSB1" 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">
    <Leg ID="NG" Src="H" MMY="201602" SecTyp="FUT" Exch="NYMEX" TmUnit="Mo" Side="2" />
  </TrdLeg>
  <TrdLeg LegNo="3" QtyTyp="0" LastQty="100000" LastPx="4.45" TotTrdQty="10" TotTrdMultdQty="
100000">
    <Leg ID="NG" Src="H" MMY="201603" SecTyp="FUT" Exch="NYMEX" TmUnit="Mo" Side="1" />
  </TrdLeg>
  <TrdRegTS TS="2014-08-28T07:15:23-05:00" Typ="1" />
  <RptSide Side="1" ClOrdID="HTTPCT" InptDev="API" InptSrc="ATSB1" SideQty="10">
    <Pty R="44" ID="API_ATS_BRK1_TSUB" />
  </RptSide>
</TrdCaptRpt>
</FIXML>

```

```

<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>
<CommData Ccy="GBP" Basis="1" Rt=".02" LegRefID="1"/>
<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" />
  <Pty R="36" ID="ATS_TRD1MIX">
    <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">
    <Sub Typ="26" ID="1" />
  </Pty>
  <Pty R="7" ID="ATS_TRADER1">
    <Sub Typ="5" ID="ATS_TRADER1" />
  </Pty>
</Alloc>
<Alloc CustCpcty="1" IndAllocID2="6175530" Qty="4" Stat="2">
  <RegTrdID ID="CPC000006951635BA0002" Src="1010000023" Typ="0" Evnt="2" LegRefID="1" />
  <RegTrdID ID="CPC001006951635BA0002" Src="1010000023" Typ="0" Evnt="2" LegRefID="2" />
  <RegTrdID ID="CPC002006951635BA0002" Src="1010000023" Typ="0" Evnt="2" LegRefID="3" />
  <Pty R="36" ID="ATS_TRD1USER">
    <Sub Typ="9" ID="ATS_TRD1USER_UFN ATS_TRD1USER_ULN" />
  </Pty>
  <Pty R="1" ID="880">
    <Sub Typ="5" ID="ATS_CLEARING_CME1" />
  </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">
  <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="6175531" Qty="60000" Stat="2">
    <RegTrdID ID="CPC000006951635SN0001" Src="1010000023" Typ="0" Evnt="2" LegRefID="1" />
    <RegTrdID ID="CPC001006951635SN0001" Src="1010000023" Typ="0" Evnt="2" LegRefID="2" />
    <RegTrdID ID="CPC002006951635SN0001" Src="1010000023" Typ="0" Evnt="2" LegRefID="3" />
    <Pty R="36" ID="ATS_TRD2USER">
      <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">
      <Sub Typ="26" ID="2" />
    </Pty>
    <Pty R="7" ID="ATS_TRADER2">
      <Sub Typ="5" ID="ATS_TRADER2" />
    </Pty>
  </Alloc>
  <Alloc CustCpcty="1" IndAllocID2="6175532" Qty="40000" Stat="2">
    <RegTrdID ID="CPC000006951635SN0002" Src="1010000023" Typ="0" Evnt="2" LegRefID="1" />

```

```
<RegTrdID ID="CPC001006951635SN0002" Src="1010000023" Typ="0" Evnt="2" LegRefID="2" />
<RegTrdID ID="CPC002006951635SN0002" Src="1010000023" Typ="0" Evnt="2" LegRefID="3" />
<Pty R="36" ID="ATS_TRD2USER">
  <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">
  <Sub Typ="26" ID="2" />
</Pty>
<Pty R="7" ID="ATS_TRADER2">
  <Sub Typ="5" ID="ATS_TRADER2" />
</Pty>
</Alloc>
</RptSide>
</TrdCaptRpt>
</FIXML>
```