



# Global Technical Committee and Eurex Group

## Trade Handling Instruction Extension

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

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## Document History

Revision	Date	Author/Editor	Revision Comments
0.1	Apr 22, 2016	Hanno Klein Deutsche Börse Group	Initial Draft
0.2	May 3	Hanno Klein Deutsche Börse Group	Changes from GTC call May 3
	<u>June 6, 2016</u>	<u>R. Shriver</u>	<u>ASBUILT created and enum assigned for TradeHandlingInstr(1123) = 7 (Third-party report for pass through)</u>

## 1 Introduction

Eurex Clearing provides a FIXML interface for trade management services. Part of that is the ability to report trades on behalf of the actual trading parties, e.g. as a broker or service provider.

## 2 Business Requirements

The TradeCaptureReport message can be used to report two-sided trades by a single party. It is assumed that this party is on one side of the trade. The existing field TradeHandlingInstr(1123) can express the fact that the other party will not submit a report but should rather receive the report from the single report for approval by using the value 3="One-party report for pass through".

The requirement is to have the ability to cover the use case of the single reporting party being a third-party which is not also on one side of the trade. It is proposed to add a new value 7+TBD="Third-party report for pass through" to close this gap. The existing field OrigTradeHandlingInstr(1124) uses enums from TradeHandlingInstr(1123) and will hence automatically have the new value as well.

## 3 Issues and Discussion Points

TBD

## 4 Proposed Message Flow

NONE

## 5 FIX Message Tables

NONE

## 6 FIX Component Blocks

NONE

## 7 Category Changes

NONE

## Appendix A - Data Dictionary

Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
1123	TradeHandlingInstr	CHANGE	int	<p>Specified how the TradeCaptureReport(35=AE) should be handled by the respondent.</p> <p><i>Changed value:</i>                      3= One-party report for pass through                      [Elaboration: Can be used when <b>only</b> one of the parties to the trade submits a report which <del>is</del> then <b>has to</b> be approved <b>or confirmed</b> by the other <b>(counter)</b> party.]</p> <p><i>Additional value:</i>  <del>7</del><b>FBD</b> = Third-party report for pass through                      [Elaboration: Can be used when <b>&lt;RootParties&gt;</b> <b>component contains</b> <b>has the role of</b> a service provider <b>role who submits the trade report</b> <b>and</b> is not necessarily also on one side of the trade.]</p>	TrdHandlInst	

## 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