



FIX Global Exchanges and Markets Committee

Parties Reference Data Transactions

October 27, 2011

Revision 0.2

Proposal Status: Approved

For Global Technical Committee Governance Internal Use Only

Submission Date:	November 2, 2011	Control Number:	EP146
Submission Status	Approved	Ratified Date	January 18, 2012
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Document History

Revision	Date	Author	Revision Comments
0.1	September 16, 2011	Ryan Pierce, CME Group	Initial revision.
0.2	October 27, 2011	Ryan Pierce, CME Group	Revised following October 24, 2011 GExMC meeting as follows: Added clarifying text and corrected errors. Added Action information for all components to distinguish between new vs. changed components. Changed numbering of PartyDetailRequestStatus enums.
ASBUILT	February 4, 2012	Jim N	Assigned repository entity ids
	February 17, 2012	L. Taikitsadaporn	Clean up edits. Replaced "tbd" with assigned values in narrative.
	2012-02-25	Jim N	Additional revisions.
	2012-03-25	L. Taikitsadaporn	Small clean up edit to compnent usage reference.
	2012-04-17	L. Taikitsadaporn	Minor edits to drop the "s" from "Entitlement" in component names to be consistent with original PartyEntitlementGrp component introduced in EP129.
	2012-04-25	L. Taikitsadaporn	Made corrections based on minor changes to make messages more consistent and usable. Made PartyDetailsUpdateGrp component required in the PartyDetailsDefinitionRequest message. Made PartyEntitlementUpdateGrp component required in the PartyEntitlementsDefintionRequest and PartyEntitlementsUpdateReport.
	2012-04-26	R. Shriver L. Taikitsadaporn	Corrected tag numbers within new components.

1 Introduction

This Gap Analysis:

1. Defines messages to support transactions (Add, Delete, Modify) that define Party Details, e.g. lists of parties, their status, and their relationships with each other.
2. Defines a message to support disseminating incremental updates to Entitlements (e.g. what a party, or relationship between parties, is permitted or prohibited from doing.)
3. Defines messages to support transactions (Add, Delete, Modify) that define Entitlements.

All data (Party Details, Entitlements) already exists in the specification. And the mechanism for transactions and incremental updates already exists in the specification. This Gap Analysis simply applies the existing mechanisms to existing data where these combinations did not already exist.

2 Business Workflow

2.1 Overview

Following the release of FIX 5.0 SP2, FPL approved three Extension Packs to facilitate exchange of Party Details, Risk Limit, and Entitlement information. Parties Reference Data Extensions (EP105) first introduced the following messages:

- PartyDetailsListRequest(35=CF)
- PartyDetailsListReport(35=CG)
- PartyDetailsListUpdateReport(35=CK)
- PartyRiskLimitsRequest(35=CL)
- PartyRiskLimitsReport(35=CM)

Party Details are considered basic information, such as a list of parties, their relationship to other parties, and their status. Party Risk Limits are modeled in structure from Party Details, and define risk limits for parties, or relationships between parties. EP105 set up the basic Request / Report messaging framework for disseminating this data. Note that Report messages can be solicited responses to Request messages, or unsolicited. Additionally, EP105 added an Update Report message, but for Party Details only. This message enables a real-time feed for Party Details, in that it is incremental in structure, allowing transmission of just data that has changed.

Later, FPL approved Risk Limits Extensions (EP128). This EP enhanced the Party Risk Limits data, as well as created new messages:

- PartyRiskLimitsUpdateReport(35=CR)
- PartyRiskLimitsDefinitionRequest(35=CS)
- PartyRiskLimitsDefinitionRequestAck(35=CT)

The first of these messages took the Update Report method defined in EP105 and applied it to Party Risk Limits data. The second two created a framework whereby a firm could define a risk limit and send it to another firm, who could acknowledge (or reject) the definition. In other words, it created a transactional model which allows a firm to add, modify, or delete risk limits and to communicate this to another firm.

FPL also approved Entitlements (EP129) which defined the following new messages:

- PartyEntitlementsRequest(35=CU)
- PartyEntitlementsReport(35=CV)

Where Party Entitlements are, like Party Risk Limits, modeled on Party Details and provide for query, response, and unsolicited dissemination of entitlement information (e.g. what actions a party, or a relationship between parties, can or cannot do.)

From this list of messages, a number of functional gaps exist, which this Gap Analysis proposes to fill through creation of the following messages:

- PartyDetailsDefinitionRequest(35=CX)
- PartyDetailsDefinitionRequestAck(35=CY)
- PartyEntitlementsUpdateReport(35=CZ)
- PartyEntitlementsDefinitionRequest(35=DA)
- PartyEntitlementsDefinitionRequestAck(35=DB)

In other words, this Gap Analysis will apply the Definition and Definition Ack transaction mechanism defined in EP128 to Party Details (EP105) and Entitlements (EP129.) Additionally, it will extend the Update mechanism defined in EP105 to Entitlements.

2.2 Party Details and Party Entitlements Definition

Existing Party Details List Request / Report and Party Entitlements Request / Report messages allow access to party details and entitlements reference data. New messages **PartyDetailsDefinitionRequest(35=CX)**, **PartyDetailsDefinitionRequestAck(35=CY)**, **PartyEntitlementsDefinitionRequest(35=DA)** and **PartyEntitlementsDefinitionRequestAck(35=DB)** should be added to FIX. They will serve to define new party details or entitlements and to change existing party details or entitlements, depending on the usage of the field ListUpdateAction (1324). **PartyDetailsDefinitionRequest(35=CX)** will be similar in structure to the **PartyDetailsListReport(35=CG)** and **PartyDetailsListUpdateReport(35=CK)**. **PartyEntitlementsDefinitionRequest(35=CX)** will be similar in structure to the **PartyEntitlementsReport(35=CV)** and **PartyEntitlementsUpdateReport(35=CZ)**.

More complex workflows can use ListUpdateAction(1324) to add, modify or delete individual parties and their related party(-ies), and entitlements of a given party and its related party(-ies). The **PartyDetailsDefinitionRequestAck(35=CY)** and **PartyEntitlementsDefinitionRequestAck(35=DB)** messages not only have the possibility to echo back the definition received but they can selectively approve or reject individual party details or entitlements. Detailed terms and conditions for such a negotiation of party details and entitlements need to be bilaterally agreed between the counterparties.

The acknowledgement of party details definitions requires a number of new administrative fields as follows:

- **PartyDetailRequestStatus** (1878) to convey an overall status on the message level
- **PartyDetailRequestResult** (1877) to optionally convey details on the message level
- **PartyDetailStatus** (1879) to convey an overall status on the party level
- **PartyDetailResult** (1880) to optionally convey details on the party

The acknowledgement of entitlement definitions requires a number of new administrative fields as follows:

- **EntitlementRequestStatus** (1882) to convey an overall status on the message level
- **EntitlementRequestResult** (1881) to optionally convey details on the message level
- **EntitlementStatus** (1883) to convey an overall status on the entitlement level
- **EntitlementResult** (1884) to optionally convey details on the entitlement

RejectText(1328) is available on the same level as PartyDetailResult(1880) and EntitlementResult(1884) as a generic means to give further information on lower levels of nesting because the latter field applies to the entire PartyDetailGrp or EntitlementGrp components. For example, RejectText(1328) can be used to point to the specific party detail or entitlement that was rejected.

Please see Appendix C of Risk Limit Extensions (EP128) for examples of risk limit definition messaging, which is very similar to party details and entitlements.

2.3 Party Entitlements Update Report

A new message **PartyEntitlementsUpdateReport(35=CZ)** is proposed to support distribution of incremental changes to entitlements. It is not intended as initial response to the **PartyEntitlementsRequest(35=CU)** but can be used for additional, unsolicited messages if the request sets **SubscriptionRequestType(263)** to 1 (Snapshot + Updates). The new message has the same structure as the **PartyEntitlementsReport(35=CV)** message but uses its own **PartyEntitlementsUpdateGrp** component instead of using the **PartyEntitlementGrp** component.

3 Issues and Discussion Points

4 Proposed Message Flow

This flow represents the intended request and response flow for party details and party entitlements messages.

- **PartyDetailsListRequest(35=CF)** is sent by participant to CCP in order to obtain currently defined parties and relationships.
- **PartyDetailsDefinitionRequest(35=CX)** is sent by participant to CCP in order to (re)define parties and/or relationships. It is either a complete replacement of an existing definition or an incremental update (see details below).
- **PartyDetailsDefinitionRequestAck(35=CY)** is sent by CCP to participant as a (possibly short) response to **Party Details Definition Request(35=CX)**.
- **PartyDetailsListReport(35=CG)** or **PartyDetailsListUpdateReport(35=CK)** is sent by CCP to participant as a response to **PartyDetailsListRequest(35=CF)** (based on the value of **SubscriptionRequestType(263)**, if provided) or as unsolicited follow-up message(s) to a **PartyDetailsDefinitionRequest(35=CX)**. The latter allows multiple subscribers to obtain party information without being the one defining them.
- **PartyEntitlementsRequest(35=CU)** is sent by participant to CCP in order to obtain currently defined entitlements.
- **PartyEntitlementsDefinitionRequest(35=DA)** is sent by participant to CCP in order to (re)define party entitlements. It is either a complete replacement of an existing definition or an incremental update (see details below).
- **PartyEntitlementsDefinitionRequestAck(35=DB)** is sent by CCP to participant as a (possibly short) response to **PartyEntitlementsDefinitionRequest(35=DA)**
- **PartyEntitlementsReport(35=CV)** or **PartyEntitlementsUpdateReport(35=CZ)** is sent by CCP to participant as a response to **PartyEntitlementsRequest(35=CU)** (based on the value of **SubscriptionRequestType(263)**, if provided) or as unsolicited follow-up message(s) to a **PartyEntitlementsDefinitionRequest(35=DA)**. The latter allows multiple subscribers to obtain entitlement information without being the one defining them.

The above examples focus on a participant and a CCP. This is only one example. Any entity can perform either role, as defined by rules of engagement. E.g, a buy side institution may send **PartyEntitlementsDefinitionRequest(35=DA)** messages to inform a sell-side broker, an execution provider, or a trading platform vendor of the traders allowed to trade in various accounts and the instruments they are allowed to trade. A broker may send **PartyEntitlementsDefinitionRequest(35=DA)** messages to an exchange to enable or cut off direct market access for sponsored participants. A trading platform vendor may send **PartyEntitlementsRequest(35=CU)** messages to an exchange to discover which users are allowed to trade.

4.1 Incremental Definitions of Parties and Entitlements (Updates)

The new messages **PartyDetailsDefinitionRequest(35=CX)**, **PartyDetailsDefinitionRequestAck(35=CY)**, **PartyEntitlementsDefinitionRequest(35=DA)**, and **PartyEntitlementsDefinitionRequestAck(35=DB)** can also

be used with a transactional workflow (add/modify/delete), i.e. when partial definitions are needed. This is done by using the field ListUpdateAction(1324) and adding, modifying or deleting a party and its related party(-ies) or a set of entitlements for a given party and its related party(-ies).

Issuance of EntitlementID(1776) is optional. The usage of EntitlementID(1776) simplifies processing of PartyEntitlementsUpdateGrp component instances as follows:

- EntitlementID(1776) refers to a unique EntitlementGrp component instance. Note that one PartyDetailGrp component instance (list of one or more party with or without related parties) may possess several EntitlementGrp component instances.
- EntitlementID(1776) is issued either by the submitter or by the receiver of entitlement definitions but not by both.
- When ListUpdateAction(1324) = D(Delete) or M(Modify), EntitlementRefID(1885) can be used to refer to the EntitlementGrp component in question. Neither PartyDetailGrp nor EntitlementGrp components need be specified when deleting entitlements. The PartyDetailGrp component does not need to be specified when modifying entitlements.

An instance of the PartyEntitlementsUpdateGrp component does not have to specify an EntitlementRefID(1885). Usage rules for when EntitlementRefID(1885) is absent are as follows:

- When ListUpdateAction(1324) = A(Add), absence of EntitlementRefID(1885) is mandatory, as the "add" action does not refer to any existing entitlement.
- When ListUpdateAction(1324) = M(Modify), the PartyDetailGrp component is required.
- When ListUpdateAction(1324) = M(Modify), the entirety of current entitlements (e.g. all EntitlementGrp component instances) for the specified PartyDetailGrp component is required.
- When ListUpdateAction(1324) = D(Delete), PartyDetailGrp component is required.
- When ListUpdateAction(1324) = D(Delete), if the EntitlementGrp component is specified, that entitlement or entitlements will be deleted. Other entitlements for the PartyDetailGrp component will remain.
- When ListUpdateAction(1324) = D(Delete), if the EntitlementGrp component is not specified, then all entitlements for the PartyDetailGrp component will be deleted.

This usage differs slightly from that of party risk limit messages. The RiskLimitsGrp component does not contain a unique identifier. RiskLimitID(1670) is part of the PartyRiskLimitsUpdateGrp component. However, EntitlementID(1776) does exist within the EntitlementGrp component, so the PartyEntitlementsUpdateGrp component requires a new field, EntitlementRefID (1885), to refer to the EntitlementID(1776).

5 FIX message tables

5.1 FIX Message PartyDetailsDefinitionRequest(35=CX)

To be completed at the time of the proposal	
Message Name	PartyDetailsDefinitionRequest
Message Abbreviated Name (for FIXML)	PtyDetlDefReq
Category	PartiesReferenceData
Message Synopsis	<p>The PartyDetailsDefinitionRequest(35=CX) is used for defining new parties and modifying or deleting existing parties information, including the relationships between parties.</p> <p>The recipient of the message responds with a PartyDetailsDefinitionRequestAck(35=CY) to indicate whether the request was accepted or rejected.</p>

Message Elaboration	
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration)	CX
Repository Component ID	134

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
	<i>Standard Header</i>	Y			New message type	MsgType = CX
1505	PartyDetailsListRequestID	Y		Add		
	Component Block <RequestingPartyGrp>	N		Add		Can be used to identify the party making the request and their role.
	Component Block <PartyDetailsUpdateGrp>	Y		Add	<u>(NB: this was discussed w/ GTC chairs and agreed to changed to required in order to make the message usable.)</u>	Specifies the parties and relationships between parties to be defined, modified or deleted.
58	Text	N		Add		
354	EncodedTextLen	N		Add		
355	EncodedText	N		Add		
	<i>Standard Trailer</i>	Y				

5.2 FIX Message PartyDetailsDefinitionRequestAck(35=CX)

To be completed at the time of the proposal	
Message Name	PartyDetailsDefinitionRequestAck
Message Abbreviated Name (for FIXML)	PtyDetlDefReqAck
Category	PartiesReferenceData
Message Synopsis	The PartyDetailsDefinitionRequestAck(35=CX) is used as a response to the PartyDetailsDefinitionRequest(35=CX) message. The request can be accepted (with or without changes) or rejected.
Message Elaboration	
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration)	CY
Repository Component ID	135

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
	<i>Standard Header</i>	Y			New message type	MsgType = CY

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
1505	PartyDetailsListRequestID	Y		Add		
1878	PartyDetailRequestStatus	Y		New	(NB: moved to group required fields together)	
1877	PartyDetailRequestResult	N		New		
1878	PartyDetailRequestStatus	Y		New		
Component Block <RequestingPartyGrp>		N		Add		
Component Block <PartyDetailsAckGrp>		N		Add		
58	Text	N		Add		
354	EncodedTextLen	N		Add		
355	EncodedText	N		Add		
	Standard Trailer	Y				

5.3 FIX Message PartyEntitlementsUpdateReport(35=CZ)

To be completed at the time of the proposal	
Message Name	PartyEntitlementsUpdateReport
Message Abbreviated Name (for FIXML)	PtyEntlmtUpd
Category	PartiesReferenceData
Message Synopsis	The PartyEntitlementsUpdateReport(35=CZ) is used to convey incremental changes to party entitlements. It is similar to the PartyEntitlementsReport(35=CV). This message uses the PartyEntitlementsUpdateGrp component which includes the ability to specify an update action using ListUpdateAction(1324).
Message Elaboration	
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration)	CZ
Repository Component ID	136

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
	Standard Header	Y			New message type	MsgType = CZ
Component Block <ApplicationSequenceControl>		N		Add		
1771	EntitlementReportID	Y		Add		
1770	EntitlementRequestID	N		Add		Conditionally required when responding to PartyEntitlementsRequest(35=CU).
1512	TotNoPartiesList	N		Add		
893	LastFragment	N		Add		

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
	Component Block <PartyEntitlementsUpdateGrp>	Y		New	(NB: this was discussed w/ GTC chairs and agreed to changed to required in order to make the message usable.)	Can be used to specify the updated entitlements to be enforced for the given party(-ies) and related party(-ies).
60	TransactTime	N		Add		
58	Text	N		Add		
354	EncodedTextLen	N		Add		
355	EncodedText	N		Add		
	Standard Trailer	Y				

5.4 FIX Message PartyEntitlementsDefinitionRequest(35=DA)

To be completed at the time of the proposal	
Message Name	PartyEntitlementsDefinitionRequest
Message Abbreviated Name (for FIXML)	PtyEntlMntDefReq
Category	PartiesReferenceData
Message Synopsis	The PartyEntitlementsDefinitionRequest(35=DA) is used for defining new entitlements, and modifying or deleting existing entitlements for the specified party(-ies).
Message Elaboration	The PartyEntitlementsDefinitionRequestAck(35=DB) is the response message, used to indicate whether the request was accepted or rejected.
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration)	DA
Repository Component ID	137

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
	Standard Header	Y			New message type	MsgType = DA
1770	EntitlementRequestID	Y		Add		
	Component Block <RequestingPartyGrp>	N		Add		Can be used to identify the party making the request and their role.
	Component Block <PartyEntitlementsUpdateGrp>	Y		Add	(NB: this was discussed w/ GTC chairs and agreed to changed to required in order to make the message usable.)	Specifies the entitlements to be defined, modified or deleted for the given party(-ies) and related party(-ies).
58	Text	N		Add		
354	EncodedTextLen	N		Add		
355	EncodedText	N		Add		

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
	Standard Trailer	Y				

5.5 FIX Message PartyEntitlementsDefinitionRequestAck(35=DB)

To be completed at the time of the proposal	
Message Name	PartyEntitlementsDefinitionRequestAck
Message Abbreviated Name (for FIXML)	PtyEntlmntDefReqAck
Category	PartiesReferenceData
Message Synopsis	The PartyEntitlementsDefinitionRequestAck(35=DB) is used as a response to the PartyEntitlementsDefinitionRequest(35=DA) to accept (with or without changes) or reject the definition of party entitlements.
Message Elaboration	
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration)	DB
Repository Component ID	138

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
	Standard Header	Y			New message type	MsgType = DB
1770	EntitlementRequestID	Y		Add		
1878 1882	EntitlementRequestStatus	Y		New	(NB: moved to group required fields together)	
1877 1881	EntitlementRequestResult	N		New		
1878	EntitlementRequestStatus	Y		New		
	Component Block <RequestingPartyGrp>	N		Add		
	Component Block <PartyEntitlementsAckGrp>	N		Add		
58	Text	N		Add		
354	EncodedTextLen	N		Add		
355	EncodedText	N		Add		
	Standard Trailer	Y				

6 FIX component blocks

6.1 Component PartyDetailAckGrp

To be completed at the time of the proposal	
Component Name	PartyDetailAckGrp
Component Abbreviated Name (for FIXML)	PtyDetlAck
Component Type	_X_ Block Repeating ___ Block
Category	PartiesReferenceData
Action	NEW
Component Synopsis	The PartyDetailAckGrp component is used in the PartyDetailsDefinitionRequestAck(35=CX) message to provide the status of each action (add, modify or delete) requested by the PartyDetailsDefinitionRequest(35=CX) message. The PartyDetailStatus(1880) field is used to indicate the status. In the case where an add or modify request is accepted with changes, the PartyDetailGrp component is required, with the complete set of party details that have been accepted for the party included.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	2214

Component FIXML Abbreviation: <PtyDetlAck>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
1676	NoPartyUpdates	***		Add		
→	1324 ListUpdateAction	N		Add		Required if NoPartyUpdates(1676) > 0.
→	1879 PartyDetailStatus	N		New		Required if NoPartyUpdates(1676) > 0.
→	1880 PartyDetailResult	N		New		
→	1328 RejectText	N		Add		
→	1664 EncodedRejectTextLen	N		Add		
→	1665 EncodedRejectText	N		Add		
→	Component Block <PartyDetailGrp >	N		Add		
</PtyDetlAck>						

6.2 Component PartyEntitlementGrp

To be completed at the time of the proposal	
Component Name	PartyEntitlementGrp
Component Abbreviated Name (for FIXML)	PtyEntlmnt
Component Type	_X_ Block Repeating ___ Block
Category	PartiesReferenceData
Action	CHANGE
Component Synopsis	[Unchanged]
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	2195

Component FIXML Abbreviation: <PtyEntlmnt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
1772	NoPartyEntitlements	***				
→	Component Block <PartyDetailGrp >	N				Required if NoPartyEntitlements(1772) > 0
→	Component Block <EntitlementGrp >	N		Change		Required if NoPartyEntitlements > 0 Required unless omitted to indicate the removal of entitlements for the party(- ies) specified in the PartyDetailGrp component.
</PtyEntlmnt>						

6.3 Component PartyEntitlementsUpdateGrp

To be completed at the time of the proposal	
Component Name	PartyEntitlementsUpdateGrp
Component Abbreviated Name (for FIXML)	PtyEntlmntUpd
Component Type	_X_ Block Repeating ___ Block
Category	PartiesReferenceData
Action	NEW
Component Synopsis	The PartyEntitlementsUpdateGrp component is used to supply incremental entitlement definitions changes for the party(-ies) specified in the PartyDetailGrp component. The update action type is specified using ListUpdateAction(1324).
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	2215

Component FIXML Abbreviation: <PtyEntlmntUpd>							
Tag	Field Name		Req'd	ICR	Action	Mappings and Usage Comments	Comments
1772	NoPartyEntitlements		***		Add		
→	1324	ListUpdateAction	N		Add		Required if NoPartyEntitlements(1772) > 0.
→	Component Block <PartyDetailGrp >		N		Add		Optional when ListUpdateAction(1324) = M(Modify) or D>Delete) and EntitlementRefID(1885) is provided.
→	Component Block <EntitlementGrp >		N		Add		Optional when ListUpdateAction(1324) = M(Modify) or D>Delete) and EntitlementRefID(1885) is provided.
→	1885	EntitlementRefID	N		Add		Optional when PartyDetailGrp is provided or ListUpdateAction(1324) = A>Add).
</PtyEntlmntUpd>							

6.4 Component PartyEntitlementsAckGrp

To be completed at the time of the proposal	
Component Name	PartyEntitlementsAckGrp
Component Abbreviated Name (for FIXML)	PtyEntlmntAck
Component Type	_X_ Block Repeating ___ Block
Category	PartiesReferenceData
Action	NEW
Component Synopsis	The PartyEntitlementsAckGrp component is used in the PartyEntitlementsDefinitionRequestAck(35=DB) message to provide the status of each action (add, modify or delete) requested by the PartyEntitlementsDefinitionRequest(35=DA) message.
Component Elaboration	The EntitlementStatus(1883) field is used to indicate the status. In the case where an add or modify request is accepted with changes, the EntitlementGrp component is required, with the complete set of entitlements that have been accepted for the party included.
To be finalized by FPL Technical Office	
Repository Component ID	2216

Component FIXML Abbreviation: <PtyEntlmntAck>							
Tag	Field Name		Req'd	IC R	Action	Mappings and Usage Comments	Comments
1772	NoPartyEntitlements		***		Add		
→	1324	ListUpdateAction	N		Add		Required if NoPartyEntitlements(1772) > 0.
→	188378	EntitlementStatus	N		New		Required if NoPartyEntitlements(1772) > 0.
→	188477	EntitlementResult	N		New		
→	1328	RejectText	N		Add		
→	1664	EncodedRejectTextLen	N		Add		
→	1665	EncodedRejectText	N		Add		

→	Component Block <PartyDetailGrp >		N		Add		Optional when ListUpdateAction(1324) = M(Modify) or D>Delete) and EntitlementRefID(1885) is provided.
→	Component Block <EntitlementGrp >		N		Add		Optional when ListUpdateAction(1324) = M(Modify) or D>Delete) and EntitlementRefID(1885) is provided.
→	188 5	EntitlementRefID	N		Add		Optional when PartyDetailGrp is provided or ListUpdateAction(1324) = A>Add).
</PtyEntlmntAck>							

Appendix A - Data Dictionary

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
35	MsgType	Change	String	CX – PartyDetailsDefinitionRequest CY – PartyDetailsDefinitionRequestAck CZ – PartyEntitlementsUpdateReport DA – PartyEntitlementsDefinitionRequest DB – PartyEntitlementsDefinitionRequestAck	@MsgTyp	
1762	RiskLimitRequestStatus	Change	int	Status of risk limit definition request. Valid values are: [Uses enums from PartyDetailRequestStatus(1878)]	@ReqStat	
1763	RiskLimitStatus	Change	int	Status of risk limit definition for one party. Valid values are: [Uses enums from PartyDetailStatus(1879)]	@Stat	
1877	PartyDetailRequestResult	New	int [Reserved 100Plus]	Result party detail definition request. Valid values are: 0 – Successful (default) 1 – Invalid party(-ies) 2 – Invalid related party(-ies) 3 – Invalid party status(es) 98 – Not authorized 99 – Other Values of 100 and above are subject to bilateral agreement.	@ReqRslt	Add to message: PartyEntitlementsDefinitionRequestAck
1878	PartyDetailRequestStatus	New	int	Status of party details definition request. Valid values are: 0 – Accepted 1 – Accepted with changes 2 – Rejected 3 – Acceptance pending	@ReqStat	Add to message: PartyDetailsDefinitionRequestAck

1879	PartyDetailStatus	New	int	Status of party detail definition for one party. Valid values are: 0 – Accepted 1 – Accepted with changes 2 – Rejected	@Stat	Add to component: PartyDetailAckGrp
1880	PartyDetailResult	New	int	Result of party detail definition for one party. Valid values are: [Uses enums from PartyDetailRequestResult(1877)]	@Rslt	Add to component: PartyDetailAckGrp
1881	EntitlementRequestResult	New	int [Reserved 100Plus]	Result of risk limit definition request. Valid values are: 0 – Successful (default) 1 – Invalid party(-ies) 2 – Invalid related party(-ies) 3 – Invalid entitlement type(s) 4 – Invalid entitlement ID(s) / ref ID(s) 5 – Invalid entitlement attribute(s) 6 – Invalid instrument scope(s) 7 – Invalid market segment scope(s) 8 – Invalid start date 9 – Invalid end date 10 – Instrument scope not supported 11 – Market segment scope not supported 12 – Entitlement not approved for party(-ies) 13 – Entitlement already defined for party(-ies) 14 – Instrument not approved for party(-ies) 98 – Not authorized 99 – Other Values of 100 and above are subject to bilateral agreement.	@ReqRslt	Add to message: PartyEntitlementsDefinitionRequestAck
1882	EntitlementRequestStatus	New	int	Status of party entitlements definition request. Valid values are: [Uses enums from PartyDetailRequestStatus(18778)]	@ReqStat	Add to message: PartyEntitlementsDefinitionRequestAck

1883	EntitlementStatus	New	int	Status of entitlement definition for one party. Valid values are: [Uses enums from PartyDetailStatus(1879)]	@Stat	Add to component: PartyEntitlementsAckGrp
1884	EntitlementResult	New	int	Result of entitlement definition for one party. Valid values are: [Uses enums from EntitlementRequestResult(1881)]	@Rslt	Add to component: PartyEntitlementsAckGrp
1885	EntitlementRefID	New	String	Reference to an EntitlementID(1776). Used for modification or deletion of an entitlement.	@RefID	Add to components: PartyEntitlementsUpdateGrp PartyEntitlementsAckGrp

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

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