Global Technical Committee and Eurex Group

Party Role Qualifier Extension

May 3, 2016

Revision 0.2

Proposal Status: ~~ApprovedPublic Comment~~

For Global Technical Committee Governance Internal Use Only			
Submission Date	May 3, 2016	Control Number	EP213
Submission Status	~~Public CommentApproved~~	Ratified Date	June 8, 2016
Primary Contact Person	Hanno Klein, Deutsche Börse Group	Release Identifier	5.0 SP3

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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, 2016	Hanno Klein Deutsche Börse Group	Changes from GTC call May 3
	June 6, 2016	R. Shriver	Generated ASBUILT and preassigned new values.

1 Introduction

Eurex Clearing provides a FIXML interface for trade management services. Part of that is the ability to transfer transactions between accounts which this proposal seeks to enhance with the capability to identify source and target accounts.

2 Business Requirements

The TradeCaptureReport message can be used for trade management purposes which includes the identification of an associated position account. The requirement is to be able to convey the current (source) as well as the new (target) account within a single message. It is therefore proposed to enhance the existing PartyDetailRoleQualifier(1674) with two new values "current" and "new". Other party role qualifier fields such as PartyRoleQualifier(2376) use the enums of PartyDetailRoleQualifier(1674) and will automatically be able to benefit from the two new values as well.

The usage of terms "current" and "new" allows to use this extension generically for any change of a party identifier where the current value needs to be part of the message requesting or confirming the change.

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
1674	PartyDetailRoleQualifier	CHANGE	int	Qualifies the value of PartyRole(452) *Additional values:* **– For all Party Roles –** 18~~TBD~~ = Current [Elaboration: Can be used to convey an existing ~~and future~~ party identifier for the same party role in a single message.] 19~~TBD~~ = New [Elaboration: Can be used to convey ~~existing and~~ a future party identifier for the same party role in a single message.]	Qual	

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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