

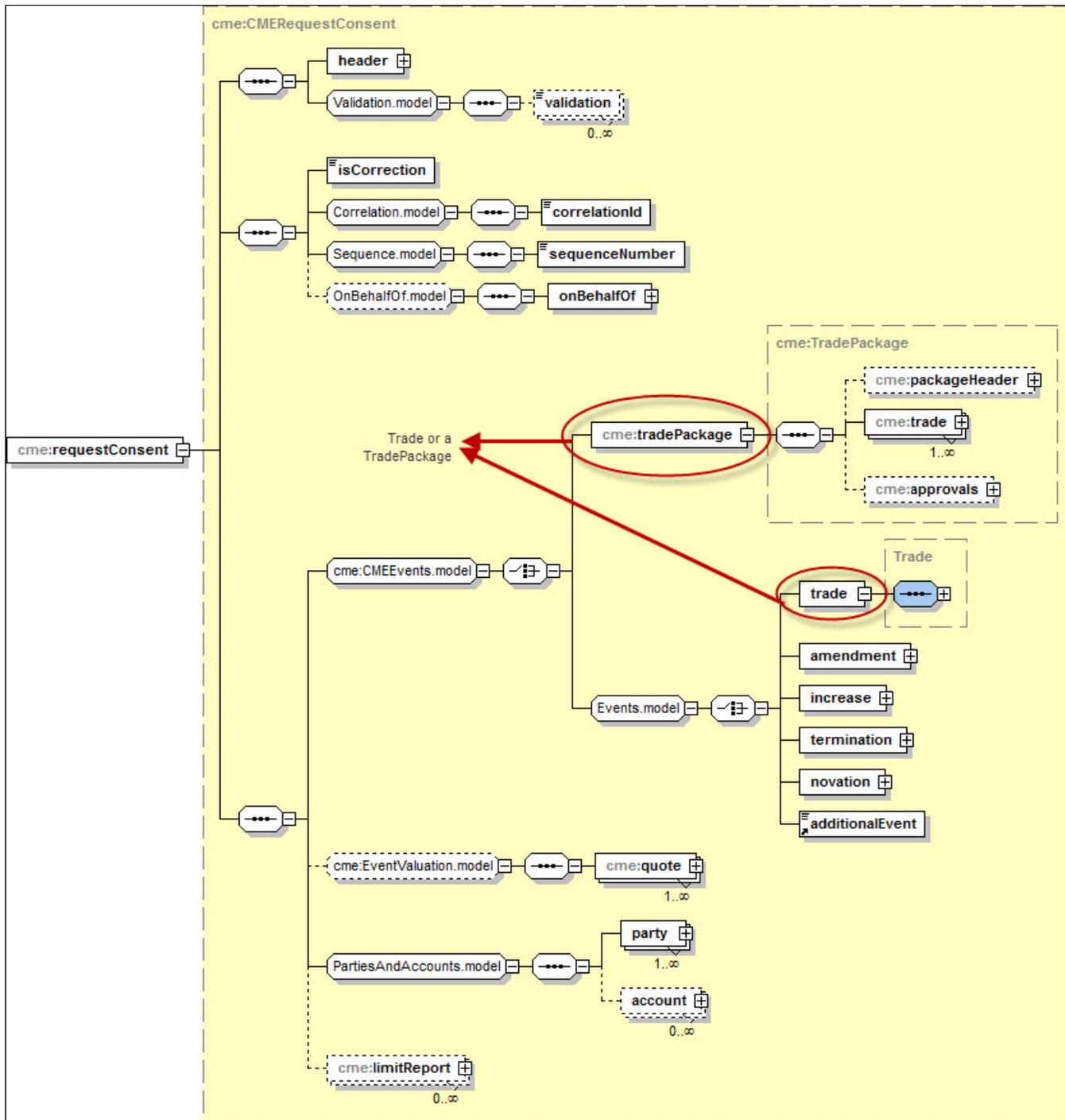
requestConsent Message

A requestConsent message is sent to a Clearing firm from CME to claim a trade. This happens when a clearing firm has opted for explicit claim. This message will include a swap block containing all the economic details of the deal and the limit information. The message has been customized by CME clearing to include limit and package information. The message provides claiming or declining a trade or a package.

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requestConsent Message Element

The requestConsent supports a trade element or a trade package element as a choice. If a tradePackage is sent, all the trade details are sent within the package.



requestConsent Message Specification

Field Name	Description	XPath	Custom (Y/N)	Enumerations / Values / Schemes
FpML Root Element	This is a custom container that has been added to all messages implemented by CME. The element will be prefixed by CME namespace.	<cme:FpML>	Y	
Message Name	The FpML message Name	/FpML/requestConsent/	N	
Message ID	A unique message ID sent for every unique message sent.	/FpML/requestConsent/messageId	N	cme_message_id
Message Sent By	Identifies the entity sending the message. This element uses a Message address scheme.	/FpML/requestConsent/sentBy	N	cme_clearingorg_id

Message Sent to	Identifies the entity receiving the message. This element uses a Message address scheme. There can be multiple occurrences of this element.		N	cme_firm_id cme_exchange_id
Create Timestamp	This is the message creation timestamp or a transaction time	/FpML/requestConsent/creationTimestamp	N	
Package Header Details (for Package submissions)				
<i>The package header will include the package type and the size of the package. Additionally the the tradePackage element will act as a container for all the trades in the package.</i>				
Package Type	Identifies the type of package that was traded.	/FpML/requestConsent/tradePackage/packageHeader/packageType	Y	http://www.fpml.org/coding-scheme/package-type
Package Size	Identifies the number of trades in the package.	/FpML/requestConsent/tradePackage/packageHeader/size	Y	
Trade Header Details				
Trade Header	This element contains trade details like the trade ids assigned by various parties to the trade and a reference to various parties to the trade.	/FpML/requestConsent/trade/tradeHeader OR /FpML/requestConsent/tradePackage/trade/tradeHeader	N	
CME Assigned Trade ID	A unique Trade ID assigned by CME clearing for the trade. This element uses a trade id scheme.	/FpML/clearingConfirmed/trade/tradeHeader/partyTradeIdentifier/tradeld OR /FpML/clearingConfirmed/tradePackage/trade/tradeHeader/partyTradeIdentifier/tradeld	N	cme_trade_id
Client Trade Id	A unique Trade ID assigned by Client while submitting the trade to clearing. This element uses a trade id scheme.	/FpML/clearingConfirmed/trade/tradeHeader/partyTradeIdentifier/tradeld OR /FpML/clearingConfirmed/tradePackage/trade/tradeHeader/partyTradeIdentifier/tradeld	N	client_trade_id
Platform Trade Id	A unique Trade ID assigned by the Platform while submitting the trade to clearing. This element uses a trade id scheme.	/FpML/clearingConfirmed/trade/tradeHeader/partyTradeIdentifier/tradeld OR /FpML/clearingConfirmed/tradePackage/trade/tradeHeader/partyTradeIdentifier/tradeld	N	platform_trade_id
Block Trade Id	The unique id assigned to the block trade (bunched Trade) if the trade was allocated. This is only present for blocks (bunched trades).	/FpML/clearingConfirmed/trade/tradeHeader/partyTradeIdentifier/tradeld OR /FpML/clearingConfirmed/tradePackage/trade/tradeHeader/partyTradeIdentifier/tradeld	N	block_trade_id
Package ID	The unique id assigned to the package trade by the submitter of the package.	/FpML/clearingConfirmed/trade/tradeHeader/partyTradeIdentifier/tradeld OR /FpML/clearingConfirmed/tradePackage/trade/tradeHeader/partyTradeIdentifier/tradeld	N	package_trade_id
Position ID	The position of the trade within the package	/FpML/clearingConfirmed/trade/tradeHeader/partyTradeIdentifier/tradeld OR /FpML/clearingConfirmed/tradePackage/trade/tradeHeader/partyTradeIdentifier/tradeld	N	position_trade_id
Trade Header Details (Party and Related Party Information)				
Clearing Firm Reference	This is a reference to the clearing firm party. This does not contain the identifier of the party.	/FpML/requestConsent/trade/ tradeHeader/partyTradeInformation/partyReference	N	
Account Reference	This is a reference to the account. This does not contain the identifier of the account.	/FpML/requestConsent/trade/ tradeHeader/partyTradeInformation/accountReference	N	
Input Source Reference	This is a reference to the original trade source thru which the party submitted the trade. This uses a Party role schema.	/FpML/requestConsent/trade/ tradeHeader/partyTradeInformation/relatedParty/ partyReference /FpML/requestConsent/trade/ tradeHeader/partyTradeInformation/relatedParty/role	N	cme_roles
Trade Date	The date on which the trade was submitted to clearing.	/FpML/requestConsent/trade/ tradeHeader/tradeDate	N	

Originating Event	This field describes the event that created the trade. Trades can be created by an incoming NEW_TRADE from the platform, due to TRANSFER etc.	/FpML/requestConsent/trade/tradeHeader/originatingEvent	Y	NEW_TRADE TRANSFER TRADE_AMEND NETTING_REMNANT TRANSFER_IN TRANSFER_OUT DSF EXERCISE PARTIAL_EXERCISE PARTIAL_ASSIGNMENT ALLOCATION_IN ALLOCATION_OUT COUPON_BLENDING BLENDING_REMNANT
Trade Status	The Status of the trade in Clearing	/FpML/requestConsent/trade/tradeHeader/status	Y	ALLEGED
Cleared USI /UTI	The identity of the issuer of the USI/UTI. For trades cleared by CME this will contain the CFTC assigned namespace for CME DCO.	/FpML/requestConsent/trade/tradeHeader/universalSwapIdentifier/issuer	Y	cftc_NameSpace
	The transaction or swap identifier for the trade side.	/FpML/requestConsent/trade/tradeHeader/universalSwapIdentifier/usi	Y	reg_trade_id
	This element is the scope of the USI. It indicates if the USI assigned by the CCP is being assigned for the clearing member or client trade under the principal model.	/FpML/requestConsent/trade/tradeHeader/universalSwapIdentifier/scope	Y	
CME Trade Header Details (Credit Limit Information)				
Limit Level	The level at which Credit limit information is being represented.	/FpML/requestConsent/trade/tradeHeader/CreditLimitInformation/limitApplicable/level	Y	creditLimitLevelScheme
Limit Type	Standard code to indicate which type of credit limit type is being referred to. Typical values are i. e. IM, DV01, PV01, CS01, Notional, Clip Size, Notional, maximumOrderQuantity.	/FpML/requestConsent/trade/tradeHeader/CreditLimitInformation/limitApplicable/limitType	Y	http://www.fpml.org/coding-scheme/credit-limit-type
Limit Amount	This element contains the total limit available for the limit level and limit type.	/FpML/requestConsent/trade/tradeHeader/CreditLimitInformation/limitApplicable/limitAmount	Y	
Limit Utilized	This element contains the limit utilized by all the cleared trades for the limit level and limit type.	/FpML/requestConsent/trade/tradeHeader/CreditLimitInformation/limitApplicable/amountUtilized	Y	
Remaining limit	This element contains the limit remaining for the limit level and limit type. This does not take into account any pending trades.	/FpML/requestConsent/trade/tradeHeader/CreditLimitInformation/limitApplicable/amountRemaining	Y	
Limit Impact due to trade	This element contains the limit utilized by this specific trade.	/FpML/requestConsent/trade/tradeHeader/CreditLimitInformation/limitApplicable/limitImpactDueToTrade	Y	
Limit Currency	This represents the currency in which the limit information is being sent.	/FpML/requestConsent/trade/tradeHeader/CreditLimitInformation/limitApplicable/currency	Y	
Swap Details: XPath : FpML/requestConsent/trade/swaps				
Swap Element Specification				
NS: Not Supported				
Field Name	Description	XPath	Enumeration / Coding Scheme	
		Fixed/Float, Basis, OIS, ZCS		
Calculation Period dates	Calculation period date schedule for floating and fixed leg	swap/swapStream/calculationPeriodDates/		
Unadjusted Effective Date				
Effective Date	Date when the floating accruals or fixed accruals on the swap or begin. The first day of the term of the trade. This day may be subject to adjustment in accordance with a business day convention.	swap/swapStream/calculationPeriodDates/effectiveDate/unadjustedDate		
Business Day Convention	The business day convention to apply to each calculation period end date if it would otherwise fall on a day that is not a business day in the specified financial business centers	swap/swapStream/calculationPeriodDates/effectiveDate/dateAdjustments/businessDayConvention	FOLLOWING FRN MODFOLLOWING PRECEDING MODPRECEDING NEAREST NONE NotApplicable	

Business Center reference and Business Center	A reference to a set of financial business centers used to determine whether a particular day is a business day or not.	swap/swapStream /calculationPeriodDates /effectiveDate /dateAdjustments/ businessCentersReference	
		swap/swapStream /calculationPeriodDates /effectiveDate /dateAdjustments/ businessCenters /businessCenter	
Adjusted Effective Date			
Effective Date (Adjusted)	The start date of the calculation period. This date should already be adjusted for any applicable business day convention. This is also the date when the observed rate is applied, the reset date	swap/swapStream /calculationPeriodDates /effectiveDate/adjustedDate	
Unadjusted Termination Date			
Termination Date	Date when fixed accruals or floating accruals stop. The last day of the term of the trade. This day may be subject to adjustment in accordance with a business day convention.	swap/swapStream /calculationPeriodDates /terminationDate /unadjustedDate	
Business Day Convention	The business day convention to apply to each calculation period end date if it would otherwise fall on a day that is not a business day in the specified financial business centers	swap/swapStream /calculationPeriodDates /terminationDate /dateAdjustments /businessDayConvention	FOLLOWING FRN MODFOLLOWING PRECEDING MODPRECEDING NEAREST NONE NotApplicable
Business Center reference and Business Center	A reference to a set of financial business centers used to determine whether termination date is a business day or not.	swap/swapStream /calculationPeriodDates /terminationDate /dateAdjustments/ businessCentersReference	
		swap/swapStream /calculationPeriodDates /terminationDate /dateAdjustments/ businessCenters /businessCenter	
Adjusted Termination Date			
Termination Date	he end date of the calculation period. This date should already be adjusted for any applicable business day convention	swap/swapStream /calculationPeriodDates /terminationDate /adjustedDate	
Calculation Period Frequency			
Calculation Frequency Period	Frequency at which the calculation period ends for the regular part of the calculation period schedule for the fixed or float leg based on the Stream. A time period, e.g. a day, week, month, year or term of the stream. If the periodMultiplier value is 0 (zero) then period must contain the value D (day).	swap/swapStream [\$fixedSide/floatSide]/ calculationPeriodDates /calculationPeriodFrequency /period	
Calculation Frequency Period Multiplier	A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1	swap/swapStream [\$fixedSide/floatSide]/ calculationPeriodDates /calculationPeriodFrequency / periodMultiplier	D - Day W - Week M - Month Y - Year T - Term
Calculation Period Frequency Roll convention	The convention for determining the sequence of calculation period end dates. It is used in conjunction with a specified frequency and the regular period start date of a calculation period, e.g. semi-annual IMM roll dates.	calculationPeriodDates /calculationPeriodFrequency / rollConvention	
Stub Details			
Stub Period Type	An optional element to allow the definition of how any irregular period should be handled. This element can be present along with the explicit dates but if this is the case there is a rule that the dates generated using the stubPeriodType should be consistent with the dates present within calculationPeriodDates	swap/swapStream /calculationPeriodDates / stubPeriodType	ShortInitial ShortFinal LongInitial LongFinal
First Regular Period Start Date	This element is specified for a front Stub. This date marks the end of the stub period calculation and the date on which the regular period begins. This date has to be greater than the Swap effective date if specified	swap/swapStream /calculationPeriodDates/ firstRegularPeriodStartDate	
Last regular Period End Date	This field is specified for a back Stub. This date marks the end of the last regular period and the date on which the final stub period begins. This date has to be less than the Swap termination date if specified.	swap/swapStream /calculationPeriodDates/ lastRegularPeriodEndDate	
Calculation Period and Amount Details			
Notional Amount	The notional amount associated with the calculation period for the stream	swap/swapStream /calculationPeriodAmount/ calculation/notionalSchedule /notionalStepSchedule/ initialValue/	

Known Amount	The known amount can be specified <u>instead of</u> a notional amount. This is the final amount that will be paid out at the end of the swapstream period This is used sometimes in Zero coupon swaps for the fixed leg.	swap/swapStream /calculationPeriodAmount/ knownAmountSchedule /initialValue	
Notional amount Schedule	The schedule of step date and non-negative value pairs. On each step date the associated step value becomes effective. A list of steps may be ordered in the document by ascending step date.  This will be used in amortizing swaps.	swap/swapStream /calculationPeriodAmount/ calculation/notionalSchedule /notionalStepSchedule/ step /stepDate	
		swap/swapStream /calculationPeriodAmount/ calculation/notionalSchedule /notionalStepSchedule/ step /stepValue	
Notional Amount Currency	The currency associated with the notional amount of the notional amount schedule.	swap/swapStream /calculationPeriodAmount/ calculation/notionalSchedule /notionalStepSchedule/ currency	
Day count Fraction	Day count basis convention to use to find the period between two dates	swap/swapStream /calculationPeriodAmount/ calculation/dayCountFraction	
Fixed Rate	The fixed rate.	swap/swapStream /calculationPeriodAmount/ calculation /fixedRateSchedule /initialValue	
Floating Rate Index	The index used for calculating the floating leg.	swap/swapStream /calculationPeriodAmount/ calculation /floatingRateCalculation /floatingRateIndex	Please refer to the Product Scope for the supported indices.
Floating Rate Index Tenor	The tenor or the designated maturity of the floating rate index. Frequency at which the calculation period ends for the regular part of the calculation period schedule for the fixed or float leg based on the Stream. A time period, e.g. a day, week, month, year or term of the stream. If the periodMultiplier value is 0 (zero) then period must contain the value D (day).	swap/swapStream /calculationPeriodAmount/ calculation /floatingRateCalculation/ indexTenor/periodMultiplier	
	A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1	swap/swapStream /calculationPeriodAmount/ calculation /floatingRateCalculation/ indexTenor/period	
Initial Stub Rate	An actual rate to apply for the initial stub period may have been agreed between the principal parties (in a similar way to how an initial rate may have been agreed for the first regular period). If an actual stub rate has been agreed then it would be included in this component. It will be a per annum rate, expressed as a decimal. A stub rate of 5% would be represented as 0.05.	swap/ swapStream/ stubCalculationPeriodAmou nt/ initialStub/ stubRate	
Initial Stub floating Rate designated maturity (Index tenor)	This specifies the tenor information if a floating rate index is specified for the initial stub	swap/ swapStream/ stubCalculationPeriodAmou nt/ initialStub/ floatingRate /floatingRateIndex /indexTenor/ period	D - Day W - Week M - Month Y - Year T - Term
		swap/ swapStream/ stubCalculationPeriodAmou nt/ initialStub/ floatingRate /floatingRateIndex /indexTenor/ periodMultiplier	
Final Stub Rate	An actual rate to apply for the final stub period may have been agreed between the principal parties (in a similar way to how an initial rate may have been agreed for the first regular period). If an actual stub rate has been agreed then it would be included in this component. It will be a per annum rate, expressed as a decimal. A stub rate of 5% would be represented as 0.05.	swap/ swapStream/ stubCalculationPeriodAmou nt/ finalStub/ stubRate	
Initial Stub floating Rate designated maturity (Index tenor)	This specifies the tenor information if a floating rate index is specified for the final stub	swap/ swapStream/ stubCalculationPeriodAmou nt/ finalStub/ floatingRate /floatingRateIndex /indexTenor/ period	D - Day W - Week M - Month Y - Year T - Term
		swap/ swapStream/ stubCalculationPeriodAmou nt/ finalStub/ floatingRate /floatingRateIndex /indexTenor/ periodMultiplier	
Reset Dates for Floating Rate Stream			
Reset Date calculation period dates Reference	This element is used to generate reset dates schedule and associated fixing dates related to a floating rate Stream. The reset dates are determined relative to the calculation periods schedules dates. This element is used to specify the reference to the floating rate calculation period dates.	swap/ swapStream/ resetDates/ calculationPeriodReference	
Reset date relative to	This is used to specify whether the reset dates are determined with respect to each adjusted calculation period start date or adjusted calculation period end date. If the reset frequency is specified as daily this element <u>must not be included</u> .	swap/ swapStream/ resetDates/ resetRelativeTo	
Reset Frequency	The frequency at which reset dates occur. In the case of a weekly reset frequency, also specifies the day of the week that the reset occurs. <i>If the reset frequency is greater than the calculation period frequency then this implies that more than one reset date is established for each calculation period and some form of rate averaging is applicable.</i> The specific averaging method of calculation is specified in FloatingRateCalculation. In case the reset frequency is of value T (term), the period is defined by the swap/swapStream/calculationPeriodDates/effectiveDate and the swap/swapStream/calculationPeriodDates/terminationDate.	swap/ swapStream/ resetDates/ resetFrequency	

Reset Frequency Period	Frequency at which resets occur. A time period, e.g. a day, week, month, year or term of the stream. If the periodMultiplier value is 0 (zero) then period must contain the value D (day).	swap/ swapStream/ resetDates/ resetFrequency/ /period	D - Day W - Week M - Month Y - Year T - Term
		swap/ swapStream/ resetDates/ resetFrequency/ periodMultiplier	
Reset Date Adjustments			
Reset Date Adjustment business day convention	The business day convention to apply to each reset date if it would otherwise fall on a day that is not a business day in the specified financial business centers.		
Fixing Dates for Floating Rate Stream			
Fixing Date Period	Specifies the fixing date relative to the reset date in terms of a business days offset and an associated set of financial business centers. The href attribute on the dateRelativeTo element should reference the id attribute on the resetDates element.	swap/ swapStream/ /resetDates/fixingDates/ period	D - Day W - Week M - Month Y - Year T - Term
		swap/ swapStream/ /resetDates/fixingDates/ periodMultiplier	
Fixing Date relative to	Specifies the anchor date as an href attribute. The href attribute value is a pointer style reference to the element or component elsewhere in the document where the anchor date is defined	swap/ swapStream/ /resetDates/fixingDates/ dateRelativeTo	
Fixing date business day convention	The convention for adjusting the fixing date if it falls on a day that is not a business day.	swap/ swapStream/ /resetDates/fixingDates/ businessDayConvention	
Fixing Date Business Centers	A reference to a set of financial business centers used to determine whether fixing date is a business day or not.	swap/ swapStream/ /resetDates/fixingDates/ businessCenters/ /businessCenter	
Fixing Date Offset Period	Specifies the fixing date relative to the reset date in terms of a business days offset and an associated set of financial business centers. The href attribute on the dateRelativeTo element should reference the id attribute on the adjustedEffectiveDate element.		
Payment Dates Calculation (swap/swapStream/paymentDates)			
<i>Defines all the dates and calculations required to calculate the payment date.</i>			
Reference to the Calculation period Date	A Reference to the calculation Period date	swap/ swapStream/ /paymentDates/ calculationPeriodDatesRefer ence	
Payment Date Frequency	The frequency at which regular payment dates occur. If the payment frequency is equal to the frequency defined in the calculation period dates component then one calculation period contributes to each payment amount. If the payment frequency is less frequent than the frequency defined in the calculation period dates component then more than one calculation period will contribute to the payment amount. A payment frequency more frequent than the calculation period frequency or one that is not a multiple of the calculation period frequency is invalid. If the payment frequency is of value T (term), the period is defined by the swap/swapStream/calculationPeriodDates/effectiveDate and the swap/swapStream/calculationPeriodDates/terminationDate	swap/ swapStream/ /paymentDates/ paymentFrequency/ periodMultiplier	
		swap/ swapStream/ /paymentDates/ paymentFrequency/ period	D - Day W - Week M - Month Y - Year T - Term
Payment Date Relative to	This element specifies whether payments occur relative to the calculation period start or end date, or the reset date	swap/ swapStream/ /paymentDates/ payRelativeTo	CalculationPeriodS tartDate CalculationPeriodE ndDate LastPricingDate ResetDate ValuationDate
Payment Date Business Day convention	The business day convention to apply to each payment date if it would otherwise fall on a day that is not a business day in the specified financial business centers.	swap/ swapStream/ /paymentDatesAdjustments/ businessDayConvention	FOLLOWING FRN MODFOLLOWING PRECEDING MODPRECEDING NEAREST NONE NotApplicable

Payment Date Business Center Reference	A reference to a set of financial business centers used to determine whether the payment date is a business day or not.	swap/ swapStream /paymentDates/ paymentDatesAdjustments/ businessCenters/ businessCenter	
CashFlows swap/swapStream/cashFlows			
Defines all the cash flows associated with the swap.			
 The cleared confirm will include all the cashflows associated with the swap for the life of the swap.			
Cash Flow Match Parameter	A true/false flag to indicate whether the cashflows match the parametric definition of the stream, i.e. whether the cashflows could be regenerated from the parameters without loss of information.	swap/ swapStream /cashFlows /cashflowsMatchParameters	
Adjusted Payment Date	The adjusted payment date and associated calculation period parameters required to calculate the actual or projected payment amount. A list of payment calculation period elements may be ordered in the document by ascending adjusted payment date.	swap/ swapStream /cashFlows/ paymentCalculationPeriod/ adjustedPaymentDate	
Adjusted Calculation period Start date	The calculation period start date, adjusted according to any relevant business day convention.	swap/ swapStream /cashFlows/ paymentCalculationPeriod/ calculationPeriod /adjustedStartDate	
Adjusted Calculation period End date	The calculation period end date, adjusted according to any relevant business day convention.	swap/ swapStream /cashFlows/ paymentCalculationPeriod/ calculationPeriod /adjustedEndDate	
Notional Amount	The amount that a cashflow will accrue interest on	swap/ swapStream /cashFlows/ paymentCalculationPeriod/ calculationPeriod /notionalAmount	
Adjusted Fixing Date	The adjusted fixing date, i.e. the actual date the rate is observed. The date should already be adjusted for any applicable business day convention.	swap/ swapStream /cashFlows/ paymentCalculationPeriod/ calculationPeriod /floatingRateDefinition/ rateObservation/ adjustedFixingDate	
Floating Rate	The actual observed rate before any required rate treatment is applied, e.g. before converting a rate quoted on a discount basis to an equivalent yield. An observed rate of 5% would be represented as 0.05	swap/ swapStream /cashFlows/ paymentCalculationPeriod/ calculationPeriod /floatingRateDefinition/ rateObservation/ observedRate	
Fixed rate	The calculation period fixed rate. A per annum rate, expressed as a decimal. A fixed rate of 5% would be represented as 0.05.	swap/ swapStream /cashFlows/ paymentCalculationPeriod/ calculationPeriod/ fixedRate	
Party Details			
Clearing Firm	The identifier of the clearing firm as known by CME clearing that guarantees the trade.	/FpML/requestConsent/party@id /FpML/requestConsent/party/partyId	clearing_member_firms
Clearing Account	The identifier of the Clearing Account.	/FpML/requestConsent/account@id /FpML/requestConsent/account/partyId	clearing_firm_accounts
Account Owner	Contains a reference to the party that owns the account.	/FpML/requestConsent/account/servicingParty	
Credit Limit Status			
Credit Limit Status	Indicates whether the threshold was exceeded.	/FpML/requestConsent/cme:limitReport/status	Y Exceeded Acceptable
Limit breach severity	Indicates the severity of the limit breach	/FpML/cme:requestConsent/limitReport/severity	Y High Medium Low
Limit breach description	A description of the limit breach.	/FpML/requestConsent/cme:limitReport/description	Y