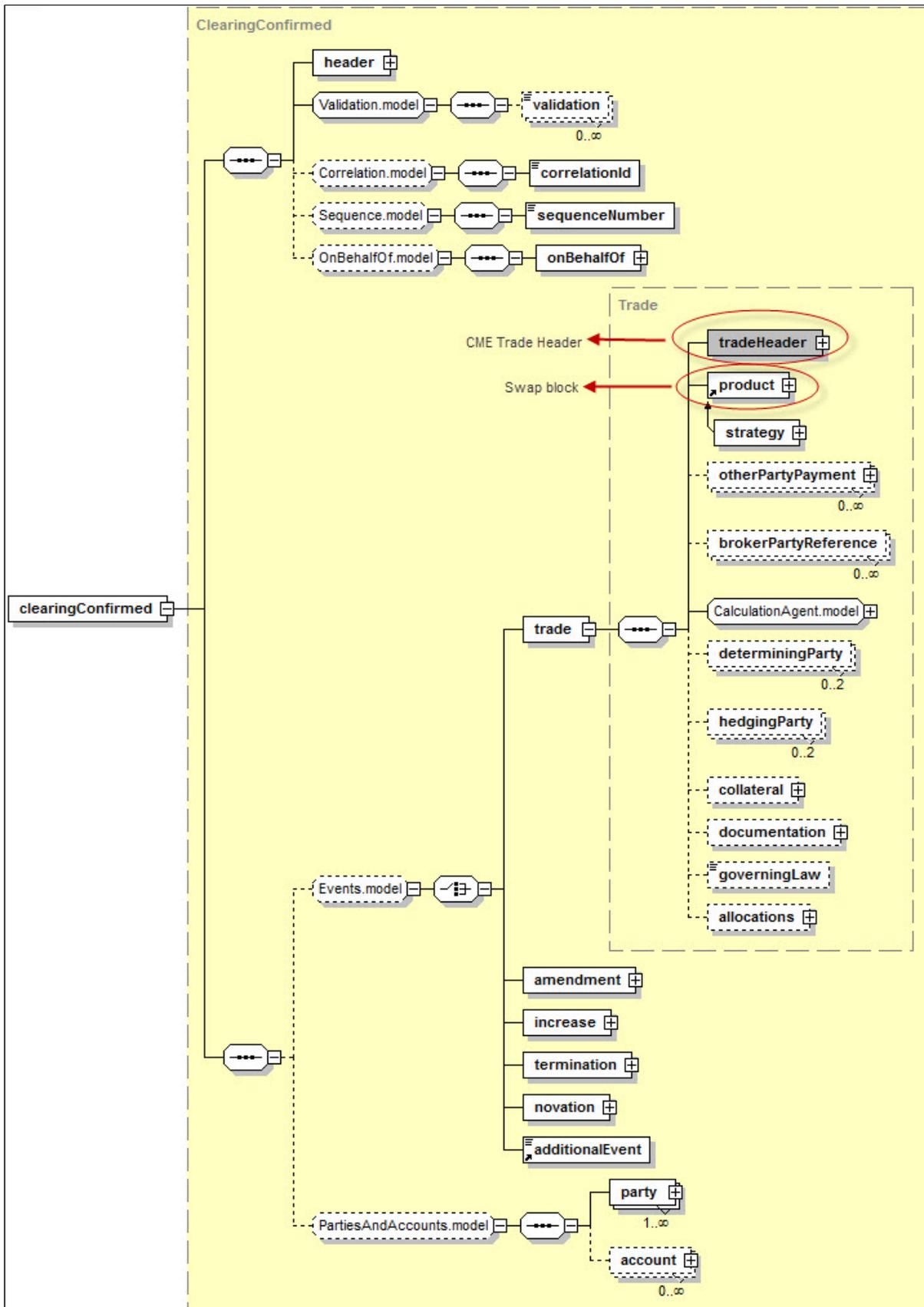# clearingConfirmed Message

A clearingConfirmed message is sent when a trade is cleared by CME Clearing or terminated by CME Clearing. The status of the trade indicates if it is Cleared or Terminated. This message includes the Swap block and the definition of the Swap component is provided above. Please refer to the message samples for more details. The clearingConfirmed message will also include a cleared USI (Universal Swap Identifier) generated for the side.
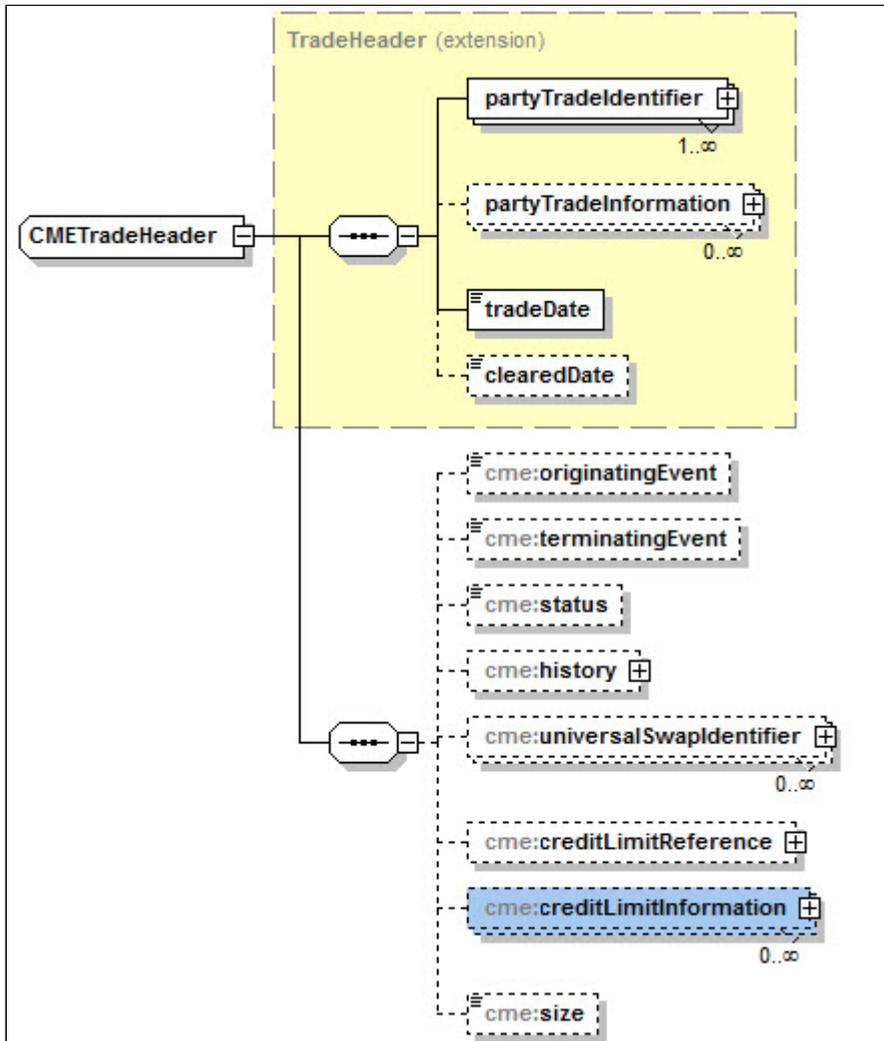
- clearingConfirmed Element
- CMETradeHeader Element
- universalSwapIdentifier Element
- CreditLimitInformation Element
- clearingConfirmed Message Specification
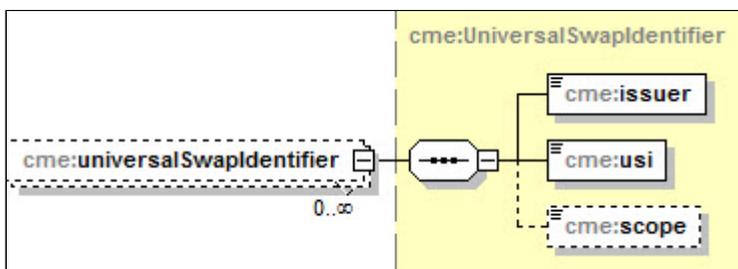
clearingConfirmed Element

CMETradeHeader Element

The clearingConfirmed message will include a CME Trade Header instead of the Fpml Tarde Header component. CME Trade Header will include USI, limit information, the originating or terminating event and the status of the trade. It will also include various trade Ids from the execution like the platform assigned execution Id, Block id and Package Id where applicable.

universalSwapIdentifier Element

This element is used to communicate the cleared USI/UTI associated with the cleared trade. This is a repeating group and can be used to send multiple USIs/UTIs. The scope identifies who (CCP vs. Clearing member or Clearing member vs. Client) the USI/UTI is being generated for. .

CreditLimitInformation Element

This element is used to communicate credit limit information associated with the trade.
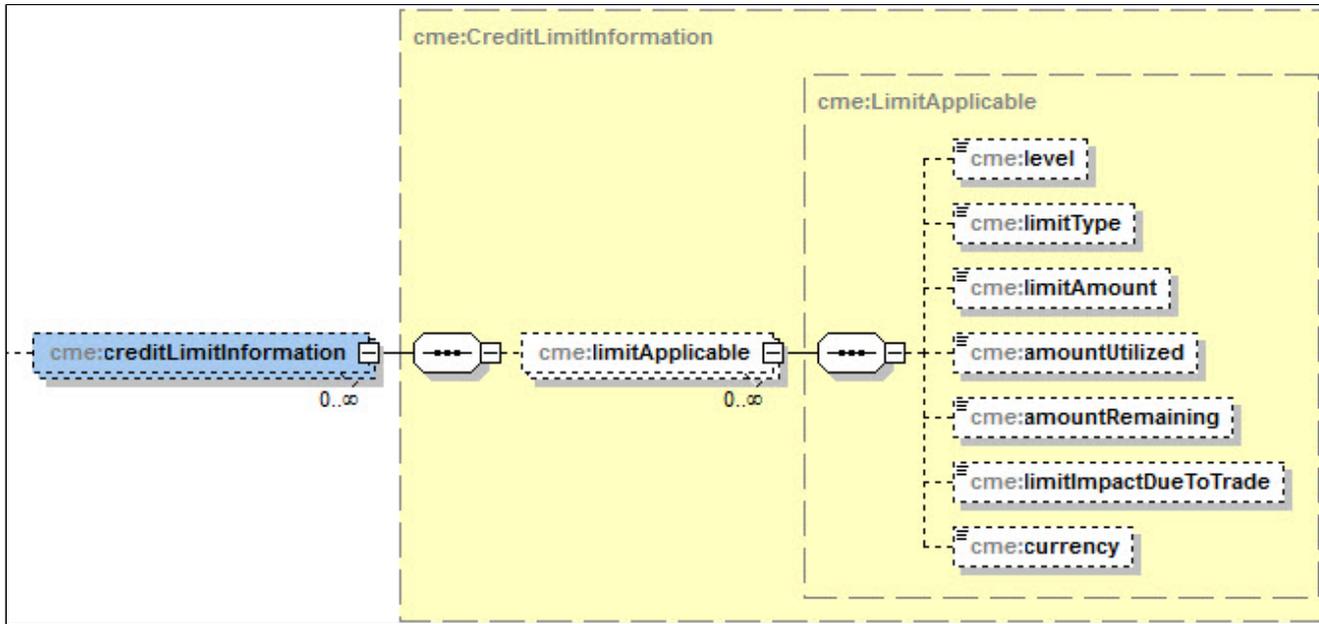
clearingConfirmed Message Specification

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/clearingConfirmed/	N	
Message ID	A unique message ID sent for every unique message sent.	/FpML/clearingConfirmed /messageId	N	cme_message_id
Message Sent By	Identifies the entity sending the message. This element uses a Message address scheme.	/FpML/clearingConfirmed/sentBy	N	cme_firm_id cme_exchange_id
Message Sent to	Identifies the entity recievingthe message. This element uses a Message address scheme. There can be multiple occurances of this element.	/FpML/clearingConfirmed/sentTo	N	
CreateTimes tamp	This is the message creation timestamp or a transaction time	/FpML/clearingConfirmed/ creationTimestamp	N	
CME Trade Header Details (Party Trade)				
Trade Header	The Trade header has been extended by CME	/FpML/clearingConfirmed/ trade/ tradeHeader	Y	
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 /tradeId	Y	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 /tradeId	Y	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 /tradeId	Y	platform_trade_id
Block Trade Id	The unique id assigned to the block trade if the trade was allocated. This is only present for blocks.	/FpML/clearingConfirmed/trade/ tradeHeader/ partyTradeIdentifier /tradeId	Y	block_trade_id
CME Trade Header Details (Party and Related Party)				

Reference to the Swap Execution Facility	This is the reference to the Swap Execution facility (SEF) identifier where the trade was executed.	/FpML/clearingConfirmed/ trade/ tradeHeader/ partyTradeInformation /partyReference	N	
	This is the element that identifies the Swap Execution Facility (SEF). The LEI of the SEF is sent. The id attribute will contain the reference to the SEF defined in the SEF reference element.	/FpML/clearingConfirmed/party@id /FpML/clearingConfirmed/party /partyId	N	
Clearing Firm Reference	This is a reference to the clearing firm party. This does not contain the identifier of the party.	/FpML/clearingConfirmed/ trade/ tradeHeader/ partyTradeInformation /partyReference	N	
Clearing firm	The identifier of the clearing firm as known by CME clearing that guarantees the trade.The id attribute will contain the reference to the clearing firm defined in the clearing firm reference element.	/FpML/clearingConfirmed/party@id /FpML/clearingConfirmed/party /partyId	N	clearing_member _firms
Clearing Org Reference	This is a reference to the clearing organization party. This does not contain the identifier of the party.	/FpML/clearingConfirmed/trade/ tradeHeader/partyTradeIdentifier /partyReference	N	
Clearing Org	The identifier of the CCP or the Clearing Organization.	/FpML/clearingConfirmed/party /@id /FpML/clearingConfirmed/party /partyId	N	
Clearing Account Reference	This is a reference to the account. This does not contain the identifier of the account.	/FpML/clearingConfirmed/ trade/ tradeHeader/ partyTradeInformation /accountReference	N	
Clearing Account	The identifier of the Clearing Account assigned by CME. The id attribute will contain the reference to the clearing account defined in the account reference element.	/FpML/clearingConfirmed /account@id /FpML/clearingConfirmed/account /partyId	N	
Account Origin	Identifies the account origin. Indicates if it the account is a customer account or house account.	/FpML/clearingConfirmed/ trade/ tradeHeader/ partyTradeInformation/category	N	cme_origin_code CUST, HOUS
Account Owner	Contains a reference to the party that owns the account.	/FpML/clearingConfirmed/account /servicingParty	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/clearingConfirmed/ trade/ tradeHeader/ partyTradeInformation /relatedParty/ partyReference/	N	
		FpML/clearingConfirmed/ trade/ tradeHeader/ partyTradeInformation/relatedParty /role		cme_roles
CME Trade Header Details (Other Trade)				
Trade Date	The date on which the trade was submitted to clearing.	/FpML/clearingConfirmed/ trade/ tradeHeader/ tradeDate	Y	
Cleared Date	The date on which the trade was submitted to cleared.	/FpML/clearingConfirmed/ trade/ tradeHeader/ ClearedDate	Y	

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/clearingConfirmed/ 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

Terminating Event	This field describes the event that caused the status of the trade to be terminated. Trades can be "TERMINATED" due to FULL_NETTING, PARTIAL_NETTING, TRANSFER,VOID, etc.. or when they are MATURED.	/FpML/clearingConfirmed/ trade/ tradeHeader/ terminatingEvent	Y	FULL_NETTING PARTIAL_NETTING TRANSFER VOID WITHDRAWAL, ABANDONMENT EXERCISE PARTIAL_EXERCISE PARTIAL_ASSIGNMENT COUPON_BLENDING PARTIAL_BLENDING FULL_BLENDING
Trade Status	The Status of the Trade in Clearing	/FpML/clearingConfirmed/trade/ tradeHeader/status	Y	CLEARED TERMINATED AMENDED ALLEGED ACCEPTED REJECTED
CME Trade Header Details (USI/UTI)				
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/clearingConfirmed/trade /tradeHeader/ universalSwapIndetifier/issuer	Y	cftc_Namestace
	The transaction or swap identifier for the trade side.	/FpML/clearingConfirmed/trade /tradeHeader /universalSwapIndetifier/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/clearingConfirmed/trade /tradeHeader /universalSwapIndetifier/scope	Y	
CME Trade Header Details (Credit Limit)				
Limit Level	The level at which Credit limit information is being represented.	/FpML/clearingConfirmed/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/clearingConfirmed/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/clearingConfirmed/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/clearingConfirmed/trade /tradeHeader/ CreditLimitInformation /limitApplicable/amountUtilized	Y	
Remaining limit	This element contains thelimit remaining for the limit level and limit type. This does not take into account any pending trades.	/FpML/clearingConfirmed/trade /tradeHeader/ CreditLimitInformation /limitApplicable/amountRemaining	Y	
Limit Impact due to trade	This element contains the limit utilized by this specific trade.	/FpML/clearingConfirmed/trade /tradeHeader/ CreditLimitInformation /limitApplicable/ limitImpactDueToTrade	Y	
Limit Currency	This represents the currency in which the limit information is being sent.	/FpML/clearingConfirmed/trade /tradeHeader/ CreditLimitInformation /limitApplicable/currency	Y	
Swap Details XPath : FpML/clearingConfirmed/trade/swaps				
MultiExcerpt named '**Swap_Component_spec**' was not found The multiexcerpt named '**Swap_Component_spec**' was not found. Please check the page name and MultiExcerpt name used in the MultiExcerpt Include macro.				
Party Details				
Clearing Firm	The identifier of the clearing firm as known by CME clearing that guarantees the trade.	/FpML/clearingRefused/party@id /FpML/clearingRefused/party /partyId		clearing_member _firms
Clearing Account	The identifier of the Clearing Account.	/FpML/clearingRefused /account@id /FpML/clearingRefused/account /partyId		clearing_firm_acc ounts
Account Owner	Contains a reference to the party that owns the account.	/FpML/clearingRefused/account /servicingParty		