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1 CpML Overview

The Commodities product Mark-up Language (CpML) is the energy trading industry standard that enables the representation of trades and other related information. The standard is widely used for electronic confirmation of OTC trades as well as regulatory reporting in Europe.

The key benefits of the CpML standard are:

- reduction of overall industry costs
- simplification and risk reduction of processes and systems
- competition and choice of technology and service providers

The CpML standard is industry owned and governed, but open for participation and use by any interested parties at no cost. While focused on Energy Trading, CpML is commercially-neutral and does not favor any particular technology or service.

2 CpML Document Description

The CpML data formatting standard should be read in conjunction with the appendix which provides the reference to the list of all the types and codes that are valid within the data design.

Naming and Typing Conventions

Document rules check the validity of data within a given document against the document type definition.

Agreed abbreviations for document types:

- "CPD" for CpML Document
- "GNF" for Generic Confirmation
- "CNF" for Trade Confirmation
- "SCN" for Strategy Confirmation
- "BCN" for Broker Confirmation
- "ETD" for Exchange Traded Derivative
- "IRT" for Interest Rate Trade Details
- "FXT" for Foreign Exchange Trades
- "VAL" for Valuation Document
- "COL" for Collateralisation Document
- "CON" for Confirmation Event Document

Field Usage

The occurrence of document fields is specified in column "Usage":

- M = Mandatory
- O = Optional
- C = Conditional (see column "Business Rule" for specifics)

Key Fields and Information Fields

Where applicable, column "Key/Info" specifies the role of a field in matching processes where

- Key = field is part of the definition of a match between two compared documents; the value must be present and equivalent in both documents or be omitted in both documents
- Key* = "matched if present", i.e. a match on this field is only attempted if a value is present in both documents
- Info = information field, not used in matching

Partner Identification

The valid 'PartyIDType' used in CpML documents are Energy Identification Code (EIC Codes) or Legal Entity Identifiers (LEI codes); if EIC codes are used then they must be used consistently throughout the document(s) and if LEI codes are used then they must be used consistently throughout the document(s). It is not permitted to identify parties within a single document using both EIC and LEI codes.

Document IDs

Often, documents are listed in reporting tools, as XSL style-sheets, etc. To provide a common syntax that is comprehensible and maintains uniqueness, a rule for creating unique Document IDs is defined as follows.

A composition of the following components NOT exceeding a total character length of more than 50 characters in all:

- Document type abbreviation (e.g. "CNF" for Trade Confirmation)
- DateCode (8 characters, in yyyymmdd format),
- Locally & daily unique TradeID (or Strategy ID) of the sender side
- "@"
- Sender identification, i.e. domain name or party code of the sender.

Examples:

CNF_20040610_1234567890@electrabel.com
CAN_20040610_1234567890@11XELECTRABEL--Z

2.1 The CpML Document (CPD)

The CpMLDocument extens the basic trade description structure of CpML and to include support for reporting of regulatory and transaction and position data on a per jurisdiction basis. The CpMLDocument comprises one specific section per reporting regime within the envelope. In addition to the regulatory section(s) the envelope includes one or more payloads which themselves can comprise other CpML documents, such as the Trade Confirmation or Broker Confimation documents and other supporting information such as images of paper confirmations or other binary files.

CpMLDocument– Document Root

Name	Usage	Type	Business Rule
Section below CpMLDocument : ReportingRegimes Section used to encapsulate information for specific reporting regimes. .			
CreationTimestamp	M	UTCTimeStampType	Timestamp of the creation date of the reporting regime specific data addressed by the envelope in UTC time format.
ReferencedDocumentID	M	IdentificationType	The DocumentID of the trade (TradeConfirmation, BrokerConfirmation, GenericConfirmation) referenced by the provided reporting regime data. The value of ReferencedDocumentID must be equal to the Document ID of the TradeConfirmation, BrokerConfirmation or GenericConfirmation submitted in this CpmlReportingEnvelope.
Conditional section below Reporting: DFInfo Must be present if the deal encapsulated by the CpMLDocument should be reported for the Dodd Frank regime.			
see section "**Error! Reference source not found.**" below			
Conditional section below Reporting: Europe Must be present if the deal encapsulated by the CpMLDocument should be reported for the European EMIR or REMIT regimes.			
see section " European Regulatory Reporting Envelope **Fields**" below			
Conditional section below CpmlReportingEnvelope: TradeConfirmation Must be present if an OTC Commodity transaction is being reported for regulatory purpose using the CpMLDocument			
see section "**Error! Reference source not found.**"			
Conditional section below CpmlReportingEnvelope: IRSTradeDetails Must be present if an OTC Interest Rate transaction is being reported for regulatory purpose using the CpMLDocument.			
see section "**Error! Reference source not found.**"			
Conditional section below CpmlReportingEnvelope: FXTradeDetails Must be present if an OTC Foreign Exchange transaction is being reported for regulatory purpose using the CpMLDocument.			
see section "**Error! Reference source not found.**"			
Conditional section below CpmlReportingEnvelope: ETDTradeDetails Must be present if a transaction on a cleared product is being reported for regulatory purpose using the CpMLDocument.			
see section "**Error! Reference source not found.**"			
Conditional section below CpmlReportingEnvelope: GenericConfirmation Must be present if a generic OTC transaction is being reported for regulatory purpose using the CpMLDocument.			
see section "**Error! Reference source not found.**"			

2.2 US Regulatory Reporting Envelope Fields

Conditional section below Reporting: DFInfo Must be present if the deal encapsulated by the CpMLDocument should be reported for the Dodd Frank regime.			
ReportingParty	C	PartyType	The reporting party code. Must be present if UniqueSwapIdentifier is present.
UniqueSwapIdentifier	C	UsiType	The USI of the deal. Must be present, if ReportingParty attribute is present.
PriorUniqueSwapIdentifiers Optional section containing a list of up to 4 prior unique swap identifiers used for the deal before			
PriorUniqueSwapIdentifier	M	UsiType	The prior USI of the deal.
DFTradeEvent	M	DFTradeEvent-Type	Specifies the type of trade event for which the deal is reported, e.g. 'NewTrade', 'Novation', 'Backload' ...
PrimaryAssetClass	M	AssetClassType	An indication of the primary asset class.
SecondaryAssetClass	M	AssetClassType	An indication of the secondary asset class.
ExecutionVenue	M	ExecutionVenue-Type	Swap execution venue : one of the three reserved values ('SEF', 'DCM', 'Off-Facility')
ExecutionVenuePrefix	M	String	Prefix for the value provided in the ExecutionVenuePartyID field (ex. 'LEI').
ExecutionVenuePartyID	M	String	Party ID of the venue of execution of a reportable swap transaction.
ExecutionTimeStamp	M	UTCTimeStampType	The time and date of execution of the reportable swap transaction in Coordinated Universal Time (UTC).
AdditonalRepository	O	Additional-RepositoryType	The SDR to which the deal was reported first. Additional repository to which the deal was reported.
AdditionalRepositoryTradeID	O	String	Trade Id of the deal in the additional repository
SuppressPriceDissemination	O	SuppressPrice-Dissemination-Type	Indicates that the price should not be real time disseminated. As a result, the deal will not be real time reported if switched to 'None'
ProductIDPrefix	M	ProductIDPrefix Type	Prefix for the product ID value. Allowed values are 'UPI', 'ISDA' or 'GTR'
ProductIDValue	M	ProductIDValue-Type	Either a UPI, ISDA taxonomy note or a GTR taxonomy node
ClearingExceptionParty	O	PartyType	The party for which a clearing exception is invoked.
HedgingExemption	O	Hedging-ExemptionType	The official reason under the relevant regulations for invoking a hedge exemption for this deal.
Collateralized	M	Collateralized-Type	Indication of whether the contract is collateralized and how
Nonstandard	M	Boolean	Either 'true' or 'false'. An indication that the reportable swap transaction has one or more additional term(s) or provision(s), other than those listed in the required real-time data fields, that materially affect(s) the price of the reportable swap transaction.
EmbeddedOption	M	Boolean	Either 'true' or 'false'. Indication of whether the swap transaction incorporates an embedded option.
Verification	O	VerificationType	Indicates if the data was electronically verified or verified by non-electronic means; 'Electronic', 'Non-Electronic' or

			'Unverified'. Default (if not provided) for SEF 'Electronic', for bilateral deals 'Unverified'.
AsOfDate	O	Date	Denotes the business date of a backload
AsOfTime	O	Time	Denotes the time of a backload
TransfereeParty	C	PartyType	Party of step out party on a Novation. If this message is the result of a novation event then this field is Mandatory otherwise it MUST be omitted.
TransferorParty	C	PartyType	Party of step in party on a Novation If this message is the result of a novation event then this field is Mandatory otherwise it MUST be omitted.
RemainingParty	C	PartyType	Party of remaining party on a Novation If this message is the result of a novation event then this field is Mandatory otherwise it MUST be omitted.
ReportingJurisdiction	O	Reporting-JurisdictionType	Used to enumerate one or more jurisdictions where the trade is reportable (independent of reporting obligation). This field is not used to determine reportability for DF (e.g. showing data to SEC or CFTC) but purely for exception reports to participants.
SenderReportingObligation	O	Reporting-JurisdictionType	Used to indicate what jurisdiction party 1 has reporting obligation to. A message indicating SEC or CFTC Reporting Obligation will be sent to the US SDR.
SenderVoluntarySubmissionTrade	O	Reporting-JurisdictionType	Used to designate party 1 as making a voluntary submission into the SDR. A message indicating SEC or CFTC VSR will be sent to the US SDR.
IntentToClear	M	Boolean	Indication if the trade will be cleared. Valid values are "true", "false"
IntentToMatch	M	Boolean	Indication if the trade was submitted for matching. Valid values are "true", "false"
IntentToReport	M	Boolean	Indication if the trade was submitted for reporting to DF. Valid values are "true", "false"
ExerciseOfSwaption	M	Boolean	Indication if the trade was generated from the exercise of another transaction. Valid values are "true", "false"
ResultofCompression	M	Boolean	Indication if the trade was generated as the result of the compression of previous transactions. Valid values are "true", "false".
PostTradeEventExecutionDateTime	C	UCTTimeStampType	The datetime associated with the execution of the post-trade event. If this message is the result of a post trade event including "amendment", "increase", "termination", "novation", then this field is Mandatory otherwise it MUST be omitted.
PostTradeEventChangeNumberOfUnits	C	QuantityType	The change ("delta") in the notional or physical quantity resulting from an increase, termination, novation or economic amendment post-trade event. In the units of measure of the original notional quanitiy units of measure. If this message is the result of a post trade event including "amendment", "increase", "termination", "novation", then this field is Mandatory otherwise it MUST be omitted.
PostTradeEventFee	C	PriceType	The novation fee, termination fee, amendment fee or increase fee paid at the time these events are executed. If this message is the result of a post

			trade event including "amendment", "increase", "termination", "novation", then this field is Mandatory otherwise it MUST be omitted.
PostTradeEventFeeCurrency	O	CurrencyCodeType	The currency of the novation fee, termination fee, amendment fee or increase fee paid at the time these events are executed. If this message is the result of a post trade event including "amendment", "increase", "termination", "novation", then this field is Mandatory otherwise it MUST be omitted.
TradeParty1USPersonIndicator	O	CountryCodeType	Indicates if one of the parties to the trade qualifies as a US Person under the legislation.
TradeParty1FinancialEntityStatus	O	String	Indicates whether Trade Party 1 is a financial or non-financial entity
TradeParty2USPersonIndicator	O	CountryCodeType	Indicates if the other party to the trade qualifies as a US Person under the legislation.
TradeParty2FinancialEntityStatus	O	String	Indicates whether Trade Party 2 is a financial or non-financial entity
RealTimeNotionalAmount	O	PriceType	The notional amount of the deal. This amount will not be used for real time reporting, just for calculation of a possible cap in reporting if of 25 mil USD.
RealTimeNotionalAmountCurrency	O	CurrencyCodeType	Currently the only allowed value is "USD".

2.3 European Regulatory Reporting Envelope Fields

Table 1: Specification of Elements

Name	Usage	Type	Key/ Info	Business Rule
Mandatory Section within CpMLDocument: Reporting				
Mandatory Section within Reporting: Europe				
Mandatory Section within Europe: ProcessInformation				
ReportingRole	C	ReportingRoleType	Key	If 'ReportingRole' = "Clearing_Agent" then the payload document must = "ETDTradeDetails". N.B. CP_Agent or Clearing_Agent must be a party to the transaction described in the <payload> Document. Internal_Agent or Execution_Agent must not be a party to the transaction described in the <payload> Document. If the transaction being reported is an intra group transaction being reported on behalf of another group entity and the reporting entity is a party to the transaction then the ReportingRole should be set to "CP_Agent", otherwise if the reporting entity is not a party to the transaction (i.e. the trade is between two other group entities or a group entity and an external organisation) then the ReportingRole should be set to "Internal_Agent".
EMIRReportMode	M	ReportModeType	Key	
REMITReportMode	M	ReportModeType	Key	

Position	C	TrueFalseType	Key	If the payload document is an ETDTradeDetails then
				• This field must be present
				Else
				• This field must be omitted
				If present this field must be set to "Y" if the payload document describes a position and it must be set to "N" if the payload document describes an individual transaction.

Backload	M	TrueFalseType	Key	This field must be set to "True" if the message is to be treated as back loaded information otherwise it must be set to "False".
End of Process Information Section				
Mandatory Section within Europe: Action				
ActionType	M	ActionTypeType	Key	Whether the report contains: • a derivative contract or post-trade event for the first time, in which case it will be identified as new • a modification of details of a previously reported derivative contract, in which case it will be identified as modify • a cancellation of a wrongly submitted report, in which case, it will be identified as error • a termination of an existing contract, in which case it will be identified as cancel • a compression of the reported contract, in which case it will be identified as compression • any other amendment to the report inwhich case it will be identified as other. N.B. The "Z" flag for compression should be used to indicate the event of a compression in the life of a previously reported transaction, or, in the case of exchange traded derivatives, a close-out event or to indicate that the ETD transaction has been aggregated into a position for reporting purpses. If 'Backload' = "True" then this field must contain the value "N" ensuring that any backloaded report is loaded as a new action.

ActionDetail	C	ActionDetailType	Key	If 'Action Type' = "O" then
				• This field must be present
				Else
				• This field must be omitted.
				N.B. in the case of an amendment arising from a novation this field must contain the statement "Novation".

End of Action Section				

Mandatory Section with Europe: EURegulatoryDetails If 'ReportingRole' = "Trader" or "CP_Agent" or "Clearing_Agent" then this section must be completed from the perspective of the sender (if 'Sender ID' = 'BuyerParty' then the sender is the Buyer, else if 'Sender ID' = 'SellerParty' then the sender is the Seller) Else if • "ActingOnBehalfOf" = "Buyer" then this section must be completed from the perspective of the "BuyerParty" in the payload document Else if • "ActingOnBehalfOf" = "Seller" then this section must be completed from the perspective of the "SellerParty" in the payload document document Else if • "ActingOnBehalfOf" = "Buyer_And_Seller" then this section must be completed from the perspective of the "BuyerParty" in the payload document				

UTI	O	UTIType	Key	If not present in the input message then
				• this field will be generated and used to populate the output message
				else
				• this value will be used to populate the output message.

Repository	C	RepositoryType	Key	If this field is omitted in the input message then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message or it will be set to the default value in the output message.

ReportingTimestamp	O	UTCTimestampType	Key	If not present in the input message then
				• this field will be generated at the time of creation of the output message and added to the output message
				else
				• this value will be used to populate the output message.

CPIDCodeType	O	CPIDCodeTypeType	Key	If not present in the input message then
				• then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message or it will be set to the default value in the output message.
				else
				• this value will be used to populate the output message.
				
				The value of this field will apply to the codification scheme for both the Counterparty AND the Other Counterparty to the transaction being reported.
				N.B. the format of the 'Buyer Party' and 'Seller Party' in the payload document must be validated against this code type.

TraderUserName	C	NameType	Key	Current assumption: only required to be reported by the platform where the deal was executed. If this is not being reported by the platform then the login details to the platform are not known. If 'ReportingRole' = "Execution_Agent" then this must be present otherwise it must not be present.

OtherTraderUserName	C	NameType	Key	Current assumption: only required to be reported by the platform where the deal was executed. If this is not being reported by the platform then the login details to the platform are not known. If 'ReportingRole' = "Execution_Agent" then this must be present otherwise it must not be present.
Condition Section within EURegulatoryDetails: ReportingCounterpartyDetails (0-1) If 'CPID Code Type' <> "LEI" and this section is omitted in the input message then these fields must be present in the Standing Instructions for the Counterparty reporting this transaction and the Standing Instructions will be used to populate the output message.				
CPName	M	NameType	Key	
CPDomicile	M	NameType	Key	
End of ReportingCounterpartyDetails Section				
CPFinancialNature	O	CPFinancialNatureType	Key	If this field is omitted in the input message then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message.

CPSector	C	CorporateSectorType	Key	If 'CPFinancialNature' = "F" then
				• this field may be present
				else
				• this field must not be present.
				If 'CPFinancialNature' = "F" and this field is omitted in the input message then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message.

BeneficiaryID	C	PartyType	Key	If 'Trading Capacity' = "A" then
				• this field may be present
				else
				• this field must not be present.
				If 'Trading Capacity' = "A" and this field is omitted in the input message then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message.

TradingCapacity	O	TradingCapacityType	Key	If this field is omitted in the input message then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message.
OtherCPEEA	O	TrueFalseType	Key	If this field is omitted in the input message then the field must be mapped from LEI reference data and used to populate the output message; otherwise the value in this field must be used to populate the output message

CommercialorTreasury	C	TrueFalseType	Key	If 'CPFinancialNature' = "F" then
				• this field must not be present
				else
				• this field must be present.
				If this field is omitted in the input message then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message.

ClearingThreshold	C	TrueFalseType	Key	If 'CPFinancialNature' = "F" then
				• this field must not be present
				else
				• this field must be present.
				If this field is omitted in the input message then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message.
				N.B. this value could be generated within the eRR process by summarising the 'Notional Amount' in all EMIR compliant output messages for this reporting counterparty.

Collateralisation	C	CollateralisationType	Key	If 'Clearing Threshold' = "N" then this field must be omitted, else if this field is omitted in the input message then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message.

CollateralisationPortfolio	C	TrueFalseType	Key	If 'Clearing Threshold' = "False" or 'Collateralisation' = "U" then
				• This field must be omitted
				Else
				• If this field is omitted in the input message then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message or it will be set to the default value in the output message.

CollateralisationPortfolioCode	O	PortfolioCodeType	Key	If 'Clearing Threshold' = "N" or 'Collateralisation' = "U" or CollateralisationPortfolio = "N" then
				• This field must be omitted
				Else
				• If this field is omitted in the input message then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message or it will be set to the default value in the output message.

Conditional Section within EURegulatoryDetails: ReportingOnBehalfOf If 'ReportingRole' <> "Trader" then this section must be present otherwise it must not be present.				
ActingOnBehalfOf	C	OnBehalfOfType	Key	If 'ReportingRole' = "CP_Agent" or "Clearing_Agent" then this field must NOT contain the value "Buyer_And_Seller" since the Counterparty Agent or Clearing Agent must be a party to the transaction being reported (see business rule for 'AgentID'). If payload document = "ETDTradeDetails" and 'ReportingRole' = "Execution_Agent" then <payload>/SenderID = 'AgentID' Else if 'ReportingRole' = "Internal_Agent" or "Execution_Agent" and 'ActingOnBehalfOf' = "Buyer" then • <payload>/SenderID = <payload>/BuyerParty Else if ReportingRole' = "Internal_Agent" or "Execution_Agent" and 'ActingOnBehalfOf' = "Seller" then • <payload>/SenderID = <payload>/SellerParty Else if ReportingRole' = "Internal_Agent" or "Execution_Agent" and 'ActingOnBehalfOf' = "Buyer_And_Seller" then • <payload>/SenderID = <payload>/BuyerParty
AgentID	C	PartyType	Key	If 'ReportingRole' = "CP_Agent" or "Clearing_Agent" then • 'AgentID' = <payload>/SenderID
Conditional Section within ReportinOnBehalfOf: OtherCounterpartyDetails If ReportingRole = "ExecutionAgent" or "InternalAgent" and 'ActingOnBehalfOf' = "Buyer_And_Seller" • then this section must be present and must refer to the "SellerParty" in the payload document, else • if ReportingRole = "CP_Agent" or "Clearing_Agent" and 'ActingOnBehalfOf' = "Buyer" then this section must refer to the the "BuyerParty" in the payload document else this section must refer to the the "SellerParty" in the payload document else • this section must be omitted.				
Conditional Section within OtherCounterpartyDetails: Reporting Counterparty Details (0-1) If 'CPID Code Type' <> "LEI" and this section is omitted in the input message then these fields must be present in the Standing Instructions for the Counterparty reporting this transaction and the Standing Instructions will be used to populate the output message.				
CPName	M	CPNameType	Key	

CPDomicile	M	CPDomicileType	Key	
End of ReportingCounterpartyDetails Section				
Repository	C	RepositoryType	Key	If this field is omitted in the input message then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message or it will be set to the default value in the output message.
CPFinancialNature	O	CPFinancialNatureType	Key	If this field is omitted in the input message then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message.

CPSector	C	CorporateSectorType	Key	If 'CPFinancialNature' = "F" then
				• this field must be present
				else
				• this field must not be present.

BeneficiaryID	C	PartyType	Key	If 'Trading Capacity' = "A" then
				• this field may be present
				else
				• this field must not be present.
				
				If 'Trading Capacity' = "A" and this field is omitted in the input message then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message.

TradingCapacity	C	TradingCapacityType	Key	If this field is omitted in the input message then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message.
OtherCPEEA	C	TrueFalseType	Key	If this field is omitted in the input message then the field must be mapped from LEI reference data and used to populate the output message; otherwise the value in this field must be used to populate the output message.

CommercialorTreasury	C	TrueFalseType	Key	If 'CPFinancialNature' = "F" then
				• this field must not be present
				else
				• this field must be present.
				
				If this field is omitted in the input message then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message.

ClearingThreshold	C	TrueFalseType	Key	If 'CPFinancialNature' = "F" then
				• this field must not be present
				else
				• this field must be present.
				If this field is omitted in the input message then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message.
				N.B. this value could be generated within the eRR process by summarising the 'Notional Amount' in all EMIR compliant output messages for this reporting counterparty.

Collateralisation	C	CollateralisationType	Key	If 'Clearing Threshold' = "N" then this field must be omitted, else if this field is omitted in the input message then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message.

CollateralisationPortfolio	C	TrueFalseType	Key	If 'Clearing Threshold' = "False" or 'Collateralisation' = "U" then
				• This field must be omitted
				Else
				• If this field is omitted in the input message then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message or it will be set to the default value in the output message.

CollateralisationPortfolioCode	C	PortfolioCodeType	Key	If 'Clearing Threshold' = "N" or 'Collateralisation' = "U" or CollateralisationPortfolio = "N" then
				• This field must be omitted
				Else
				• If this field is omitted in the input message then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message or it will be set to the default value in the output message.

End of within OtherCounterpartyDetails				
End of within ReportingOnBehalfOf				
Optional Section within EURegulatoryDetails: ProductIdentifier If this section is omitted in the input message then these fields will be generated based on the default value for 'Taxonomy' and used to populate the output message.				

Taxonomy	O	TaxonomyType	Key	If this field is omitted in the input message then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message or it will be set to the default value in the output message.
TaxonomyCodeType	O	TaxonomyCodeType	Key	If this field is omitted in the input message then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message or it will be set to the default value in the output message.
Conditional Section: EProduct below ProductIdentifier If 'Taxonomy Type' = "EMIR Taxonomy" and 'Taxonomy' = "E" then				
EProductID1	M	EProduct1CodeType	Key	If payload document = CNF then this field = "CO" in the output message else • if payload document = IRSTradeDetails then this field must = "IR" else • if payload document =ETDTradeDetails then this field = ETDTradeDetails/PrimaryAssetClass else • if payload document = FXTradeDetails then this field = “CU”.
Product1CodeType	O	TaxonomyCodeType	Key	If this field is omitted in the input message then the field will be set to the default value and the default value will be used to populate the output message.

EProductID 2	M	EProduct2Code Type	Key	If payload document = CNF then
				• if CNF/TransactionType = "FOR" or "PHYS_INX" this field must = "FW"
				• else if CNF/TransactionType = "OPT" or "OPT_PHYS_INX" or " OPT_FIN" or "OPT_FXD_SWP" or "OPT_FLT_SWP" then this field must = "OP"
				• else if CNF/TransactionType = "FXD_SWP" or "FLT_SWP" then this field must = "SW"
				If payload document = IRSTradeDetails then
				• if IRSTradeDetails/TransactionType = "OPT_FXD_SWP" or "OPT_FLT_SWP" or "OPT_FXD_FXD_SWP" then this field must = "OP"
				• else if IRSTradeDetails/TransactionType = "FXD_SWP" or "FLT_SWP" or "FXD_FXD_SWP"then this field must = "SW"
				If payload document = FXTradeDetails then
				• if FXTradeDetails/TransactionType = "OPT" or "OPT_FXD_FXD_SWP" then this field must = "OP"
				• else if FXTradeDetails/TransactionType = "FXD_FXD_SWP" then this field must = "SW"
				• else if FXTradeDetails/TransactionType = "FOR" or "SPT" then this field must = "FW"
				If payload document = ETDTradeDetails then
				• if ETDTradeDetails/TransactionType = "FOR" or "SPT" this field must = "FW"
				• if ETDTradeDetails/TransactionType = "OPT" or "OPT_FXD_SWP" or "OPT_FLT_SWP" or "OPT_FXD_FXD_SWP" or "OPT_FIN" then this field must = "OP"
				• else if ETDTradeDetails/TransactionType = "FXD_SWP" or "FLT_SWP" or "FXD_FXD_SWP"then this field must = "SW"
				• else if ETDTradeDetails/TransactionType = "FUT" or "OPT_FUT" then this field = "FU"

Conditional Section: UProduct below Product Identifier If 'Taxonomy Type' = "EMIR Taxonomy" and 'Taxonomy' = "U" then				
UProductID 1	M	UProductCodeT ype	Key	
Product1Co deType	O	TaxonomyCodeT ype	Key	If this field is omitted in the input message then the field will be set to the default value and the default value will be used to populate the output message.
Conditional Section: IProduct below Product Identifier If 'Taxonomy Type' = "EMIR Taxonomy" and 'Taxonomy' = "I" then				
IProduct ID1	M	IProduct1Code Type	Key	The ISIN or Aii.
Product1Co deType	O	TaxonomyCodeT ype	Key	If this field is omitted in the input message then the field will be set to the default value and the default value will be used to populate the output message.
IProductID 2	M	IProduct2Code Type	Key	The CFI.
End of Product Identifier Section				

UnderlyingCodeType	O	UnderlyingCodeTypeType	Key	If this field is omitted in the input message then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message or it will be set to the default value in the output message.
LinkedTransactionID	C	UTIType	Key	Current assumption: only required to be reported by the platform where the deal was executed. If this is not being reported by the platform then there can be no transactions linked by a platform. If 'ReportingRole' = "Execution_Agent" then this must be present otherwise it must not be present.
TradeID	M	TradeIDType	Key	The internal Trade ID of the Counterparty reporting the transaction. If 'ReportingRole' = "Execution_Agent" then this will be the transaction ID given by the platform to both the buy and the sell sides of the transaction since the internal Trade ID of the Counterparty will not be known to the Execution Agent.

VenueOfExecution	M	VenueOfExecutionType	Key	If this transaction was executed on a Regulated Market or MTF then
				• this field must contain the MIC code of the venue
				Else
				• if the transaction was a 'listed derivative' executed on a venue that is not a Regulated Market or MTFthen this field must contain the value: "XOFF"
				Else
				• this field must contain the value: "XXXX".

Compression	O	TrueFalseType	Key	If this field is omitted in the input message then the field will be set to the default value and the default value will be used to populate the output message. Must be set to "True" if the transaction was the result of compression; otherwise "False".
UpFrontPayment	O	PriceType	Key	If the transaction is an option then this field must be omitted from the input message and the value of the Option Premium in the payload document will be used to populate the output message; Otherwise if there is an upfront payment to report then this field must be present in the input message and must contain a value; otherwise it must not be present.

UpfrontPaymentCurrency	C	CurrencyCodeType	Info	If UpFrontPayment is present then
				• this field must be present
				Else
				• this field must be omitted.

ExecutionTimestamp	O	UTCTimestampType	Key	If this field is omitted in the input message then it will be set to the the Trade Date and Trade Time fields defined within the <payload> document and these values will be used to populate the output message. Time of entry into the system of record of the reporting counterparty or of the agent reporting on behalf of the reporting counterparty.
MasterAgreementVersion	O	MasterAgreementVersionType	Key	The 'vintage' of the agreement under which the reported transaction was executed. If this field is omitted in the input message then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message or it will be set to the default value in the output message.
ClearingObligation	O	TrueFalseType	Key	If this field is omitted in the input message then the field will be looked up from the external ESMA reference source.
Intragroup	M	TrueFalseType	Key	
LoadType	C	LoadTypeType	Key	If <payload> is a CNF and CNF/TradeConfirmation/Commodity = "Power" or "Gas" then this field must be present in the input message otherwise it must not be present.
ConfirmationMeans	M	ConfirmationMeansType	Key	Whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

ConfirmationTimestamp	C	UTCTimestampType	Key	Date and time of the confirmation of the transaction with this UTI, as defined under Regulation (EC) the xx/2012 [Commission delegated regulation endorsing draft regulatory technical standards on OTC Derivatives] indicating time zone in which the confirmation has taken place.
				If 'ConfirmationMeans' = "N" then
				• this field must be omitted
				Else
				• this field must be present

Notional Amount	C	QuantityType	Key	If the payload document is a 'CNF' and TransactionType = "PHYS_INX" or ("FLT_SWP" AND the CommodityRefernece, if present, has more than one occurrence within either FloatPriceInformation section) then this field • is mandatory else • it is optional If this field is omitted in the input message then the field will be derived from the Payload Document and the result will be added to the output message.

EarlyTerminationDate	O	DateType	Info	Termination date of the reported contract.
				If ActionType = "C" or "Z" then
				• This field may be present
				Else
				• This field must be omitted

Conditional Repeatable Section within EURegulatoryDetails: SettlementDates (0-n) If the payload document is a ('CNF' and TransactionType = "FOR" or "PHYS_INX") or if the payload document is an 'ETDTradeDetails' or if the payload document is an ('IRSTradeDetails' and "FXD_SWP" or "FXD_FXD_SWP" or "FLT_SWP") then this section must be present, otherwise this section may be present. N.B. If this section is not present then the payload document will be used as the source of the Settlement Date(s).				
DateOfSettlement	M	DateType	Key	Use the final settlement date if multiple settlement dates exist for the transaction. For OTC Swaps and Physical Forwards use the last date of settlement of the derivative contract. For Options use the premium payment date For exchange traded derivatives being reported then use the logic: the Date of Settlement is the greater of the Maturity Date or the Cease Date.
Optional Section within EURegulatoryDetails: ETDProductInformation An optional section containing explicit values derived from ETD product definitions.				
Underlying	M	UnderlyingType	Info	The underlying shall be identified by using a unique identifier for this underlying. In case of baskets or indices, an indication for this basket or index shall be used where a unique identifier does not exist.
Notional currency 1	M	CurrencyCodeType	Info	The currency of the notional amount. In the case of an interest rate derivative contract, this will be the notional currency of leg 1.
Notional currency 2	O	CurrencyCodeType	Info	The currency of the notional amount. In the case of an interest rate derivative contract, this will be the notional currency of leg 2.
Deliverable currency	M	CurrencyCodeType	Info	The currency to be delivered.
Price Notation	M	PriceNotationType	Info	The manner in which the price is expressed.
Price Multiplier	M	QuantityType	Info	The number of units of the financial instrument which are contained in a trading lot; for example, the number of derivatives represented by one contract.
TotalVolumeQuantityUnit	C	UnitOfMeasureType	Info	The unit of measurement used. If CpMLDocument/ETDTradeDetails/PrimaryAssetClass = "Commodity" then: • This field must be present Else • It must be omitted
Delivery type	M	SettlementType	Info	Indicates whether the contract is settled physically or in cash.
Effective date	M	DateType	Info	Date when obligations under the contract come into effect.
Maturity date	M	DateType	Info	Original date of expiry of the reported contract. An early termination shall not be reported in this field.
Commodity Base	C	CommodityBaseType	Info	Indicates the type of commodity underlying the contract. If CpMLDocument/ETDTradeDetails/PrimaryAssetClass = "Commodity" then: • This field must be present Else • It must be omitted

Commodity Detail	C	CommodityDetailType	Info	Details of the particular 'Commodity Base'. If CpMLDocument/ETDTradeDetails/PrimaryAssetClass = "Commodity" then: • This field must be present Else • It must be omitted
Delivery point or zone	C	AreaType	Info	Delivery points(s) of market area(s). If CpMLDocument/ETDTradeDetails/PrimaryAssetClass = "Commodity" then: • This field must be present Else • It must be omitted
Interconnection Point	C	AreaType	Info	Identification of the border(s) or border point(s) of a transportation contract. If CpMLDocument/ETDTradeDetails/PrimaryAssetClass = "Commodity" then: • This field may be present Else • It must be omitted
Load type	C	LoadTypeType	Info	The product delivery profile which correspond to the delivery periods of a day. If CpMLDocument/ETDTradeDetails/PrimaryAssetClass = "Commodity" then: • This field must be present Else • It must be omitted
Contract capacity	C	QuantityType	Info	Quantity per delivery time interval. If CpMLDocument/ETDTradeDetails/PrimaryAssetClass = "Commodity" then: • This field may be present Else • It must be omitted
Energy Quantity Unit	C	UnitOfMeasure type	Info	Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity. If CpMLDocument/ETDTradeDetails/PrimaryAssetClass = "Commodity" then: • This field may be present Else • It must be omitted
Delivery start date and time	C	UTCTimestampType	Info	Start date and time of delivery. If CpMLDocument/ETDTradeDetails/PrimaryAssetClass = "Commodity" then: • This field may be present Else • It must be omitted
Delivery end date and time	C	UTCTimestampType	Info	End date and time of delivery. If CpMLDocument/ETDTradeDetails/PrimaryAssetClass = "Commodity" then: • This field may be present Else • It must be omitted

Currency 2	C	CurrencyCodeType	Info	The cross currency, if different from the currency of delivery. If CpMLDocument/ETDTradeDetails/PrimaryAssetClass = "ForeignExchange" and 'Currency 2' <> 'Delivery Currency' then: • This field must be present Else • It must be omitted
Exchange rate 1	C	PriceType	Info	The contractual rate of exchange of the currencies. If CpMLDocument/ETDTradeDetails/PrimaryAssetClass = "ForeignExchange" then: • This field may be present Else • It must be omitted
Exchange rate basis	C	QuoteBasisType	Info	Quote base for exchange rate. If CpMLDocument/ETDTradeDetails/PrimaryAssetClass = "ForeignExchange" then: • This field may be present Else • It must be omitted
Fixed rate of leg 2	C	QuantityType	Info	An indication of the fixed rate leg 2 used, if applicable. If CpMLDocument/ETDTradeDetails/PrimaryAssetClass = "InterestRate" then: • This field may be present Else • It must be omitted
Fixed rate day count	C	DayCountFractionType	Info	The actual number of days in the relevant fixed rate payer calculation period, if applicable. If CpMLDocument/ETDTradeDetails/PrimaryAssetClass = "InterestRate" then: • This field may be present Else • It must be omitted
Fixed leg payment frequency	C	FrequencyPeriodType	Info	Frequency of payments for the fixed rate leg, if applicable. If CpMLDocument/ETDTradeDetails/PrimaryAssetClass = "InterestRate" then: • This field may be present Else • It must be omitted
Floating rate payment frequency	C	FrequencyPeriodType	Info	Frequency of payments for the floating rate leg, if applicable. If CpMLDocument/ETDTradeDetails/PrimaryAssetClass = "InterestRate" then: • This field may be present Else • It must be omitted
Floating rate reset frequency	C	FrequencyPeriodType	Info	Frequency of floating rate leg resets, if applicable. If CpMLDocument/ETDTradeDetails/PrimaryAssetClass = "InterestRate" then: • This field may be present Else • It must be omitted

Floating rate of leg 1	C	RateIndexType	Info	An indication of the interest rates used which are reset at predetermined intervals by reference to a market reference rate, if applicable. If CpMLDocument/ETDTradeDetails/PrimaryAssetClass = "InterestRate" then: • This field may be present Else • It must be omitted
Floating rate of leg 2	C	RateIndexType	Info	An indication of the interest rates used which are reset at predetermined intervals by reference to a market reference rate, if applicable. If CpMLDocument/ETDTradeDetails/PrimaryAssetClass = "InterestRate" then: • This field may be present Else • It must be omitted
End of ETDProductInformation				
Conditionl Section within EURegulatoryDetails: FormulaProductInformation If the payload document within the CpMLDocument is a CNF and if the CNF contains a FormulaID within the Float Price Information then this section must be present otherwise it must not be present.				
Underlying	M	UnderlyingType	Info	The underlying shall be identified by using a unique identifier for this underlying. In case of baskets or indices, an indication for this basket or index shall be used where a unique identifier does not exist.
CommodityBase	M	CommodityBaseType	Info	Indicates the type of commodity underlying the contract.
CommodityDetail	M	CommodityDetailsType	Info	Details of the particular 'Commodity Base'.
IndexCurrencyUnit	O	CurrencyCodeType	Info	The currency of the notional amount.
End of FormulaProductInformation				
End of EURegulatoryDetails				
End of Europe				
End of Reporting				
End of CpMLDocument				

2.4 Generic Confirmation (GNF)

The Generic Confirmation provides a minimal description of a transaction. Its expected use is in provision of a summarised description of products or instruments yet to be modelled in the Trade Confirmation.

Name	Usage	Type	Key/ Info	Business Rule
Section: DOCUMENT HEADER				
DocumentID	M	IdentificationType	Info	When a party receives a Generic Confirmation with an ID unknown to the receiver then the receiver must treat this document as the initial version of a new Generic Confirmation document. Otherwise the receiver must treat this document as an amendment of an already sent Generic Confirmation document (see field "Document Version").
Document Usage	M	UsageType	Info	"Test" or "Live"
SenderID	M	PartyType	Info	Party code of Sender
ReceiverID	M	PartyType	Info	Party code of Receiver
Receiver Role	M	RoleType	Info	Trader role applies if the document is being sent to the other party involved in the trade Agent role applies if the document is in effect a carbon copy of the main confirmation document.
Document Version	M	VersionType	Info	The version number is always associated with the Document ID. It is used to distinguish and order the initial Generic Confirmation document and all its amendments over time. A fixed first version number for the initial Generic Confirmation document is not defined (see field "Document ID").
TransactionType	M	Transaction-Type	Key	
Commodity	C	IndexCommodityType	Key	If the primary asset class is a "Commodity" then this field mandatory; else must be omitted.
Product Name	M	ProductNameType	Info	
Buyer Party	M	PartyType	Key	
Seller Party	M	PartyType	Key	
Currency	M	CurrencyCodeType	Key	With boolean Attribute "UseFractionUnit" to indicate that "Pence" is used instead of "GBP". N.B. For Financial Transactions this is the "Settlement Currency"
Trade Date	M	DateType	Key	This date in UTC. The trade date MUST be the calendar date, not the commodity date. So a trade struck at 0100hrs on sept 11th should be should have a trade date of 11th even though in the commodity date may still be the 10th. An example is the UK Gas day which runs from D+0 06:00 to D+1 06:00.
Trade Time	O	TimeType	Info	This time is expressed in UTC.
Trader Name	O	NameType	Info	
Effective Date	C	DateType	Key	The earliest of any underlying effective dates where "Effective Date" is as defined under ISDA.

Termination Date	C	DateType	Key	The latest of any underlying termination dates where "Termination Date" is as defined under ISDA.
Total Volume	M	QuantityType	Key	The amount in physical units of measure or currency as appropriate and as further defined in XML choice 'Total Volume Choice'. This is the "Total Notional Quantity" for physical commodities and the "Total Notional Amount" for non-physical commodities (such as "Volatility") or non-commodity asset class transactions.
XML choice: Total Volume Unit Choice				
Total Volume Unit	C	UnitOf-MeasureType	Key	Used to express the 'Total Volume' as a unit of physical measure for commodity asset classes e.g. Oil.
Total Amount Currency	C	Currency-CodeType	Key	Used to express the 'Total Volume' as a currency amount for non-commodity asset classes (e.g. Foreign Exchange).
Conditional section below Generic Confirmation: OPTION DETAILS This section must be present if and only if the value of field "Transaction Type" = "OPT" or "OPT_PHYS_INX" or "OPT_FXD_SWP" or "OPT_FLT_SWP" or "OPT_FIN_INX".				
StrikePrice	M	PriceType	Key	
StrikePriceCurrency	M	Currency-CodeType	Key	
StrikePricePerUnitOfMeasure	O	String 30	Info	
Premium Currency	M	Currency-CodeType	Key	
Total Premium Value	M	PriceType	Key	This field shall be rounded to 2 decimal places.
Exercise Date Time	M	ClockDate-TimeType	Key	This must be the only or last exercise date of the option i.e. the 'expiration date'. Must be expressed in UTC.
Exercise Time Zone	O	TimeZoneOffsetType	Info	Must be an offset to UTC
Optional section below Generic Confirmation : ATTACHMENT This section can be used to attach paper confirmations, e.g. a PDF document, to the Generic confirmation definition.				
Mime Type	M	AttachmentMimeType	Info	The MIME type of the attachment.
Filename	M	FilenameType	Info	The filename of the attached document composed of a name and a valid filename extension.
Document Description	M	Document-DescriptionType	Info	
Attachment Data	M	Base64Binary Type	Info	The attachment in Base64 encoded format. It is recommended to compress the attachment (allowed compression methods are gzip or zip) before applying Base64 encoding to reduce the overall size of the message. When using compression, the attachment Filename extension will refer to the actual type of the document (e.g. attachment.pdf -> document type = application/PDF) and the MimeType must refer to application/zip or application/x-gzip depending on the type of compression used.

2.5 Strategic Confirmation (SCN)

The Strategy Confirmation (SCN) document is used to represent a deal that comprises multiple underlying transactions. Individual transactions are described using the Trade Confirmation (CNF). The SCN document structure can be considered as equivalent to a collection of CNF documents under one 'header', representing a collection of CNF style transactions descriptions in a single document with a single Document ID, Document Usage, Sender ID, Receiver ID, Receiver Role and Document Version.

Strategy Confirmation – Document Root

Name	Usage	Type	Key/ Info	Business Rule
Section: Document Header				
DocumentID	M	IdentificationType	Info	When a party receives a trade confirmation with an ID unknown to the receiver then the receiver must treat this document as the initial version of a new trade confirmation document. Otherwise the receiver must treat this document as an amendment of an already sent Trade Confirmation document (see field "Document Version").
Document Usage	M	UsageType	Info	"Test" or "Live"
SenderID	M	PartyType	Info	Party code of Sender
ReceiverID	M	PartyType	Info	Party code of Receiver, brokerID in case only Broker is involved.
Receiver Role	M	RoleType	Info	Trader role applies if the document is being sent to the other party involved in the trade Agent role applies if the document is in effect a carbon copy of the main confirmation document.
Document Version	M	VersionType	Info	The version number is always associated the Document ID. It is used to distinguish and order the initial Trade Confirmation document and all its amendments over time. A fixed first version number for the initial Trade Confirmation document is not defined (see field "Document ID").
Section below Document Header: Instrument Basket				
Strategy ID	M	IdentificationType	Info	Identification code created for this deal by the author of the document.
Strategy Type	M	StrategyTypeType	Key	The type of strategy.
Mandatory Repeatable Section below Instrument Basket: Transaction Description (2-N)				
Trade ID	O	IdentificationType	Info	Identification code created for this transaction within the Instrument Basket by the author of the document.
The rest of this structure is identical to the CNF starting after 'Document Version'				

2.6 Trade Confirmation (CNF)

Trade Confirmation – Document Root

Name	Usage	Type	Key/ Info	Business Rule
Section: Document Header				
DocumentID	M	IdentificationType	Info	When a party receives a trade confirmation with an ID unknown to the receiver then the receiver must treat this document as the initial version of a new trade confirmation document. Otherwise the receiver must treat this document as an amendment of an already sent Trade Confirmation document (see field "Document Version").
Document Usage	M	UsageType	Info	"Test" or "Live"
SenderID	M	PartyType	Info	Party code of Sender
ReceiverID	M	PartyType	Info	Party code of Receiver, brokerID in case only Broker is involved.
Receiver Role	M	RoleType	Info	Trader role applies if the document is being sent to the other party involved in the trade Agent role applies if the document is in effect a carbon copy of the main confirmation document.
Document Version	M	VersionType	Info	The version number is always associated the Document ID. It is used to distinguish and order the initial Trade Confirmation document and all its amendments over time. A fixed first version number for the initial Trade Confirmation document is not defined (see field "Document ID").
Market	C	CountryCodeType	Key	If 'TransactionType' is a 'Financial Transaction[1]' Or if 'Commodity' is NOT: "Power" or "Gas", then this field must be omitted; else is mandatory.
Commodity	C	Energy-ProductType	Key	If 'TransactionType' is a 'Financial Transaction' then this field must be omitted; otherwise is mandatory.
Transaction Type	M	Transaction-Type	Key	
Delivery Point Area	C	AreaType	Key	If 'TransactionType' is a 'Financial Transaction' or if 'Commodity' is an 'Emissions Commodity' then this field must be omitted; else is mandatory. For all physical transactions this is the point at which the title transfer takes place. For instance in the case of a physical oil trade this is the 'withdrawal point' in the case of a pipeline deal or simply the point where the title transfer is deemed to occurs in the case of a title transfer deal.

[1] 'Financial Transaction' is a collective term defined for some values of 'TransactionType' see Appendix A.1 Definition of Types and Codes

Buyer Party	M	PartyType	Key	If 'TransactionType' = "FOR" or "PHYS_INX" then this field must be the party code of the buyer of the deal; If 'TransactionType' = "FXD_SWP" then this field must be the party code of the 'Fixed Price Payer' in the 'Fixed Price Information' section; If 'TransactionType' = "FLT_SWP" then then this field must be the greater (using ascending alphanumeric sorting) party code of the two parties to the deal e.g. "23X----------2" is greater than "23X----------1"; If 'TransactionType' = "OPT" or "OPT_PHYS_INX" or "OPT_FIN_INX" or "OPT_FXD_SWP" or "OPT_FLT_SWP" then this field must be the party code for the 'Option Holder'.
Seller Party	M	PartyType	Key	If 'TransactionType' = "FOR" or "PHYS_INX" then this field must be the party code of the seller of the deal; If 'TransactionType' = "FXD_SWP" then this field must be the party code of the 'Float Price Payer' in the 'Float Price Information' section; If 'TransactionType' = "FLT_SWP" then this field must be the lesser (using ascending alphanumeric sorting) party code of the two parties to the deal e.g. "23X----------1" is less than "23X----------2"; If 'TransactionType' = "OPT" or "OPT_PHYS_INX" or "OPT_FIN_INX" or "OPT_FXD_SWP" or "OPT_FLT_SWP" then this field must be the party code for the 'Option Writer'.
Load Type	C	ContractType	Key	See TRC010 below for business rule details. If 'TransactionType' is a 'Financial Transaction' Or if 'Commodity' 'is an 'Emissions Commodity' or "Coal" then this field must be omitted; otherwise is mandatory.
Agreement	M	AgreementType	Key	Reference to Master Agreement Model Contract Any valid value as defined in Appendix A.1 CpML Field Types may be used.
Currency	M	CurrencyCode-Type	Key	With boolean Attribute "UseFractionUnit" to indicate that "Pence" is used instead of "GBP". This attribute becomes mandatory when issuing CNF documents for the networks that utilize pence. (i.e. UK NBP and Belgium) N.B. For Financial Transactions this is the "Settlement Currency"

Total Volume	M	QuantityType	Key	If 'Commodity' 'is an 'Emissions Commodity' then the value of this field must be Integer; between 1 and 8 significant figures. N.B. For Financial Transactions this is the "Total Notional Quantity" N.B. For Financial Transactions this field shall be rounded to 2 decimal places. The amount in physical units of measure or currency as appropriate and as further defined in XML choice 'Total Volume Choice'.
Conditional XML choice 'Total Volume Unit Choice'				
Total Volume Unit	C	UnitOfMeasure Type	Key	If 'Commodity' 'is an 'Emissions Commodity' then the value of this field must be "EUA" thus with "Total Volume" expressing the total number of EUA certificates in the underlying transaction. N.B. For Financial Transactions this is the "Notional Capacity Unit" or the "Total Amount Currency" for non-physical commodity (such as "Volatility") or non-commodity asset class transactions.
Total Amount Currency	C	CurrencyCode-Type	Key	Used to express the 'Total Volume' as a currency amount for non-commodity asset classes e.g. Foreign Exchange. N.B. This is the "Notional Amount Currency"
End of XML choice 'Total Volume Unit Choice'				
Trade Date	M	DateType	Key	This date is based on clock time, not a specific time zone. The trade date MUST be the calendar date, not the commodity date. So a trade struck at 0100hrs on sept 11th should be should have a trade date of 11th even though in the commodity date may still be the 10th. An example is the UK Gas day which runs from D+0 06:00 to D+1 06:00.
Trade Time	O	TimeType	Info	This time is expressed as clock time.
Trader Name	O	NameType	Info	
Capacity Unit	C	UnitOf-MeasureType	Key	If 'TransactionType' is a 'Financial Transaction' or if 'Commodity' 'is an 'Emissions Commodity' then this field must be omitted; else is mandatory.
PriceUnit/-Currency	C	CurrencyCode-Type	Key	The currency unit used to express this price unit must fit to the currency given in field "Currency". With Boolean Attribute "UseFractionUnit" = 'TRUE' to indicate for example, that "Pence" is used instead of "GBP". This attribute must be set = "TRUE" when issuing CNF documents for the networks that utilize pence or other fractional units. (i.e. UK NBP and Belgium). If 'TransactionType' is a 'Financial Transaction' Or if 'Commodity' 'is an 'Emissions Commodity' then this field must be omitted; else is mandatory.

PriceUnit/-CapacityUnit	C	UnitOf-MeasureType	Key	Shall be expressed in units of rate of flow (power) rather than energy, for example, a gas deal on the UK network will be expressed as: p/ThermPerDay; or for a power deal EUR/MW[2]. If 'TransactionType' is a 'Financial Transaction' Or if 'Commodity' 'is an 'Emissions Commodity' then this field must be omitted; else is mandatory.
Total-ContractValue	C	PriceType	Key	An XML choice below TradeConfirmation. If 'TransactionType' =" FOR" or "OPT" then this field is mandatory; else must be omitted. N.B. this is an absolute value and must be represented as an unsigned value regardless of whether this is the Buyer's or the Seller's document or if the 'Price' is a positive or negative amount.
Rounding	C	RoundingType	Key	If 'TransactionType' is a 'Financial Transaction' or "PHYS_INX" or "OPT_PHYS_INX" then this field is mandatory; else must be omitted.
Common Pricing	C	CommonPricing Type	Key	If 'TransactionType' is a 'Financial Transaction', or "PHYS_INX" or "OPT_PHYS_INX" then this field is mandatory else must be omitted. If present and if all holiday calendars happen to be the same then Common Pricing must, by default, be set to 'True'. If present and if there is only one Commodity Reference section in the document then this value must be set to 'False' since Common Pricing is not relevant if there is only one price source.
Order Number	C	IdentificationType	Key	If 'TransactionType' is a 'Financial Transaction', or "PHYS_INX" or "OPT_PHYS_INX" then this field is mandatory if the deal has an Order Number otherwise must be omitted.
Effective Date	C	DateType	Key	If 'TransactionType' is a 'Financial Transaction' then this field is mandatory; else must be omitted. "Effective Date" is ISDA terminology, means Start Date
Termination Date	C	DateType	Key	If 'TransactionType' is a 'Financial Transaction' then this field is mandatory; else must be omitted. "Termination Date" is ISDA terminology, means End Date
Variable Volume	C	TrueFalseType	Key	If 'TransactionType' is a 'Financial Transaction' AND 'VariableVolume' = "TRUE" then this field must be present; else must be omitted.
Conditional Ordered Repeatable Section below TradeConfirmation: TIME INTERVAL QUANTITIES (1-N) Ordered by adjacent intervals. This section must not be used when TransactionType is a 'Financial Transaction' This section must not be used when 'Commodity' is an 'Emissions Commodity'.				

[2] It is a known issue that in implementation energy units have been used e.g. EUR/MWh

Delivery-StartDateAnd-Time	M	ClockDateTime Type	Key	Format: As defined in the XML Schema Standard. This date and time are expressed in clock time. Within this ordered repeatable section this date and time must either be the same as or be after the date and time given in the previous Delivery End Date and Time field (if it exists). If 'Commodity' is a 'Coal' then the Time part of this field must be set to "00:00:00"
DeliveryEnd-DateAndTime	M	ClockDateTime Type	Key	Format: As defined in the XML Schema Standard. This date and time are expressed in clock time. This point in time is exclusive with respect to the specified delivery period, i.e. this point in time is the first second after the specified delivery period ended. Hence this delivery end date and time must be after the associated delivery start date and time. If 'Commodity' is a 'Coal' then the Time part of this field must be set to "24:00:00"
Contract capacity	M	QuantityType	Key	
Price	C	PriceType	Key	If the element "TotalContractValue" is used then this field must be present. Otherwise it must not be present.
Payment Event	C	PaymentEvent-Type	Key*	If 'Commodity' is a 'Coal' then this field is optional otherwise must be omitted. Matched only if present in both documents.
Payment Event Offset	C	QuantityType	Key*	If 'Commodity' is a 'Coal' then this field is optional; else must be omitted. Matched only if present in both documents. Positive offsets indicate a date after the Payment Event and negative offsets indicate a date prior to the Payment Event, a zero indicates the date of the Payment Event. Offsets are in Calendar days (holiday calendards are ignored).
Conditional Unordered Repeatable Section below TradeConfirmation: Agents (0-N) For each agent specified in a Trade Confirmation document the following fields must be present.				
AgentType	M	AgentType	Key	
Agent Name	O	NameType	Info	
Details for 'AgentType' = "ECVNA" as XML choice below Agent This agent must appear if and only if the market has been defined as GB and the commodity has been defined as a power commodity				
BSC Party ID	M	BSCPartyIDTyp e	Key	
Buyer Energy Account	M	Energy-AccountType	Key	
Seller Energy Account	M	Energy-AccountType	Key	
Buyer ID	M	BSCPartyIDTyp e	Key	

Seller ID	M	BSCPartyIDType	Key	
Details for AgentType = "Broker", as XML choice below Agent				
Broker ID	M	BrokerIDType	Key	
Conditional Section: HUB CODIFICATION INFORMATION – This section must be present if and only if the value of field "Commodity" is equal to "Gas" otherwise it must not be present.				
Buyer Hub Code	M	IdentificationType	Key	Identifying the Buyer with the hub network. For the UK market, this is the "Buyer AT Link Reference".
Seller Hub Code	M	IdentificationType	Key	Identifying the Seller with the hub network. For the UK market, this is the "Seller AT Link Reference".
Conditional Section below TradeConfirmation: ACCOUNT AND CHARGE INFORMATION This section must be present if and only if the value of field "Commodity" is equal to "Power" and the market has been defined as GB.				
Seller Energy Account Identification	M	IdentificationType	Key	Consumption or production account.
Buyer Energy Account Identification	M	IdentificationType	Key	Consumption or production account.
Notification Agent	O	PartyType	Key	Party responsible for notifying the transaction to the Energy Contract Volume Aggregation Agent (ECVAA).
Transmission charge Identification	M	IdentificationType	Key	Indicates how transmission charges are allocated. The requirements are either Schedule 5 on or Schedule 5 off.

TRADE CONFIRMATION – EUA TRADE DETAILS

Conditional Section below TradeConfirmation: EUA Trade Details This section must be present if and only if 'Commodity' 'is an 'Emissions Commodity'.				
Price	C	PriceType	Key	If the element "TotalContractValue" is used then this field must be present. Otherwise it must not be present.
Emissions Delivery Date	M	DateType	Key	e.g. 1st December 2005 This will be the contractual delivery date. Note that in some cases the contractual delivery date may differ from the actual delivery date due to the contractual delivery date falling on a non-business day in one or both registry countries.
Buyer Delivery Account	O	EUAAccountCodeType	Info	

TRADE CONFIRMATION – PHYSICAL COAL TRADE DETAILS

Conditional Section below TradeConfirmation: Physical Coal Trade Details This section must be present if and only if 'Commodity' 'is "Coal" and 'TransactionType' is "FOR", "PHYS_INX", "OPT_PHYS_INX" or "OPT".				
RSS	M	RSSType	Key	
Origin	M	ScotaOriginType	Key	

Incoterms	M	IncotermsType	Key	
Tolerance	M	QuantityType	Key	The percentage tolerance.
Conditional Section below Physical Coal Trade Details: US Coal Product This section must be present if and only if 'Market' = "US".				
BTU Quality Adjustments	M	BTUQuality-AdjustmentType	Key	
SO2 Quality Adjustments	M	SO2Quality-AdjustmentsType	Key	
QVA	M	TrueFalse	Key	
Transportation Equipment	M	EquipmentType	Key	

TRADE CONFIRMATION – PHYSICAL OIL TRADE DETAILS

Conditional Section below TradeConfirmation: Physical Oil Trade Details This section must be present if and only if 'Commodity' 'is "Oil" and 'TransactionType' is "FOR", "PHYS_INX", "OPT_PHYS_INX" or "OPT".				
Type	M	ProductType	Key	
Grade	M	ProductGradeType	Key	
Incoterms	M	IncotermsType	Key	
Importer Of Record	C	PartyType	Key	If the trade includes the import of the oil product then this field is mandatory; else must be omitted.
Choice Section below Physical Oil Trade Details One of the following two choice sections must be present.				
Section Absolute Tolerance: This section must be present if and only if tolerances for the trade are expressed in absolute terms. If this section is present then Section 'Percentage Tolerance' must not be present.				
Positive Limit	M	QuantityType	Key	An absolute (unsigned) value expressed in 'ToleranceUoM'
Negative Limit	M	QuantityType	Key	An absolute (unsigned) value expressed in 'ToleranceUoM'
Tolerance UoM	M	UnitOfMeasureType	Key	
Tolerance Option Owner	M	PartyType	Key	Must be either the 'Buyer Party' or the 'Seller Party'.
Section Percentage Tolerance: This section must be present if and only if tolerances for the trade are expressed in percentage terms. If this section is present then Section 'Absolute Tolerance' must not be present.				
Positive Limit	M	QuantityType	Key	A percentage expressed as a decimal value between 0 and 1.
Negative Limit	M	QuantityType	Key	A percentage expressed as a decimal value between 0 and 1.
Tolerance Option Owner	M	PartyType	Key	Must be either the 'Buyer Party' or the 'Seller Party'.
Conditional Section below Physical Oil Trade Details: Pipeline Details (0-1) This section must be present if and only if the physical delivery is by pipeline.				
Pipeline Name	M	PipelineNameType	Key	
EntryPoint	M	DeliveryPointAreaType	Key	

Deliverable By Barge	M	TrueFalseType	Key	
Incoterms	M	IncotermsType	Key	
Conditional Repeatable Section below TradeConfirmation: Pipeline Cycles (0-N) This section must be present if and only if oneor more "Cycles" is specified in the terms of the deal.				
Cycle	M	CycleType	Key	

TRADE CONFIRMATION – US ELECTRICITY TRADE DETAILS

Conditional Section below TradeConfirmation: US Electricity Trade Details This section must be present if and only if 'Commodity' 'is "Power" and 'Market' = "US".				
Type	M	ProductType	Key	
Voltage	M	QuantityType	Key	
Delivery Type	M	DeliveryTypeType	Key	
Conditional Choice Section below US Electricity Trade Details One of the following two choice sections must be present if and only if additional terms governing the physical delivery of electricity under this trade have been expressly agreed between the parties.				
Section Contingency Details: This section must be present if and only if contingencies are explicit and to be included. If this section is present then Section 'Electing Party' must not be present.				
Contingency	M	Delivery-ContingencyType	Key	
Contingent Party	M	PartyType	Key	Must be the 'Buyer Party' or the 'Seller Party'.
Section Electing Party Details: This section must be present if and only if 'DeliveryPointArea' references a delivery zone and the 'Electing Party' has been expressly agreed between the parties to the trade. If this section is present then Section 'Contingency Details' must not be present.				
Electing Party	M	PartyType	Key	Must be the 'Buyer Party' or the 'Seller Party'.

TRADE CONFIRMATION – PHYSICAL BULLION TRADE DETAILS

Conditional Section below TradeConfirmation: Physical Bullion Trade Details This section must be present if and only if 'Commodity' 'is "Bullion" and 'TransactionType' is "FOR", "PHYS_INX", "OPT_PHYS_INX" or "OPT".				
Type	M	ProductType	Key	Identifies the specific features of the physical delivery.
BullionType	M	BullionTypeType	Key	
Settlement Disruption	M	Settlement-DisruptionType	Key	

TRADE CONFIRMATION – PHYSICAL METAL TRADE DETAILS

Conditional Section below TradeConfirmation: Physical Metal Trade Details This section must be present if and only if 'Commodity' 'is "Metal" and 'TransactionType' is "FOR", "PHYS_INX", "OPT_PHYS_INX" or "OPT".				
Type	M	ProductType	Key	Identifies the specific features of the physical delivery.
Metal Material	M	MetalMaterialType	Key	
Metal Grade	M	ProductGradeType	Key	

Settlement Disruption	M	Settlement-DisruptionType	Key	
INCOTERMS	M	IncotermsType	Key	
Title Conditions	M	TitleConditionsType		
Tolerance	M	QuantityType	Key	The percentage tolerance.

TRADE CONFIRMATION – OPTION DETAILS

Conditional section below TradeConfirmation: OPTION DETAILS This section must be present if and only if the value of field "Transaction Type" = "OPT" or "OPT_PHYS_INX" or "OPT_FXD_SWP" or "OPT_FLT_SWP" or "OPT_FIN_INX".				
Options Type	M	OptionType	Key	
Option Writer	M	PartyType	Key	The party code of the "Seller Party"
Option Holder	M	PartyType	Key	The party code of the "Buyer Party"
Option Style	M	OptionStyle-Type	Key	If 'TransactionType' = "OPT" then the value for this field must be only "European" or "American" to maintain backwards compatibility with earlier versions of this standard.
Strike Price	M	PriceType	Key	See business rules TRC013 and TRC016 N.B. in the case of multiple strikes thjs is the first occurrence in the sequence (see TRC013).
IndexStrikePriceStyle	C	IndexStrikePriceStyleType	Key	If 'TransactionType' = "OPT_PHYS_INX" or "OPT_FIN_INX" and 'Strike Price' = "0" then this field is mandatory; otherwise it must be omitted. See business rule TRC013
Second Strike Price	C	PriceType	Key	If 'OptionStyle' = "Collar" and the transaction type is not "OPT" then this field is mandatory; otherwise must be omitted. See business rule TRC016
Capped Price	C	PriceType	Key	If 'OptionType' = "Capped_Call" and the transaction type is not "OPT" then this field is mandatory; otherwise must be omitted. See business rule TRC015
Floored Price	C	PriceType	Key	If 'OptionType' = "Floored_Put" and the transaction type is not "OPT" then this field is mandatory; otherwise must be omitted. See business rule TRC015
Option Currency	C	CurrencyCodeType	Key	The currency of the Strike Price, Second Strike Price, Capped Price, and the Floored Price. If any of these fields are present and the transaction type is not "OPT" then this field is mandatory; otherwise must be omitted. N.B. If the currency is not known use the currency of the underlying product.
Premium Rate	C	PriceType	Key	If 'Transaction Type' = OPT_FXD_SWP, OPT_FLT_SWP, OPT_FIN_INX then this field must be omitted; otherwise this field is mandatory.
Premium Currency	M	CurrencyCodeType	Key	
Premium Unit/Currency	C	CurrencyCodeType	Key	If 'Commodity' 'is an 'Emissions Commodity' or 'Transaction Type' = OPT_FXD_SWP, OPT_FLT_SWP, OPT_FIN_INX then this field must be omitted; otherwise it is mandatory.

Premium Unit/Capacity	C	UnitOfMeasure Type	Key	If 'Commodity' 'is an 'Emissions Commodity' or 'Transaction Type' = OPT_FIX_SWP, OPT_FLT_SWP, OPT_FIN_INX then this field must be omitted; else this field is mandatory.
Total Premium Value	M	PriceType	Key	Must equal the sum of each of the Premium Values in all the Premium Payments. N.B. For Financial Transactions this field shall be rounded to 2 decimal places.
Premium Payment Date	C	DateType	Key	If 'TransactionType is a NOT a 'Financial Transaction' or "OPT_PHYS_INX" then this field is mandatory; otherwise must be omitted. N.B. Not used for new TransactionTypes introduced in v3.3 where it has been replaced by the repeated section Premium Payments.
Exercise Date Time	C	ClockDate-TimeType	Key	If 'Commodity' 'is an 'Emissions Commodity then this field is mandatory; else must be omitted. N.B. All times must be in CET
Automatic Exercise	C	TrueFalseType	Key	If 'TransactionType' is a 'Financial Transaction' then this field is mandatory; else must be omitted.
Early Exercise	C	TrueFalseType	Key	If 'TransactionType' is a 'Financial Transaction' then this field is mandatory; else must be omitted.
Written ConfirmationOfExercise	C	TrueFalseType	Key	If 'TransactionType' is a 'Financial Transaction' then this field is mandatory; else must be omitted.
Cash Settlement	C	TrueFalseType	Key	If 'TransactionType' is a 'Financial Transaction' then this field is mandatory; else must be omitted.
Conditional Ordered Repeatable Section below OptionDetails: Premium Payments (1-N) Ordered by "Premium payment date" Must only be used if 'TransactionType is a 'Financial Transaction' or "OPT_PHYS_INX". N.B. Only used for new TransactionTypes introduced in v3.3 where it has replaced the field 'Premium Payment'.				
Premium Payment Date	M	DateType	Key	
Premium Payment Value	M	PriceType	Key	The sum of the Premium Payment Values must equal the Total Premium Value
Conditional Ordered Repeatable Section below OptionDetails: EXERCISE SCHEDULE (0-N) This section must not be used if 'Commodity' is an 'Emissions Commodity' or if 'Option Style' = "Cap" or "Floor" or "Collar" otherwise this section must be present. This section is ordered by Exercise Date Time (See TRC012)				
Delivery Start Date Time	C	ClockDate-TimeType	Key	If 'TransactionType' = "OPT" or 'OPT_PHYS_INX' then this field is mandatory; else must be omitted. Time zone of delivery point
Delivery End Date Time	C	ClockDate-TimeType	Key	If 'TransactionType' = "OPT" or 'OPT_PHYS_INX' then this field is mandatory; else must be omitted. Time zone of delivery point

Exercise Date Time	M	ClockDate-TimeType	Key	This date and time must be after the date and time specified in the previous Exercise Date and Time field. If 'TransactionType' = "OPT" or 'OPT_PHYS_INX' then this field: a) must be in the time zone of delivery point, else this field b) must be expressed in UTC
Exercise Time Zone	O	TimeZoneOffsetType	Info	If 'TransactionType' = "OPT" then this field must be omitted; otherwise it is optional. Must be an offset to UTC

TRADE CONFIRMATION – DELIVERY PERIODS DETAILS

Conditional Ordered Repeatable Sub-Section below TradeConfirmation: Delivery Periods (0-N) Must be present if 'TransactionType' is a 'Financial Transaction', otherwise must not be present. Ordered by adjacent intervals				
Delivery Period Start Date	M	DateType	Key	The first start date must be equal to the Effective Date. Every start date except the first one must be the following date of the preceding Delivery Period End Date (start date = previous end date + 1).
Delivery Period End Date	M	DateType	Key	The last end date must be equal to the Termination Date. This date is inclusive with respect to the specified period, i.e. this date is the last day on which the specified period ended. Hence this period end date must be on or after the associated period start date. In the case of a 1-day swap the Delivery Period Start Date = Delivery Period End Date.
Delivery Period Notional Quantity	M	QuantityType	Key	All notional quantities must add up to the Total Notional Quantity which is contained in the 'Total Volume'' field in the Trade Confirmation section. This uses the UoM defined for "Notional Capacity Unit" which is contained in the 'Total Volume Unit' field or the currency defined for "Notional Amount" which is contained in the 'Total Amount Currency' in the Trade Confirmation section. If 'Variable Volume' = "TRUE" then this is the Notional Quantity for the fixed leg of the transaction.
Payment Date	M	DateType	Key	Explicit date.
Fixed Price	C	PriceType	Key	If 'TransactionType' = "FXD_SWP" or "OPT_FXD_SWP" or "OPT_FIN_INX" this field is mandatory; else must be omitted. This is the percentage scaling factor of the 'World Scale Rate' for a wet freight swap. If 'TransactionType' = "OPT_FXD_SWP" or "OPT_FIN_INX" then this is the 'Stike Price' in each Delviery Period. Volatility is expressed as a decimal number e.g. 30% is written "0.3". This is the Flat Rate for Dry Freight or Time Charter transactions.

TRADE CONFIRMATION – FIXED PRICE INFORMATION

Conditional Section below TradeConfirmation: Fixed Price Information (0-1) Must be present if Transaction Type = "FXD_SWP" or "OPT_FXD_SWP" otherwise must not be present				
Fixed Price Payer	M	PartyType	Key	If 'TransactionType' = "FXD_SWP" then this field = "Buyer Party" Else if 'TransactionType' = "OPT_FXD_SWP" and 'Option Type' = "Call" or "Capped_Call" then this field = "Option Holder" Else if 'TransactionType' = "OPT_FXD_SWP" and 'Option Type' = "Put" or "Floored_Put" then this field = "Option Writer"
FP Currency Unit	C	CurrencyCodeType	Key	If 'FP Currency Unit' <> 'Settlement Currency' which is contained in the 'Currency' field in the Trade Confirmation section then this field is mandatory; otherwise must be omitted.
FP Capacity Unit	C	UnitOfMeasureType	Key	If 'FP Capacity Unit' <> 'Notional Capacity Unit' which is contained in the 'Total Volume Unit' or 'Total Amount Currency' field in the Trade Confirmation section then this field is mandatory; else must be omitted. Shall be expressed in units of measure of the underlying commodity. (Metric tons, gallons).
FP Capacity Conversion Rate	C	QuantityType	Key	If 'FP Capacity Unit' is present then this field is mandatory; else must be omitted. Conversion rate from the FP Capacity Unit to the 'Notional Capacity Unit' or 'Total Amount Currency' for the deal.
Conditional Section below FixedPriceInformation: FX Information (0-1) Must be presented if 'FP Currency Unit' is present otherwise it must not be present				
FX Reference	C	FXReferenceType	Key	Conversion rate from the 'FP Currency Unit' to the 'Settlement Currency' unit for the deal which is contained in the 'Currency' field in the Trade Confirmation section. Must NOT be present if FX Rate is present
FX Method	C	FXConversion-MethodType	Key	Must be present if FX Reference is present.
FX Rate	C	QuantityType	Key	Conversion rate from the 'FP Currency Unit' to the 'Settlement Currency' unit for the deal which is contained in the 'Currency' field in the Trade Confirmation section. Must NOT be present if FX Reference is present

TRADE CONFIRMATION – FLOAT PRICE INFORMATION

Ordered Repeatable Section below TradeConfirmation and as Choice next to TotalContractValue: Float Price Information (1-2) Must be presented if 'TransactionType' is a 'Financial Transaction' or "PHYS_INX" or "OPT_PHYS_INX" otherwise it must not be present. If 'TransactionType' = "FXD_SWP" or "OPT_FXD_SWP" or "OPT_FIN_INX" or "PHYS_INX" or "OPT_PHYS_INX" only one section must be filled. If TransactionType = "FLT_SWP" or "OPT_FLT_SWP" two sections must be filled. Ordered by ascending value of the party code for Float Price Payer				
Float Price Payer	M	PartyType	Key	If 'TransactionType' = "FXD_SWP" then this field = 'Seller Party' Else if 'TransactionType' = "OPT_FXD_SWP" and 'Option Style' = "Call" then this field = 'Option Writer' Else if 'TransactionType' = "OPT_FXD_SWP" and 'Option Style' = "Put" then this field = 'Option Holder'

				Else if 'TransactionType' = "PHYS_INX" then this field = 'Buyer Party' Else if 'TransactionType' = "OPT_ PHYS_INX" and 'Option Type' = "Call" or "Capped_Call" then this field = 'Option Holder' Else if 'TransactionType' = "OPT_ PHYS_INX" and 'Option Type' = "Put" or "Floored_Put" then this field = 'Option Writer' Else if 'TransactionType' = "FLT_SWP" then this field is the payer of this leg and is the Spread Payer if a spread exists for non-basket deals. The purpose of this rule is to ensure that the spread is applied consistently to the same leg and spread payer. This constraint must NOT apply if there is more than one 'Commodity Reference' section in 'Float Price Information'
Formula ID	C	IdentificationType	Key	If this transaction uses a Formula ID then this field is mandatory; else must be omitted. Values are defined on a bilateral basis or are taken from Static Data at www.efet.org All 'Financial Transactions' or "PHYS_INX" or "OPT_PHYS_INX" are permitted to use "Formula ID" as an alternative to the 'Commodity Reference' Section within the 'Floating Price Information' Section.If 'TransactionType' = "FLT_SWP" or "OPT_FLT_SWP", then if Float Price Information section [1] (leg 1) uses "Formula ID" then Float Price Information section [2] (leg 2) MUST also use "Formula ID" (n.b. the values for Fomula ID can be the same in each leg). A leg using "Formula ID" may NOT be mixed with a leg using 'Commodity Reference' sections. Also see Business Rule TRC014.
Conditional Section below Float Price Information: Formula Spread Information (0-1) Must NOT be present if 'Formula ID' is Not present. If 'Formula ID' is present then must be present if the deal carries a spread otherwise it must be omitted.				
Spread Payer	M	PartyType	Key	Must be the "Float Price Payer"
Spread Amount	M	PriceType	Key	Must be a positive value. This avoids discrepancies due to one party applying a negative spread and alternating the Spread Payer.
Spread Currency Unit	C	CurrencyCodeType	Key	If 'Spread Currency Unit' <> 'Settlement Currency' which is contained in the 'Currency' field in the Trade Confirmation section then this field is mandatory; else must be omitted. N.B. The spread must always be in the Notional Capacity Unit
Conditional Section below Formula Spread Information: FX Information (0-1) Must be present if 'Spread Currency Unit' is present otherwise must not be present.				
FX Reference	C	FXReferenceType	Key	Conversion rate from the Spread Currency Unit to the Settlement Currency Unit for the deal. N.B. this is NOT the conversion to the Index Currency Unit for the Commodity Reference but to the Settlement Currency Unit. Must be present if Spread Information FX Rate is NOT present.
FX Method	C	FXConversion-MethodType	Key	Must be present if Spread Information FX Reference is present.
FX Rate	C	QuantityType	Key	Conversion rate from the Spread Currency

				Unit to the Settlement Currency Unit for the deal. Must NOT be present if Spread Information FX Reference is present
Ordered Repeatable Sub-Section below FloatPriceInformation: Commodity References (1-N) Ordered by ascending value of Commodity Reference Price Must Not be present if 'Formula ID' is present.				
Commodity Reference Price	M	ISDACommodity-DefinitionsType	Key	Each value appearing in this section must be unique. Refer to www.EFET.org Static Data section for a list of valid values. If Transaction Type = "PHYS_INX" or "OPT_PHYS_INX" then the referenced commodity index must be treated as referring to the actual volume weighted prices collected on the Pricing Date otherwise it must be treated as an average of the price as defined in the Specified Price N.B. Only long names for ISDA defined Commodity References are permitted. N.B. If a Commodity Reference has been defined for a basket of other Commodity References then use the basket reference rather than constructing the basket from the individual Commodity References.
Index Commodity	M	IndexCommodity-Type	Key	
Index Currency Unit	M	CurrencyCodeType	Key	
Index Capacity Unit	M	UnitOfMeasure-Type	Key	
Specified Price	M	SpecifiedPriceType	Key	
Factor	M	QuantityType	Key	
Delivery Date	M	DeliveryDateType	Key	
Dated Contract	C	DateType	Key	If 'Delivery Date' = "Dated_Contract" then this field is mandatory; else must be omitted. If the contract delivers on a day enter the date. If the contract delivers over a period enter the date on which the delivery starts.
Multiplier	C	QuantityType	Key	If 'IndexCommodity' = "Time_Charter" then this field is mandatory; else must be omitted.
Pricing Date	C	PricingDateType	Key	If 'TransactionType' = "PHYS_INX" or "OPT_PHYS_INX" then this field must be omitted and replaced by use of the Physical Index Pricing Dates section. The date on which a prices are taken for the underlying index.
IndexCap	C	PriceType	Key	This field must be present if and only if the specified index has a cap or collar. If present then it is matched.
IndexFloor	C	PriceType	Key	This field must be present if and only if the specified index has a floor or collar. If present then it is matched.
CR Capacity Conversion Rate	C	QuantityType	Key	If 'Index Capacity Unit' <> 'Notional Capacity Unit' which is contained in the 'Total Volume Unit' field in the Trade Confirmation section then this field is mandatory; else must be omitted.

				Conversion rate from the CR Capacity Unit to the Notional Capacity Unit for the deal. For some basket deals the 'Index Capacity Unit' may be different to the 'Notional Capacity Unit' and yet there is no conversion rate since the price will be used at 'face value' with out conversion, examples of such deals are 'Dark Spreads' where an 'Emissions' index is combined with a 'Coal' index both may use Tonnes or Tons but the Notional Capacity Unit is MWh. In such cases the CR Capacity Conversion Rate will be set to "1".
Optional Section below CommodityReference: FX Information (0-1) Must be present if 'Index Currency Unit' in section Commodity Reference <> 'Settlement Currency' which is contained in the 'Currency' field in the Trade Confirmation section otherwise must not be present.				
FX Reference	C	FXReferenceType	Key	Conversion rate from the CR Currency Unit to the Settlement Currency Unit for the deal. Must be present if FX Fixed Rate is NOT present.
FX Method	C	FXConversion-MethodType	Key	Must be present if FX Reference is present.
FX Rate	C	QuantityType	Key	Conversion rate from the CR Currency Unit to the Settlement Currency Unit for the deal. Must be present if FX Reference is NOT present.
Conditional Repeating Section below CommodityReference: Physical Index Pricing Dates (1-n) Must be present if TransactionType = "PHYS_INX" " or "OPT_PHYS_INX" otherwise must not be present. It is a mandatory requirement that a single section be present for EACH DAY upon which a delivery is made as defined in section 'TimeIntervalQuantities' N.B. If present this section is as the replacement for the 'Pricing Date' field for the specified transaction types				
PI Pricing Date	M	DateType	Key	The date on which a specific contract is priced. See TRC020.
Conditional Section below CommodityReference: Spread Information (0-1) Must be present if this Commodity Reference carries a spread otherwise it must be omitted				
Spread Payer	M	PartyType	Key	
Spread Amount	M	PriceType	Key	Must be a positive value. This avoids discrepancies due to one party applying a negative spread and alternating the Spread Payer.
Spread Currency Unit	C	CurrencyCodeType	Key	If 'Spread Currency Unit' <> 'Settlement Currency' which is contained in the 'Currency' field in the Trade Confirmation section then this field is mandatory; else must be omitted. N.B. The spread must always be in the Notional Capacity Unit
Optional Section below Spread Information: FX Information (0-1) Must be present if 'Spread Currency Unit' is present otherwise must not be present.				
FX Reference	C	FXReferenceType	Key	Conversion rate from the Spread Currency Unit to the Settlement Currency Unit for the deal. N.B. this is NOT the conversion to the Index Currency Unit for the Commodity Reference but to the Settlement Currency Unit. Must be present if Spread Information FX Rate is NOT present.
FX Method	C	FXConversion-MethodType	Key	Must be present if Spread Information FX Reference is present.
FX Rate	C	QuantityType	Key	Conversion rate from the Spread Currency

				Unit to the Settlement Currency Unit for the deal.Must NOT be present if Spread Information FX Reference is present
Ordered Repeatable Sub-Section: Calculation Periods (1-N) If TransactionType is a 'Financial Transaction' then each Calculation Period section must correspond to precisely one Delivery Period section and must appear in precisely the same order within the Calculation Periods section as the corresponding Delivery Period appears in the Delivery Periods section.				
StartDate	M	DateType	Key	
EndDate	M	DateType	Key	This End Date must be on or after the associated Start Date. This date is inclusive with respect to the specified period.
CP_Notional Quantity	C	QuantityType	Key	If 'Variable Volume' = "TRUE" then this field is mandatory; else must be omitted. This uses the UoM defined in 'Index Currency Unit' in this 'Commodity Reference' section.
Ordered Repeatable Sub-Section: PricingFXPeriods (0-N). If TransactionType is a 'Financial Transaction' then each Calculation Period section must correspond to precisely one Delivery Period section and must appear in precisely the same order within the Calculation Periods section as the corresponding Delivery Period appears in the Delivery Periods section.				
StartDate	M	DateType	Key	
EndDate	M	DateType	Key	This End Date must be on or after the associated Start Date. This date is inclusive with respect to the specified period, i.e. this date is the last day on which the specified period ended. Hence this date must be on or after the associated period start date. In the case of a 1-day period the PricingFXPeriod Start Date = PricingFXPeriod End Date

BUSINESS RULES – TRADE CONFIRMATION

These business rules apply generally to the document or to specific sections. In addition to the field specific rules defined in the table above these rules provide guidance on the composition and completion of a standard compliant CNF document for the various products and instruments supported.

ID	BUSINESS RULE
TRC001	A Trade Confirmation document is composed of a single trade that the sender wishes to confirm.
TRC002	Each document has a unique identification. The sender assigns the unique identification to each trade confirmation. N.B. it is recommended not to use the TradeDate (or any other information that relates to the content of the CNF) as a component of the Document ID, unless the value used can be maintained independently from the Trade Confirmation. This is to ensure that the Document ID is invariant under amendment of the CNF and can be used to identify previous versions of an amended CNF even if, for example, the Trade Date is amended.
TRC003	If it is necessary to retransmit the document (i.e. because of a modification to correct something), the document identification shall not be changed. Instead the document version shall be increased by at least 1.
TRC004	The receiver shall ensure that all document identifications with its associated version number for a given sender shall be unique. A document that is received with the same identification and version number, or the same identification and a version number inferior to the current version, shall be rejected as a duplicate.

TRC005	If a trade confirmation is to be cancelled a cancellation document shall be used.
TRC006	A trade confirmation for a physical forward trade (excluding EUA) has as many occurrences of time interval quantities that can cover the whole trade being confirmed.
TRC007	Negative values are not allowed in the deal confirmation quantities.
TRC008	The Trade Confirmation document is composed of several structures some mandatory for all uses of the confirmation document and other sections and fields that are optional the use of which depends on the 'Transaction Type' and the 'Commodity' which are defined terms within this standard: 1. Mandatory Sections/Fields are: • The Document Header providing all the information that is necessary to uniquely identify a trade, along with the identification of involved parties, and the date of the creation of the document. • The top level Trade Confirmation fields which provides some general information common to all trade confirmations including some information about the Master Agreement under which the trade was enacted. 2. Optional sections/fields include: • Top level Trade Confirmation fields which are relevant to physical forward and physical option deals and include information on commodity and physical delivery. • EUA Details which is used when the Commodity is EUA certificates unlike continuously delivered energy trades EUA trades have no Time Interval Quantity sub structure. Instead there is a DeliveryDate by which the EUA account transfers must be complete. • Options Details relevant to options on physical and financial instruments • Delivery Periods which define the settlement dates and related data • Fixed Price Information which contains details specific to the fixed leg of a fixed/float swap • Float Price Information relevant to the floating legs of swaps and index deals and which support baskets of indexes and formula swaps. • Agents – relating to third parties related in some way to the confirmation process for the deal, these can vary by transaction type, commodity and market, ECVNA data, for instance, being specific to the UK electricity market. • A block describing hub codification information that is specific to gas trades. • A block describing account and charge information which is here retained for reasons of backward compatibility, much of the information corresponds with information held in the section Details for AgentType = ECVNA, however the Transmission Charge Identification field which only appears in this section shall have the default value of "Schedule 5 off". N.B EUA Trade Confirmation documents do not require sections for Hub based information or for Account and Charge Information
TRC009	A counterparty is involved, if the receiver of a CNF document is configured as partner. In case the receiver is not known, the CNF is rejected.

	A broker is involved additionally to a counterparty, if the broker referenced in the field 'Broker ID' is configured as partner and - additionally - if the CNF matches to the restrictions, which can be defined per broker. The following criteria should be offered: Broker, Commodity, Index Commodity, Market, Transaction Type and Agreement e.g., Broker BRSPT is applicable for CNFs with Commodity = Power, Market <> UK, Transaction Type = FOR and all Agreements. A broker is involved without a counterparty, if the receiver of a CNF document is configured as partner and is equal to the 'Broker ID'. If the receiver is not known, the CNF is rejected.
TRC010	LoadType field is likely to be removed from the matching process in future versions of the standard since the actual profile will be matched at the interval level ensuring that any market based variations of well-known products (for instance, Peak) are validated at that level. For this release of the standard the following rules will therefore be applied: For gas deals the value must be "Base". For all other deals the value must be "Custom", however in future versions of the standard it is the intention either to relax the constraints on this field to allow it to serve as a non-key informational field, thus removing in from the matching algorithm or to remove it from the CNF document entirely. N.B EUA Trade Confirmation documents do not contain the LoadType field
TRC011	EUA Trade Confirmation document does not support multiple AgentTypes as the only agent in the trade is the Broker.
TRC012	For option styles and their exercise/expiry date times: - For European include the Exercise Schedule - For American include a single final Exercise Date Time in the Exercise Schedule - For Asian include one Exercise Date Time in the Exercise Schedule per delivery period of the underlying transaction as this is taken to be equal to the averaging period - For Caps, Floors and Collars there will be no Exercise Schedule because they are triggered by price movements rather than a schedule
TRC013	For options on physical forwards ("OPT") and fixed/floating swaptions (OPT_FXD_SWP and OPT_FLT_SWP) the strike price is entered in the Strike Price field of the Option Details section. For physical options (OPT) the strike price is the same as the 'Price' in 'Time Interval Quantities' where this changes from period to period the 'Stike Price' in 'Options Details' represents the first occurrence only. For fixed swaptions (OPT_FXD_SWP) the strike price is the same as the 'Fixed Price' in 'Delivery Periods' where this changes from period to period the 'Stike Price' in 'Options Details' represents the first occurrence only. For floating swaptions (OPT_FLT_SWP) the strike price is the same as the 'Spread Price' in 'Spread Information' within 'Commodity Reference'. For options on a financial index (OPT_FIN) and on physical index (OPT_PHYS_INX) deals there are three possibilities depending on the purpose of the option:

	- The 'Strike Price' may be an absolute value or a fixed differential in the case of an option on a basket index - 'Strike Price' = "0" and 'Index Strike Price Style' = "Index_Following", in which case they are always at the money and can be exercised at the market price if more capacity is required i.e. physical risk management - 'Strike Price' = "0" and 'Index Strike Price Style' = "Index_Dated" which means that the strike price of the option is the state of the index on the Trade Date.
TRC014	If a Formula ID has been agreed between the parties for a certain deal (or type of complex deal) then the Formula ID MUST be filled in by both counterparties and therefore the basket details must be omitted with the exception of the Spread Information. The same Formula can be reused with different spreads without the need to define an additional formula between parties just to account for the new spread.
TRC015	An Option Type of 'Capped_Call' or 'Floored_Put' will comprise a Strike Price and a Cap Price or a Floor Price which must be used to define the upper and lower limit to the pay-off of the option.
TRC016	An Option Style of : • 'Cap' will comprise a Strike Price only (the option will automatically exercise at the Strike Price), 'Second Strike Price' must be omitted. • 'Floor' will comprise a Strike Price only (the option will automatically exercise at the Strike Price), 'Second Strike Price' must be omitted. • 'Collar' will comprise a Strike Price which must contain the value of the cap price of the collar and a Second Strike Price which must contain the floor price of the collar, 'Second Strike Price' must be specified.
TRC017	For the purposes of rounding the fields for 'Financial Transactions': "Total Contract Value", "Total Volume" and "Total Premium Value", the rounding mechanism to be used must be 'Rounding to Even' such that: • 3.016 rounded to hundredths is 3.02 (because the next digit (6) is 6 or more) • 3.013 rounded to hundredths is 3.01 (because the next digit (3) is 4 or less) • 3.015 rounded to hundredths is 3.02 (because the next digit is 5, and the hundredths digit (1) is odd) • 3.045 rounded to hundredths is 3.04 (because the next digit is 5, and the hundredths digit (4) is even) • 3.04501 rounded to hundredths is 3.05 (because the next digit is 5, but it is followed by non-zero digits)
TRC018	Basis swaps can be booked as Float/Float deals or as Fixed/Float deals, with the differential price of the two commodity underliers forming the floating part of the deal (e.g. CR1 – CR2). Within eCM such swaps MUST be confirmed as Float/Float deals according to this standard. Deals booked as Fixed/FLoat must therefore be mapped to the Float/Float CNF structure and assigned a Transaction Type = "FLT_SWP". The mapping is as follows: 1) CR1 (the prime index) is assigned to one floating leg in the CNF

	"FLT_SWP" structure 2) CR2 (the subtracted index) is assigned to the other floating leg in the CNF "FLT-SWP" structure 3) The Fixed Price Payer from the booked deal is assigned to the Spread Information.Spread Payer field in the floating leg to which CR2 has been assigned and such that the Spread Information.Spread Amount will be a positive amount 4) The Fixed Price from the booked deal is assigned to the Spread Information.Spread Amount field in the floating leg to which CR2 has been assigned such that it is a positive amount An example: Trader A (Buyer) and Trader B (Seller) have entered into a basis swap for GAS OIL-IPE/ OIL-BRENT-IPE at USD17.20. The deal has been booked as a Fixed/Float swap with a fixed leg of USD17.20 and a floating leg as the differential price: GAS OIL-IPE minus OIL-BRENT-IPE. This deal would be mapped to the Float/Float CNF structure as follows: Float Price Information[1].Float Price Payer = "Trader A" Float Price Information[1].Commodity Reference[1].Commodity Reference Price = "OIL-BRENT-IPE" Float Price Information[1]. Commodity Reference[1].Index Commodity = "Oil" Float Price Information[1]. Commodity Reference[1].Index Currency Unit = "USD" Float Price Information[1]. Commodity Reference[1].Index Capacity Unit = "BBL" Float Price Information[1]. Commodity Reference[1].Specified Price = "Settlement" Float Price Information[1]. Commodity Reference[1].Factor = "1" Float Price Information[1]. Commodity Reference[1].Delivery Date = "First_Nearby_Excluding" Float Price Information[1]. Commodity Reference[1].Pricing Date = "CBD" Float Price Information[1]. Commodity Reference[1].Spread Information.Spread Payer = "Trader A" Float Price Information[1]. Commodity Reference[1].Spread Information.Spread Amount = "17.2" Float Price Information[2]. Commodity Reference[1].Commodity Reference Price = "GAS OIL-IPE" Float Price Information[2]. Commodity Reference[1].Index Commodity = "Oil" Float Price Information[2]. Commodity Reference[1].Index Currency Unit = "USD" Float Price Information[2]. Commodity Reference[1].Index Capacity Unit = "MT" Float Price Information[2]. Commodity Reference[1].Specified Price = "Settlement" Float Price Information[2]. Commodity Reference[1].Factor = "1" Float Price Information[2]. Commodity Reference[1].Delivery Date = "First_Nearby_Excluding" Float Price Information[2]. Commodity Reference[1].Pricing Date = "CBD" Float Price Information[2]. Commodity Reference[1].CR Capacity Conversion Rate = "7.45"
TRC019	The "PricingFXPeriods" section is required ONLY if Pricing FX Periods are not the same as the Calculation Periods i.e. if the FX prices for the deal are not collected according to the same dates as the underlying prices for this Commodity Reference.
TRC020	"PI Pricing Dates" example sections: For a deal that starts delivery the 21st of October and ends on the 27th of October: <TimeIntervalQuantities>

	<TimeIntervalQuantity> <DeliveryStartDateAndTime>2011-10- 21T06:00:00</DeliveryStartDateAndTime> <DeliveryEndDateAndTime>2011-10-28T06:00:00</DeliveryEndDateAndTime> <ContractCapacity>10416.666667</ContractCapacity> </TimeIntervalQuantity> </TimeIntervalQuantities> with the pricing date referring to all delivery dates, starting with the first date, second entry being the next date and so on: <PhysicalIndexPricingDates> <PIPricingDate>2011-10-20</PIPricingDate> (refering to delivery date 21rd of October) <PIPricingDate>2011-10-21</PIPricingDate> (refering to delivery date 22rd of October) <PIPricingDate>2011-10-21</PIPricingDate> (refering to delivery date 23rd of October) <PIPricingDate>2011-10-21</PIPricingDate> (refering to delivery date 24th of October) <PIPricingDate>2011-10-24</PIPricingDate> (refering to delivery date 25th of October) <PIPricingDate>2011-10-25</PIPricingDate> (refering to delivery date 26th of October) <PIPricingDate>2011-10-26</PIPricingDate> (refering to delivery date 27th of October) </PhysicalIndexPricingDates> Each entry in the pricing date section refers to one delivery date.

SECTION TIME INTERVAL QUANTITIES

The date and time information is to be stated in clock time (the local time at the Delivery Point Area for the transaction). This means that no compensation needs to be made for daylight saving regimes.

For example 13:00 (clock time) on January 1st at the UK NBP would be 13:00 GMT and 13:00 (clock time) on June 1st at the UK NBP would be 14:00 GMT/13:00 BST.Delivery Start dates are beginning of energy flow. Delivery End Date is the exclusive end of energy flow.

One entry is entered for each change in price or capacity during the trade. Missing date and time periods are assumed to be at a 0 capacity rate.

E.g. Baseload for Jan 05 for the German market would be

Start	End
2005-01-01T00:00:00	2005-02-01T00:00:00

E.g. Baseload for Jan 05 for the UK market would be

Start	End
2004-12-26T23:00:00	2004-01-29T23:00:00

These anomalies are due to the fact that the Monthly calendar follows the EFA rules – as a rule that it means that the month typically starts on the last Sunday in previous month and finishes on the last Sunday in the current month. This repeats throughout the year. Also, the traded day is known as an EFA day and starts at 23:00

Peak Jan 05 for the German market would be

Start	End
2005-01-03T08:00:00	2004-01-03T20:00:00
2005-01-04T08:00:00	2004-01-04T20:00:00

2005-01-05T08:00:00	2004-01-05T20:00:00
2005-01-06T08:00:00	2004-01-06T20:00:00
2005-01-07T08:00:00	2004-01-07T20:00:00
2005-10T08:00:00	2004-01-10T20:00:00 ETC…

CALCULATION AND DELIVERY PERIODS

The resulting CNF document is capable of expressing both vanilla and complex swaps within the same document structure. To achieve this, a new 'Delivery Period' section has been introduced in addition to the familiar 'Calculation Period' section which is commonly used in confirmation of vanilla ISDA swaps.

With vanilla swaps the pricing data is collected in the 'Calculation Period' which also is the period for which the swap typically settles i.e. the current month.

For complex swaps the pricing data is also collected during the 'Calculation Period' but the 'Calculation Period' does not need to be the period for which the swap settles – it can be different. The 'Delivery Period' section has therefore been introduced to contain the information used in (typical) monthly settlement, such as the payment date and the notional quantity 'delivered' in that period (i.e. month). The range of dates contained in the 'Calculation Period' can then be defined separately allowing for pricing data to be collected over other timescales. This is often necessary in complex swaps which may price on, say, an average of prices over the previous 3 month period, but which still settles on a rolling monthly basis.

For vanilla swaps the 'Delivery Period' and 'Calculation Period' contain the same set of dates but for complex swaps the two sets of dates can be separately specified and confirmed. The introduction of 'Delivery Period' therefore allows more complex swaps to be confirmed using the same CNF document as is used for vanilla swaps.

2.7 Broker Confirmation (BCN)

Overview

The Broker Confirmation combines the information of the Trade Confirmation and the Broker Fee Information document. As not all information can be provided by brokers, several fields are defined as optional rather than mandatory, as in the Trade Confirmation Document. Additionally, the Broker Confirmation Document provides broker specific data fields.

Broker Confirmation – Document Root

Name	Usage	Type	Key/ Info	Business Rule
Section: Document Header				
DocumentID	M	Identification-Type	Info	The sender generates this ID that must be a unique reference compliant with naming standard defined in section " The CpML data formatting standard should be read in conjunction with the appendix which provides the reference to the list of all the types and codes that are valid within the data design. ". When a party receives a broker confirmation with an ID unknown to the receiver then the receiver must treat this document as the initial version of a new broker confirmation document. Otherwise the receiver must treat this document as an amendment of an already sent Broker Confirmation document (see field "Document Version").
Document Usage	M	UsageType	Info	"Test" or "Live"
SenderID	M	PartyType	Info	BrokerID of Sender
ReceiverID	M	PartyType	Info	Party code of Receiver
Receiver Role	M	RoleType	Info	Trader role applies if the document is being received from a broker of the trade Agent role applies if the document is in effect a carbon copy of the main confirmation document.
Document Version	M	VersionType	Info	The version number is always associated the Document ID. It is used to distinguish and order the initial Broker Confirmation document and all its amendments over time. A fixed first version number for the initial Broker Confirmation document is not defined (see field "Document ID").

Name	Usage	Type	Key/ Info	Business Rule
Market	C	CountryCodeType	Key	If 'TransactionType' is a 'Financial Transaction[3]' Or if 'Commodity' 'is an 'Emissions Commodity' then this field is must be omitted; else is mandatory.
Commodity	C	EnergyProduct-Type	Key	If 'TransactionType' is a 'Financial Transaction' then this field must be omitted; else is mandatory.
Transaction Type	M	TransactionType	Key	
Delivery Point Area	C	AreaType	Key	If 'TransactionType' is a 'Financial Transaction' Or if 'Commodity' 'is an 'Emissions Commodity' then this field must be omitted; else is mandatory. For all physical transactions this is the point at which the title transfer takes place. For instance in the case of a physical oil trade this is the 'withdrawal point' in the case of a pipleline deal or simply the point where the title transfer is deemed to occurs in the case of a title transfer deal.
Buyer Party	M	PartyType	Key	If 'TransactionType' = "FOR" or "PHYS_INX" then this field must be the party code of the buyer of the deal; If 'TransactionType' = "FXD_SWP" then this field must be the party code of the 'Fixed Price Payer' in the 'Fixed Price Information' section; If 'TransactionType' = "FLT_SWP" then this field must be the greater (using ascending alphanumeric sorting) party code of the two parties to the deal e.g. "23X------------2" is greater than "23X------------1"; If 'TransactionType' = "OPT" or "OPT_PHYS_INX" or "OPT_FIN_INX" or "OPT_FXD_SWP" or "OPT_FLT_SWP" then this field must be the party code for the 'Option Holder'.
Seller Party	M	PartyType	Key	If 'TransactionType' = "FOR" or "PHYS_INX" then this field must be the party code of the seller of the deal; If 'TransactionType' = "FXD_SWP" then this field must be the party code of the 'Float Price Payer' in the 'Float Price Information' section; If 'TransactionType' = "FLT_SWP" then this field must be the lesser (using ascending alphanumeric sorting) party code of the two parties to the deal e.g. "23X------------1" is less than "23X------------2"; If 'TransactionType' = "OPT" or "OPT_PHYS_INX" or "OPT_FIN_INX" or "OPT_FXD_SWP" or "OPT_FLT_SWP" then this field must be the party code for

[3] 'Financial Transaction' is a collective term defined for some values of 'TransactionType' See Appendix A Definition of Types and Codes

Name	Usage	Type	Key/ Info	Business Rule
				the 'Option Writer'.
Load Type	C	ContractType	Key	See BCN009 below for business rule details. If 'TransactionType' is a 'Financial Transaction' Or if 'Commodity' 'is an 'Emissions Commodity', "Coal", "Bullion", or "Oil" then this field must be omitted; else is mandatory.
Agreement	O	AgreementType	Info	Reference to Master Agreement Model Contract Any valid value as defined in Appendix A.1 CpML Field Types may be used.
Currency	M	CurrencyCodeType	Key	With boolean Attribute "UseFractionUnit" to indicate that "Pence" is used instead of "GBP". This attribute becomes mandatory when issuing CNF documents for the networks that utilize pence. (i.e. UK NBP and Belgium) N.B. For Financial Transactions this is the "Settlement Currency"
Total Volume	M	QuantityType	Key	If 'Commodity' 'is an 'Emissions Commodity' then the value of this field must be Integer; between 1 and 8 significant figures. N.B. For Financial Transactions this is the "Total Notional Quantity" N.B. For Financial Transactions this field shall be rounded to 2 decimal places.
Conditional XML choice 'Total Volume Unit Choice'				
Total Volume Unit	M	UnitOfMeasure-Type	Key	If 'Commodity' 'is an 'Emissions Commodity' then the value of this field must be "EUA" thus with "Total Volume" expressing the total number of EUA certificates in the underlying transaction. N.B. For Financial Transactions this is the "Notional Capacity Unit"
Total Amount Currency	C	CurrencyCodeType	Key	Used to express the 'Total Volume' as a currency amount for non-commodity asset classes e.g. Foreign Exchange. N.B. This is the "Notional Amount Currency"
End of XML choice 'Total Volume Unit Choice'				
Trade Date	M	DateType	Key	This date is based on clock time, not a specific time zone. The trade date MUST be the calendar date, not the commodity date. So a trade struck at 0100hrs on sept 11th should be should have a trade date of 11th even though in the commodity date may still be the 10th. An example is the UK Gas day which runs from D+0 06:00 to D+1 06:00.
Trade Time	O	TimeType	Info	This time is expressed as clock time. This field is Optional in the CNF therefore it is informational
Trader Name	O	NameType	Info	This field is optional in the CNF therefore it is informational

Name	Usage	Type	Key/ Info	Business Rule
Capacity Unit	C	UnitOfMeasure-Type	Key	If 'TransactionType' is a 'Financial Transaction' Or if 'Commodity' 'is an 'Emissions Commodity' then this field must be omitted; else is mandatory.
PriceUnit/-Currency	C	CurrencyCodeType	Key	The currency unit used to express this price unit must fit to the currency given in field "Currency". With boolean Attribute "UseFractionUnit" to indicate that "Pence" is used instead of "GBP". This attribute becomes mandatory when issuing CNF documents for the networks that utilize pence. (i.e. UK NBP and Belgium) If 'TransactionType' is a 'Financial Transaction' Or if 'Commodity' 'is an 'Emissions Commodity' then this field must be omitted; else is mandatory.
PriceUnit/-CapacityUnit	C	UnitOfMeasure-Type	Key	Shall be expressed in units of rate of flow (power) rather than energy, for example, a gas deal on the UK network will be expressed as: p/ ThermperDay; or a for a power deal EUR/MW[4] If 'TransactionType' is a 'Financial Transaction' Or if 'Commodity' 'is an 'Emissions Commodity' then this field must be omitted; else is mandatory.
Total-ContractValue	C	PriceType	Key	An XML choice below TradeConfirmation. If 'TransactionType' = "FOR" or "OPT" then this field is mandatory; else must be omitted. N.B. this is an absolute value and must be represented as an unsigned value regardless of wether this is the buy or sell side document or if the 'Price' is a positive or negative amount.
Common Pricing	C	CommonPricingType	Key	If 'TransactionType' is a 'Financial Transaction', or "PHYS_INX" or "OPT_PHYS_INX" then this field is mandatory; else must be omitted. If present and if all holiday calendars happen to be the same then Common Pricing must, by default, be set to 'True' If present and if there is only one Commodity Reference section in the document then this value must be set to 'False' since Common Pricing is not relevant if there is only one price source.
Effective Date	C	DateType	Key	If 'TransactionType' is a 'Financial Transaction' then this field is mandatory; else must be omitted. "Effective Date" is ISDA terminology, means Start Date
Termination Date	C	DateType	Key	If 'TransactionType' is a 'Financial Transaction' then this field is

[4] Known implementation issue that energy units have been used e.g.: EUR/MWh, p/Therm.

Name	Usage	Type	Key/ Info	Business Rule
				mandatory; else must be omitted. "Termination Date" is ISDA terminology, means End Date
Conditional Ordered Repeatable Section below TradeConfirmation: TIME INTERVAL QUANTITIES (1-N) Ordered by adjacent intervals This section must not be used when TransactionType is a 'Financial Transaction' This section must not be used when 'Commodity' 'is an 'Emissions Commodity'.				
Delivery Start Date And Time	M	ClockDateTime-Type	Key	Format: As defined in the XML Schema Standard. This date and time are expressed in clock time. Within this ordered repeatable section this date and time must either be the same as or be after the date and time given in the previous Delivery End Date and Time field (if it exists). If 'Commodity' is a 'Coal' then the Time part of this field must be set to "00:00:00"
Delivery End Date AndTime	M	ClockDateTime-Type	Key	Format: As defined in the XML Schema Standard. This date and time are expressed in clock time. This point in time is exclusive with respect to the specified delivery period, i.e. this point in time is the first second after the specified delivery period ended. Hence this delivery end date and time must be after the associated delivery start date and time. If 'Commodity' is a 'Coal' then the Time part of this field must be set to "24:00:00"
Contract Capacity	M	QuantityType	Key	
Price	C	PriceType	Key	If the element "TotalContractValue" is used then this field must be present. Otherwise it must not be present.
Unordered Repeatable Section: Agents (1-N) For each agent specified in a Broker Confirmation document the following fields must be present. The Agent Type BROKER must be present once.				
AgentType	M	AgentType	Key	
Agent Name	O	NameType	Info	
Details for 'AgentType' = "ECVNA" as XML choice below Agent This agent must appear if and only if the market has been defined as GB and the commodity has been defined as a power commodity				
BSC Party ID	O	BSCPartyIDType	Info	
Buyer Energy Account	O	EnergyAccount-Type	Info	
Seller Energy Account	O	EnergyAccount-Type	Info	
Buyer ID	O	BSCPartyIDType	Info	
Seller ID	O	BSCPartyIDType	Info	
Details for 'AgentType' = "BROKER"				
Broker ID	M	BrokerIDType	Key	
Total Fee	M	Quantity Type	Key	In case the fee amount is 0, this information needs to be provided as well. N.B. For Financial Transactions this field shall be rounded to 2 decimal

Name	Usage	Type	Key/ Info	Business Rule
				places.
Fee Currency	M	CurrencyCode Type	Key	In case the fee amount is 0, this information needs to be provided as well.
Sleeve	O	TrueFalseType	Info	
Voice	O	TrueFalseType	Info	
Initiate	O	TrueFalseType	Info	
Spread	O	TrueFalseType	Info	
Broker Spread ID	O	IdentificationType	Info	
Broker Trade ID	O	IdentificationType	Info	
Conditional Section: HUB CODIFICATION INFORMATION – needs to be completed for gas confirms only This section must be present if and only if the value of field "Commodity" is equal to "Gas".				
Buyer Hub Code	O	IdentificationType	Info	Identifying the Buyer with the hub network. For the UK market, this is the "Buyer AT Link Reference".
Seller Hub Code	O	IdentificationType	Info	Identifying the Seller with the hub network. For the UK market, this is the "Seller AT Link Reference".

BROKER CONFIRMATION – EUA TRADE DETAILS

Conditional Section below TradeConfirmation: EUA Trade Details This section must be present if and only if 'Commodity' 'is an 'Emissions Commodity'.				
Price	C	PriceType	Key	If the element "TotalContractValue" is used then this field must be present. Otherwise it must not be present.
Emissions Delivery Date	O	DateType	Info	e.g. 1st December 2005 This will be the contractual delivery date. Note that in some cases the contractual delivery date may differ from the actual delivery date due to the contractual delivery date falling on a non business day in one or both registry countries.

BROKER CONFIRMATION – PHYSICAL COAL TRADE DETAILS

Conditional Section below TradeConfirmation: Physical Coal Trade Details This section must be present if and only if 'Commodity' 'is "Coal" and 'TransactionType' is "FOR", "PHYS_INX", "OPT_PHYS_INX" or "OPT".				
RSS	M	RSSType	Key	
Origin	M	ScotaOriginType	Key	
Incoterms	M	IncotermsType	Key	
Conditional Section below Physical Coal Trade Details: US Coal Product This section must be present if and only if 'Market' = "US".				
BTU Quality Adjustments	M	BTUQuality-AdjustmentType	Key	
SO2 Quality Adjustments	M	SO2Quality-AdjustmentsType	Key	
QVA	M	TrueFalse	Key	
Transportation Equipment	M	EquipmentType	Key	

BROKER CONFIRMATION – PHYSICAL OIL TRADE DETAILS

Conditional Section below TradeConfirmation: Physical Oil Trade Details This section must be present if and only if 'Commodity' 'is "Oil" and 'TransactionType' is "FOR", "PHYS_INX", "OPT_PHYS_INX" or "OPT".				
Type	M	ProductType	Key	Identifies the specific features of the physical delivery.
Grade	M	ProductGradeType	Key	
Incoterms	M	IncotermsType	Key	
Importer Of Record	C	PartyType	Key	If the trade includes the import of the oil product then this field is mandatory; else must be omitted.
Choice Section below Physical Oil Trade Details One of the following two choice sections must be present.				
Section Absolute Tolerance: This section must be present if and only if tolerances for the trade are expressed in absolute terms. If this section is present then Section 'Percentage Tolerance' must not be present.				
Positive Limit	M	QuantityType	Key	An absolute (unsigned) value expressed in 'ToleranceUoM'

Negative Limit	M	QuantityType	Key	An absolute (unsigned) value expressed in 'ToleranceUoM'
Tolerance UoM	M	UnitOfMeasureType	Key	
Tolerance Option Owner	M	PartyType	Key	Must be either the 'Buyer Party' or the 'Seller Party'.
Section Percentage Tolerance: This section must be present if and only if tolerances for the trade are expressed in percentage terms. If this section is present then Section 'Absolute Tolerance' must not be present.				
Positive Limit	M	QuantityType	Key	A percentage expressed as a decimal value between 0 and 1.
Negative Limit	M	QuantityType	Key	A percentage expressed as a decimal value between 0 and 1.
Tolerance Option Owner	M	PartyType	Key	Must be either the 'Buyer Party' or the 'Seller Party'.
Conditional Section below Physical Oil Trade Details: Pipeline Details (0-1) This section must be present if and only if the physical delivery is by pipeline.				
Pipeline Name	M	PipelineNameType	Key	
Entry Point	M	DeliveryPointAreaType	Key	
Deliverable By Barge	M	TrueFalseType	Key	
Incoterms	M	IncotermsType	Key	
Conditional Ordered Repeatable Section below Pipeline Details: Pipleline Cycles (0-N) This section must be present if and only if oneor more "Cycles" is specified in the terms of the deal.				
Cycle	M	CycleType	Key	

BROKER CONFIRMATION – US ELECTRICITY TRADE DETAILS

Conditional Section below TradeConfirmation: US Elelctricity Trade Details This section must be present if and only if 'Commodity' 'is "Power" and 'Market' = "US".				
Type	M	ProductType	Key	Identifies the specific features of the physical delivery.
Voltage	M	QuantityType	Key	
Delivery Type	M	DeliveryTypeType	Key	
Conditional Choice Section below US Elelctricity Trade Details One of the following two choice sections must be present if and only if additional terms governing the physical delivery of electricity under this trade have been expressly agreed between the parties.				
Section Contingency Details: This section must be present if and only if contingencies are explicit and to be included. If this section is present then Section 'Electing Party' must not be present.				
Contingency	M	DeliveryContingencyType	Key	
Contingent Party	M	PartyType	Key	Must be the 'Buyer Party' or the 'Seller Party'.
Section Electing Party Details: This section must be present if and only if 'DeliveryPointArea' references a delivery zone and the 'Electing Party' has been expressly agreed between the parties to the trade. If this section is present then Section 'Contingency Details' must not be present.				
Electing Party	M	PartyType	Key	Must be the 'Buyer Party' or the 'Seller Party'.

BROKER CONFIRMATION – PHYSICAL BULLION TRADE DETAILS

Conditional Section below TradeConfirmation: Physical Bullion Trade Details This section must be present if and only if 'Commodity' 'is "Bullion" and 'TransactionType' is "FOR", "PHYS_INX", "OPT_PHYS_INX" or "OPT".				
Type	M	ProductType	Key	Identifies the specific features of the physical delivery.
BullionType	M	BullionTypeType	Key	
Settlement Disruption	M	SettlementDisruptionType	Key	

BROKER CONFIRMATION – PHYSICAL METAL TRADE DETAILS

Conditional Section below TradeConfirmation: Physical Metal Trade Details This section must be present if and only if 'Commodity' 'is "Metal" and 'TransactionType' is "FOR", "PHYS_INX", "OPT_PHYS_INX" or "OPT".				
Type	M	ProductType	Key	Identifies the specific features of the physical delivery.
Metal Material	M	MetalMaterialType	Key	
Metal Grade	M	ProductGradeType	Key	
Settlement Disruption	M	SettlementDisruptionType	Key	
Incoterms	M	IncotermsType	Key	
Title Conditions	M	TitleConditionsType		
Tolerance	M	QuantityType	Key	The percentage tolerance.

BROKER CONFIRMATION – OPTION DETAILS

Conditional section below TradeConfirmation: OPTION DETAILS This section must be present if and only if the value of field "Transaction Type" = "OPT" or "OPT_PHYS_INX" or "OPT_FXD_SWP" or "OPT_FLT_SWP" or "OPT_FIN_INX".				
Options Type	M	OptionType	Key	
Option Writer	M	PartyType	Key	The party code of the "Seller Party"
Option Holder	M	PartyType	Key	The party code of the "Buyer Party"
Option Style	M	OptionStyleType	Key	If 'TransactionType' = "OPT" then the value for this field must be only "European" or "American" to maintain backwards compatibility with earlier versions of the eCM Standard.
Strike Price	M	PriceType	Key	See business rules BCN012 and BCN015
IndexStrikePriceStyle	C	IndexStrikePriceStyleType	Key	If 'TransactionType' = "OPT_PHYS_INX" or "OPT_FIN_INX" and 'Strike Price' = "0" then this field is mandatory; else must be omitted. See business rule BCN012
Second Strike Price	C	PriceType	Key	If 'OptionStyle' = "Collar" and the transaction type is not "OPT" then this field is mandatory; else must be omitted. See business rule BCN015
Capped Price	C	PriceType	Key	If 'OptionType' = "Capped_Call" and the transaction type is not "OPT" then this field is mandatory; else must be omitted. See business rule BCN014
Floored Price	C	PriceType	Key	If 'OptionType' = "Floored_Put" and the transaction type is not "OPT" then this field is mandatory; else must be omitted. See business rule BCN014
Option Currency	C	CurrencyCodeType	Key	The currency of the Strike Price, Second Strike Price, Capped Price, and the Floored Price. If any of these fields are present and the transaction type is not "OPT" then this field is mandatory; else must be omitted.
Premium Rate	M	PriceType	Key	If 'Transaction Type' = OPT_FIX_SWP, OPT_FLT_SWP, OPT_FIN_INX then this field must be omitted; else is mandatory.
Premium Currency	M	CurrencyCodeType	Key	
Premium Unit/Currency	C	CurrencyCodeType	Key	If 'Commodity' 'is an 'Emissions Commodity' or 'Transaction Type' = OPT_FXD_SWP, OPT_FLT_SWP or OPT_FIN_INX then this field must be omitted; else is mandatory.
Premium Unit/Capacity	C	UnitOfMeasureType	Key	If 'Commodity' 'is an 'Emissions Commodity' or 'Transaction Type' = "OPT_FXD_SWP", "OPT_FLT_SWP", or "OPT_FIN_INX" then this field must be omitted, else is mandatory.
Total premium value	M	PriceType	Key	N.B. For Financial Transactions this field shall be rounded to 2 decimal places.
Premium payment date	C	DateType	Info	If 'TransactionType is a NOT a 'Financial Transaction' or "OPT_PHYS_INX" then this field is optional; otherwise must be omitted. N.B. Not used for new TransactionTypes introduced in v3.3.
Exercise Date Time	C	ClockDateTimeType	Key	If 'Commodity' 'is an 'Emissions Commodity' then this field is

				mandatory; else must be omitted. N.B. this is the opposite of the rule used elsewhere. N.B. All times must be in CET
Conditional Ordered Repeatable Section below OptionDetails: EXERCISE SCHEDULE (0-N) This section must not be used if 'Commodity' is an 'Emissions Commodity' or if 'Option Style' = "Cap" or "Floor" or "Collar" otherwise this section must be present. This section is ordered by Exercise Date Time (See BCN011)				
Delivery Start Date Time	C	ClockDateTimeType	Key	If 'TransactionType' = "OPT" or 'OPT_PHYS_INX' then this field is mandatory; else must be omitted. Time zone of delivery point
Delivery End Date Time	C	ClockDateTimeType	Key	If 'TransactionType' = "OPT" or 'OPT_PHYS_INX' then this field is mandatory; else must be omitted. Time zone of delivery point
Exercise Date Time	M	ClockDateTimeType	Key	This date and time must be after the date and time specified in the previous Exercise Date and Time field. If 'TransactionType' = "OPT" or 'OPT_PHYS_INX' then this field: a) must be in the time zone of delivery point, else this field b) must be expressed in UTC
Exercise Time Zone	O	TimeZoneOffsetType	Info	If 'TransactionType' = "OPT" then this field must be omitted; else is optional. Must be an offset to UTC

BROKER CONFIRMATION – DELIVERY PERIODS

Conditional Ordered Repeatable Sub-Section below TradeConfirmation: Delivery Periods (0-N) Must be present if ''TransactionType' is a 'Financial Transaction', otherwise must not be present. Ordered by adjacent intervals				
Delivery Period Start Date	M	DateType	Key	The first start date must be equal to the Effective Date. Every start date except the first one must be the following date of the preceding Delivery Period End Date (start date = previous end date + 1).
Delivery Period End Date	M	DateType	Key	The last end date must be equal to the Termination Date. This date is inclusive with respect to the specified period, i.e. this date is the last day on which the specified period ended. Hence this period end date must be on or after the associated period start date. In the case of a 1-day period the Delivery Period Start Date = Delivery Period End Date
Delivery Period Notional Quantity	M	QuantityType	Key	All notional quantities must add up to the Total Notional Quantity which is contained in the 'Total Volume'' field in the Trade Confirmation section. This uses the UoM defined for "Notional Capacity Unit" which is contained in the 'Total Volume Unit' field in the Trade Confirmation section If 'Variable Volume' = "TRUE" then this is the Notional Quantity for the fixed leg of the transaction.
Fixed Price	C	PriceType	Key	If 'TransactionType' = "FXD_SWP" or "OPT_FXD_SWP" or "OPT_FIN_INX" this field is mandatory; else must be omitted. This is the percentage scaling factor of the 'World Scale Rate' for a wet freight swap. If 'TransactionType' = "OPT_FXD_SWP" or "OPT_FIN_INX" then this is the 'Stike Price' in each Delviery Period. Volatility is expressed as a decimal number e.g. 30% is written "0.3". This is the Flat Rate for Dry Freight or Time Charter transactions.

BROKER CONFIRMATION – FIXED PRICE INFORMATION

Conditional Section below TradeConfirmation: Fixed Price Information (0-1) Must be present if Transaction Type = "FXD_SWP" or "OPT_FXD_SWP" otherwise must not be present.				
Fixed Price Payer	M	PartyType	Key	If 'TransactionType' = "FXD_SWP" then this field = "Buyer Party" Else if 'TransactionType' = "OPT_FXD_SWP" and 'Option Type' = "Call" or "Capped_Call" then this field = "Option Holder" Else if 'TransactionType' = "OPT_FXD_SWP" and 'Option Type' = "Put" or "Floored_Put" then this field = "Option Writer"
FP Currency Unit	C	CurrencyCode-Type	Key	If 'FP Currency Unit' <> 'Settlement Currency' which is contained in the 'Currency' field in the Trade Confirmation section then this field is mandatory; else must be omitted.
FP Capacity Unit	C	UnitOf-MeasureType	Key	If 'FP Capacity Unit' <> 'Notional Capacity Unit' which is contained in the 'Total Volume Unit' or 'Total Amount Currency' field in the Trade Confirmation section then this field is mandatory; else must be omitted. Shall be expressed in units of measure of the underlying commodity. (Metric tons, gallons).
FP Capacity Conversion Rate	C	QuantityType	Key	If 'FP Capacity Unit' is present then this field is mandatory; else must be omitted. Conversion rate from the FP Capacity Unit to the 'Notional Capacity Unit' or 'Total Amount Currency' for the deal.
Conditional Section below FixedPriceInformation: FX Information (0-1) Must be presented if 'FP Currency Unit' is present otherwise it must not be present.				
FX Reference	C	FXReferenceType	Key	Conversion rate from the 'FP Currency Unit' to the 'Settlement Currency' unit for the deal which is contained in the 'Currency' field in the Trade Confirmation section. Must NOT be present if FX Rate is present
FX Method	C	FXConversion-MethodType	Key	Must be present if FX Reference is present.
FX Rate	C	QuantityType	Key	Conversion rate from the 'FP Currency Unit' to the 'Settlement Currency' unit for the deal which is contained in the 'Currency' field in the Trade Confirmation section. Must NOT be present if FX Reference is present

BROKER CONFIRMATION – FLOAT PRICE INFORMATION

Ordered Repeatable Section below TradeConfirmation and as Choice next to TotalContractValue: Float Price Information (1-2) Must be presented if 'TransactionType' is a 'Financial Transaction' or "PHYS_INX" or "OPT_PHYS_INX" otherwise it must not be present. If 'TransactionType' = "FXD_SWP" or "OPT_FXD_SWP" or "OPT_FIN_INX" or "PHYS_INX" or "OPT_PHYS_INX" only one section must be filled. If TransactionType = "FLT_SWP" or "OPT_FLT_SWP" two sections must be filled. Ordered by ascending value of the party code for Float Price Payer				
Float Price Payer	M	PartyType	Key	If 'TransactionType' = "FXD_SWP" then this field = 'Seller Party' Else if 'TransactionType' = "OPT_FXD_SWP" and 'Option Style' = "Call" then this field = 'Option Writer' Else if 'TransactionType' = "OPT_FXD_SWP" and 'Option Style' = "Put" then this field = 'Option Holder'

				Else if 'TransactionType' = "PHYS_INX" then this field = 'Buyer Party' Else if 'TransactionType' = "OPT_ PHYS_INX" and 'Option Style' = "Call" then this field = 'Option Holder' Else if 'TransactionType' = "OPT_ PHYS_INX" and 'Option Style' = "Put" then this field = 'Option Writer' Else if 'TransactionType' = "FLT_SWP" then this field is the payer of this leg and is the Spread Payer is a spread exists.
Ordered Repeatable Sub-Section below FloatPriceInformation: Commodity References (1-N) Ordered by ascending value of Commodity Reference Price				
Commodity Reference Price	M	ISDA-Commodity-Definitions Type	Key	Each value appearing in this section must be unique. Refer to www.efet.org Static Data section for a list of valid values. If Transaction Type = "PHYS_INX" or "OPT_PHYS_INX" then the referenced commodity index must be treated as referring to the actual volume weighted prices collected on the Pricing Date otherwise it must be treated as an average of the price as defined in the Specified Price N.B. Only long names for ISDA defined Commodity References are permitted. N.B. If a Commodity Reference has been defined for a basket of other Commodity References then use the basket reference rather than constructing the basket from the individual Commodity Refernces.
Index Commodity	M	Index-Commodity-Type	Key	
Index Currency Unit	M	CurrencyCodeType	Key	
Index Capacity Unit	M	UnitOf-MeasureType	Key	
Factor	M	QuantityType	Key	
Multiplier	C	QuantityType	Key	If 'IndexCommodity' = "Time_Charter" then this field is mandatory; else must be omitted.
IndexCap	O	PriceType	Key	This field must be present if and only if the specified index has a cap or collar. If present then it is matched.
IndexFloor	O	PriceType	Key	This field must be present if and only if the specified index has a floor or collar. If present then it is matched.
CR Capacity Conversion Rate	C	QuantityType	Key	If is 'Index Capacity Unit' is present and <> 'Notional Capacity Unit' which is contained in the 'Total Volume Unit' field in the Trade Confirmation section then this field is mandatory; else must be omitted. Conversion rate from the CR Capacity Unit to the Notional Capacity Unit for the deal. For some basket deals the 'Index Capacity Unit' may be different to the 'Notional Capacity Unit' and yet there is no conversion rate since the price will be used at 'face value' with out conversion, examples of such deals are 'Dark Spreads' where an 'Emissions'

				index is combined with a 'Coal' index both may use Tonnes or Tons but the Notional Capacity Unit is MWh. In such cases the CR Capacity Conversion Rate will be set to "1".
Conditional Section below CommodityReference: FX Information (0-1) Must be present if 'Index Currency Unit' in section Commodity Reference <> 'Settlement Currency' which is contained in the 'Currency' field in the Trade Confirmation section otherwise must not be present.				
FX Reference	C	FXReference Type	Key	Conversion rate from the CR Currency Unit to the Settlement Currency Unit for the deal. Must be present if FX Fixed Rate is NOT present.
FX Method	C	FXConversionMethodType	Key	Must be present if FX Reference is present.
FX Rate	C	QuantityType	Key	Conversion rate from the CR Currency Unit to the Settlement Currency Unit for the deal. Must be present if FX Reference is NOT present.
Optional Section below CommodityReference: Spread Information (0-1) Must be present if this Commodity Reference carries a positive, non-zero spread otherwise it must be omitted				
Spread Payer	M	PartyType	Key	Must be the "Float Price Payer"
Spread Amount	M	PriceType	Key	Must be a positive value. This avoids discrepancies due to one party applying a negative spread and alternating the Spread Payer.
Spread Currency Unit	C	CurrencyCodeType	Key	If 'Spread Currency Unit' <> 'Settlement Currency' which is contained in the 'Currency' field in the Trade Confirmation section then this field is mandatory; else must be omitted. N.B. The spread must always be in the Notional Capacity Unit
Conditional Section below Spread Information: FX Information (0-1) Must be present if 'Spread Currency Unit' is present otherwise must not be present.				
FX Reference	C	FXReference Type	Key	Conversion rate from the Spread Currency Unit to the Settlement Currency Unit for the deal. N.B. this is NOT the conversion to the Index Currency Unit for the Commodity Reference but to the Settlement Currency Unit. Must be present if Spread Information FX Rate is NOT present.
FX Method	C	FXConversionMethodType	Key	Must be present if Spread Information FX Reference is present.
FX Rate	C	QuantityType	Key	Conversion rate from the Spread Currency Unit to the Settlement Currency Unit for the deal.Must NOT be present if Spread Information FX Reference is present
Ordered Repeatable Sub-Section: Calculation Periods (1-N) If TransactionType is a 'financial transaction' then each Calculation Period section must correspond to precisely one Delivery Period section and must appear in precisely the same order within the Calculation Periods section as the corresponding Delivery Period appears in the Delivery Periods section.				
StartDate	M	DateType	Key	
EndDate	M	DateType	Key	This End Date must be on or after the associated Start Date and time. This date is inclusive with respect to the specified period.
CP Notional Quantity	C	Quantity-Type	Key	'Variable Volume' = "TRUE" then this field is mandatory; else must be omitted. This uses the UoM defined in 'Index Currency Unit' in this 'Commodity Reference' section.

BUSINESS RULES – BROKER CONFIRMATION

Business rules BCN001 through BCN007 concern document identification and version numbers, while the business rules BCN008 through BCN012 concern document acceptance and rejection criteria.

ID	BUSINESS RULE
BCN001	A Broker Confirmation document is composed of a single trade that the broker wishes to confirm including the fee-related information. It is always sent from the broker to the trader.
BCN002	Each document has a unique identification. The sender assigns the unique identification to each broker confirmation. N.B. it is recommended not to use the TradeDate (or any other information that relates to the content of the BCN) as a component of the Document ID, unless the value used can be maintained independently from the Broker Confirmation. This is to ensure that the Document ID is invariant under amendment of the BCN and can be used to identify pervious versions of an amended BCN even if, for example, the Trade Date is amended.
BCN003	If it is necessary to retransmit the document (i.e. because of a modification to correct something), the document identification shall not be changed. Instead the document version shall be increased by at least 1.
BCN004	The receiver shall ensure that all document identifications with its associated version number for a given sender shall be unique. A document that is received with the same identification and version number, or the same identification and a version number inferior to the current version, shall be rejected as a duplicate.
BCN005	If a Broker Confirmation is to be cancelled an cancellation document shall be used.
BCN006	A Broker Confirmation for a physical forward trade (excluding EUA) has as many occurrences of time interval quantities that can cover the whole trade being confirmed.
BCN007	Negative values are not allowed in the deal confirmation quantities.
BCN008	The Broker Confirmation document is composed of several structures some mandatory for all uses of the confirmation document and other sections and fields that are optional the use of which depends on the 'Transaction Type' and the 'Commodity' which are defined terms within this standard: 3. Mandatory Sections/Fields are: • The Document Header providing all the information that is necessary to uniquely identify a trade, along with the identification of involved parties, and the date of the creation of the document. • The top level Broker Confirmation fields which provides some general information common to all trade confirmations including some information about the Master Agreement under which the trade was enacted. 4. Optional sections/fields include: • Top level Broker Confirmation fields which are relevant to physical forward and physical option deals and include information on commodity and physical delivery. • EUA Details which is used when the Commodity is EUA certificates unlike continuously delivered energy trades EUA trades have no Time Interval Quantity sub structure. Instead there is a DeliveryDate by which the EUA account transfers must be complete. • Options Details relevant to options on physical and financial

	instruments • Delivery Periods which define the settlement dates and related data • Fixed Price Information which contains details specific to the fixed leg of a fixed/float swap • Float Price Information relevant to the floating legs of swaps and index deals and which support baskets of indexes and formula swaps. • Agents – comprising mandatory broker details and option details related to UK power specific details of the third party "ECVNA" who is assigned the responsibility under the deal to notify volume to the market operator. • A block describing hub codification information that is specific to gas trades. N.B EUA Trade Confirmation documents do not require sections for Hub based information or for Account and Charge Information
BCN009	LoadType field is likely to be removed from the matching process in future versions of the standard since the actual profile will be matched at the interval level ensuring that any market based variations of well known products (for instance, Peak) are validated at that level. For this release of the standard the following rules will therefore be applied: For gas deals the value must be "Base". For all other deals the value must be "Custom", however in future versions of the standard it is the intention either to relax the constraints on this field to allow it to serve as a non-key informational field, thus removing in from the matching algorithm or to remove it from the BCN document entirely. N.B EUA Broker Confirmation documents do not contain the LoadType field
BCN010	The EUA Broker Confirmation document does not support multiple AgentTypes as the only agent in the trade is the Broker and ECVNA agents are not relevant in the context of EUA Trades.
BCN011	For option styles and their exercise/expiry date times: - For European include the Exercise Schedule - For American include a single final Exercise Date Time in the Exercise Schedule - For Asian include one Exercise Date Time in the Exercise Schedule per delivery period of the underlying transaction as this is taken to be equal to the averaging period - For Caps Floors and Collars there will be no Exercise Schedule because they are triggered by price movements rather than a schedule
BCN012	For options on physical forwards ("OPT") and fixed/floating swaptions (OPT_FXD_SWP and OPT_FLT_SWP) the strike price is entered in the Strike Price field of the Option Details section. For options on a financial index (OPT_FIN) and on physical index (OPT_PHYS_INX) deals there are three possibilities depending on the purpose of the option: - The 'Strike Price' may be an absolute value or a fixed differential in the case of an option on a basket index - 'Strike Price' = "0" and 'Index Strike Price Style' = "Index_Following", in which case they are always at the money and can be exercised at the market price if more capacity is required i.e. physical risk management - 'Strike Price' = "0" and 'Index Strike Price Style' = "Index_Dated" which means that the strike price of the option is

	the state of the index on the Trade Date. -
BCN014	An Option Type of 'Capped_Call' or 'Floored_Put' will comprise a Strike Price and a Cap Price or a Floor Price which must be used to define the upper and lower limit to the pay-off of the option.
BCN015	An Option Style of : • 'Cap' will comprise a Strike Price only (the option will automatically exercise at the Strike Price), 'Second Strike Price' must be ommitted. • 'Floor' will comprise a Strike Price only (the option will automatically exercise at the Strike Price), 'Second Strike Price' must be ommitted. • 'Collar' will comprise a Strike Price which must contain the value of the cap price of the collar and a Second Strike Price which must contain the floor price of the collar, 'Second Strike Price' must be specified.
BCN016	For the purposes of rounding the fields for 'Financial Transactions': "Total Contract Value", "Total Volume" and "Total Premium Value", the rounding mechanism to be used must be 'Rounding to Even' such that: • 3.016 rounded to hundredths is 3.02 (because the next digit (6) is 6 or more) • 3.013 rounded to hundredths is 3.01 (because the next digit (3) is 4 or less) • 3.015 rounded to hundredths is 3.02 (because the next digit is 5, and the hundredths digit (1) is odd) • 3.045 rounded to hundredths is 3.04 (because the next digit is 5, and the hundredths digit (4) is even) • 3.04501 rounded to hundredths is 3.05 (because the next digit is 5, but it is followed by non-zero digits) This rounding mechanism must also be used for "Total Fee" for all transaction types and is therefore a retrospective change affecting eCM v3.1 and v3.2.
BCN017	Basis swaps can be booked as Float/Float deals or as Fixed/Float deals, with the differential price of the two commodity underliers forming the floating part of the deal (e.g. CR1 – CR2). Within eCM basis swaps MUST be confirmed as Float/Float deals according to this standard. Deals booked as Fixed/FLoat must therefore be mapped to the Float/Float CNF structure and assigned a Transaction Type = "FLT_SWP". The mapping is as follows: 1) CR1 (the prime index) is assigned to one floating leg in the CNF "FLT_SWP" structure 2) CR2 (the subtracted index) is assigned to the other floating leg in the CNF "FLT-SWP" structure 3) The Fixed Price Payer from the booked deal is assigned to the Spread Information.Spread Payer field in the floating leg to which CR2 has been assigned and such that the Spread Information.Spread Amount will be a positive amount 4) The Fixed Price from the booked deal is assigned to the Spread Information.Spread Amount field in the floating leg to which CR2 has been assigned such that it is a positive amount An example: Trader A (Buyer) and Trader B (Seller) have entered into a basis swap for GAS OIL-IPE/ OIL-BRENT-IPE at USD17.20. The deal has been booked

	as a Fixed/Float swap with a fixed leg of USD17.20 and a floating leg as the differential price: GAS OIL-IPE minus OIL-BRENT-IPE. This deal would be mapped to the Float/Float CNF structure as follows: Float Price Information[1].Float Price Payer = "Trader A" Float Price Information[1].Commodity Reference[1].Commodity Reference Price = "OIL-BRENT-IPE" Float Price Information[1]. Commodity Reference[1].Index Commodity = "Oil" Float Price Information[1]. Commodity Reference[1].Index Currency Unit = "USD" Float Price Information[1]. Commodity Reference[1].Index Capacity Unit = "BBL" Float Price Information[1]. Commodity Reference[1].Specified Price = "Settlement" Float Price Information[1]. Commodity Reference[1].Factor = "1" Float Price Information[1]. Commodity Reference[1].Delivery Date = "First_Nearby_Excluding" Float Price Information[1]. Commodity Reference[1].Pricing Date = "CBD" Float Price Information[1]. Commodity Reference[1].Spread Information.Spread Payer = "Trader A" Float Price Information[1]. Commodity Reference[1].Spread Information.Spread Amount = "17.2" Float Price Information[2]. Commodity Reference[1].Commodity Reference Price = "GAS OIL-IPE" Float Price Information[2]. Commodity Reference[1].Index Commodity = "Oil" Float Price Information[2]. Commodity Reference[1].Index Currency Unit = "USD" Float Price Information[2]. Commodity Reference[1].Index Capacity Unit = "MT" Float Price Information[2]. Commodity Reference[1].Specified Price = "Settlement" Float Price Information[2]. Commodity Reference[1].Factor = "1" Float Price Information[2]. Commodity Reference[1].Delivery Date = "First_Nearby_Excluding" Float Price Information[2]. Commodity Reference[1].Pricing Date = "CBD" Float Price Information[2]. Commodity Reference[1].CR Capacity Conversion Rate = "7.45"

2.8 ETD Trade Details (ETD)

Exchange Traded Derivative

Name	Usage	Type	Key/ Info	Business Rule
Section: Document Header				
DocumentID	M	IdentificationType	Info	When a party receives an ID unknown to the receiver then the receiver must treat this document as the initial version of a new document. Otherwise the receiver must treat this document as an amendment of an already sent document (see field "Document Version").
DocumentUsage	M	UsageType	Info	"Test" or "Live"
SenderID	M	PartyType	Info	Party code of Sender
ReceiverID	M	PartyType	Info	Party code of Receiver. If 'ReceiverRole' = "ClearingBroker" then this field must = 'BrokerID' when 'AgentType' is "ClearingBroker" Else if 'ReceiverRole' = "ClearingHouse" then this field must = 'ClearingHouseID' Else if 'ReceiverRole' = "Exchange" then this field must = 'ClearingRegistrationAgentID' Else if 'ReceiverRole' = "Broker" then this field must = 'BrokerID' when 'AgentType' is "Broker" Else if 'ReceiverRole' = "Trader" then this field must contain the LEI of the counterparty to the sender.
ReceiverRole	M	ETDRoleType	Info	The relevant 'role' as defined by the process e.g: • "ClearingBroker", "ClearingHouse" or "Exchange" if the sender is a counterparty to the original execution • "Trader" or "ClearingHouse" if the sender is a clearing broker • "Trader" or "ClearingBroker" if the sender is a clearing house • "ClearingHouse" or "Exchange" if the sender is the venue of execution. If 'SenderID' = 'MTFID' then this field must <> "ClearingBroker" or "Trader" or "Broker".
DocumentVersion	M	VersionType	Info	The version number is always associated the Document ID. It is used to distinguish and order the initial document and all its amendments over time. A fixed first version number for the initial document is not defined (see field "Document ID").
CreationTimestamp	M	UTCTimestampType	Info	Timestamp at which ETD document was generated.
TransactionType	M	ETDTransactionType	Key	Indicates the type of transaction OTC or future being cleared.
PrimaryAssetClass	M	AssetClassType	Key	An indication of the primary asset class.

Clearing Parameters

Mandatory Section below ETD Trade Details: ClearingParameters

DealID	O	IdentificationType	Key	A common deal identifier known to buyer/seller/broker to a deal i.e. the Transaction Reference Number (TRN). If CpMLDocument/Reporting/Europe/ProcessInformation/Position = "True" then this must be the position identifier associated with the UTI of the reported position, this value could be available from the clearing broker – organisations should discuss with their clearing broker what code should be used and how they can receive it.
ClearingRegistrationAgentID	M	PartyType	Key	"<MIC code>0000000000000000" of clearing registration agent via whom the deal is registered for clearing i.e. the exchange where the cleared product is traded and where the CRAProduct Code is listed. E.g. this would be "XEEE0000000000000000" representing EEX if the CRAProduct Code was a PHELIX code.
ClearingHouseID	M	PartyType	Key	LEI code of clearing house.
Lots	M	LotsType	Key	Number of contracts to be registered. If CpMLDocument/Reporting/Europe/ProcessInformation/Position = "True" then this must be the sum of the lots netted across all the transactions in the position being reported.
UnitPrice	M	PriceType	Key	Unit price per contract. The number of (non-zero) decimal digits must not exceed the number of decimals used in the CRA's product definition (price quote). If CpMLDocument/Reporting/Europe/ProcessInformation/Position = "True" then this must be the closing price on the exchange on the day of the report.
Anonymous	O	TrueFalseType	Info	"True" if deal is anonymous, "False" otherwise
Initiator	O	IdentificationType	Info	LEI code of initiator (who offered the deal).

PRODUCT DESCRIPTION

Mandatory Section below ETD Trade Details: Product				
CRAProduct Code	M	String(100)	Key	Product code as issued by Clearing Registration Agent (CRA) e.g. the exchange product code for this traded product.
Optional Section below Product: DeliveryPeriod (0-1)				

DeliveryStartDateAndTime	M	UTCTimestampType	Key	Start date of physical delivery of the underlying commodity. Describes the start date of the Exchange product not when there is physical delivery under the contract e.g. a Phelix Peak Aug-2013 Future will have an start delivery date of 1-Jun-2013 even though the first days of the month are a weekend with no peak hours. If CpMLDocument/Reporting/Europe/ProcessInformation/Position = "True" then the position must represent one cleared product and the DeliveryStartDateAndTime must be the same for the reported position as it is for a reported transaction for the same product (and maturity); for example: for the cleared product (F1BY 1/1/15-31/12/15). DeliveryStartDateAndTime = 01/01/15. This is the 'Effective Date' for non-deliverable products.
DeliveryEndDateAndTime	M	UTCTimestampType	Key	End date of physical delivery of the underlying commodity. Describes the end date of the Exchange product not when there is physical delivery under the contract e.g. a Phelix Peak Aug-2013 Future will have an end delivery date of 31-Aug-2013 even though the last days of the month are a weekend with no peak hours. If CpMLDocument/Reporting/Europe/ProcessInformation/Position = "True" then the position must represent one cleared product and the DeliveryEndDateAndTime must be the same for the reported position as it is for a reported transaction for the same product (and maturity); for example: for the cleared product (F1BY 1/1/15-31/12/15). DeliveryEndDateAndTime = 31/12/15. This is the 'Effective Date' for non-deliverable products.
Conditional Section below Product: OptionDetails Must be present if 'TransactionType' = "OPT FUT" otherwise must not be present.				
Type	M	OptionType	Key	"Put" or "Call" If CpMLDocument/Reporting/Europe/ProcessInformation/Position = "True" then if the options product position can be split into a 'Call' position and a 'Put' position and each position reported separately then this field should be set to the relevant value, however the correct reporting approach may vary and must be agreed with the Other Counterparty (i.e. the Clearing Broker or CCP) to avoid incompatible reporting.

StrikePrice	M	PriceType	Key	Strike price. This value is usually the same as the Unit Price. If CpMLDocument/Reporting/Europe/ProcessInformation/Position = "True" then if the options product position can be split into separate strikes and each position reported separately then this field should be set to the relevant value, however the correct reporting approach may vary and must be agreed with the Other Counterparty (i.e. the Clearing Broker or CCP) to avoid incompatible reporting.
OptionStyle	O	EMIROptionStyle	Key	Style of execution of the option.
Optional Repeating Section below Product: AdditionalData (0-n)				
Key	M	AdditionalDataType	Key	
Value	M	AdditionalDataType	Key	

BUYER DETAILS

Conditional Section below ETD Trade Details: BuyerDetails Must be present if 'SenderID' = 'BuyerParty' or 'SenderID' = 'MTFParty' otherwise this section must not be present.				
BuyerParty	M	PartyType	Key	LEI code of buyer. Note that this is the actual trade counterparty (beneficiary), not an exchange member clearing on its behalf.
DealID	C	IdentificationType	Key	A local deal identifier known to buyer of the deal. If 'SenderID" = 'BuyerParty' then this field • Must be present Else • It must be omitted
ExecutionTimestamp	C	UTCTimestampType	Info	If the MTFDetails section is present then this field • must not be present else • must be omitted Timestamp at which ETD was booked into the system of record. If CpMLDocument/Reporting/Europe/ProcessInformation/Position = "True" then this must be the execution time stamp of the first (position opening) transaction.
Conditional Unordered Repeatable Section below BuyerDetails: Agents (1-N) For each agent acting on behalf of the Buyer Party in respect to this transaction the following fields must be present. Mandatory for "Clearing_Broker". Where reporting party is a CM then the reporting party should report itself, or the relevant part of its organisation, as the ClearingBroker.				
AgentType	M	AgentType	Key	
AgentName	O	NameType	Info	
BrokerID	M	PartyType	Key	N.B. this is any LEI and can identify any specific entity with an LEI who is acting in the role of defined in 'AgentType' e.g. "Broker", "ClearingBroker", "SettlementAgent".

SELLER DETAILS

Conditional Section below ETD Trade Details: SellerDetails Must be present if 'SenderID' = 'SellerParty' or 'SenderID' = 'MTFParty' otherwise this section must not be present.				
SellerParty	M	PartyType	Key	LEI code of seller. Note that this is the actual trade counterparty (beneficiary), not an exchange member clearing on its behalf.
DealID	C	IdentificationType	Key	A local deal identifier known to seller of the deal. If 'SenderID" = 'SellerParty' then this field • Must be present Else • It must be omitted
ExecutionTimestamp	M	UTCTimestampType	Info	If the MTFDetails section is present then this field • must not be present else • must be omitted Timestamp at which ETD was booked into the system of record. If CpMLDocument/Reporting/Europe/ProcessInformation/Position = "True" then this must be the execution time stamp of the first (position opening) transaction.
Conditional Unordered Repeatable Section below SellerDetails: Agents (1-N) For each agent acting on behalf of the Seller Party in respect to this transaction the following fields must be present. Mandatory for "Clearing_Boker".				
AgentType	M	AgentType	Key	
AgentName	O	NameType	Info	
BrokerID	M	PartyType	Key	N.B. this is any LEI and can identify any specific entity with an LEI who is acting in the role of defined in 'AgentType' e.g. "Broker", "Clearing_Broker", "SettlemetnAgent".

MTF DETAILS

Conditional Section below ETD Trade Details: MTFDetails Must be present if the platform can be identified by a MIC code.				
MTFID	M	PartyType	Key	LEI of MTF on which deal was executed.
ExecutionTimestamp	M	UTCTimestampType	Info	Timestamp at which ETD was booked into the system of record.

2.9 IRS Trade Details (IRT)

IRS Trade Details

Name	Usage	Type	Key/ Info	Business Rule
Section: Document Header				
DocumentID	M	IdentificationType	Info	When a party receives a IRS Trade Details with an ID unknown to the receiver then the receiver must treat this document as the initial version of a new IRS Trade Details document. Otherwise the receiver must treat this document as an amendment of an already sent IRS Trade Details document (see field "Document Version").
DocumentUsage	M	UsageType	Info	"Test" or "Live"
SenderID	M	PartyType	Info	Party code of Sender
ReceiverID	M	PartyType	Info	Party code of Receiver, brokerID in case only Broker is involved.
ReceiverRole	M	RoleType	Info	Trader role applies if the document is being sent to the other party involved in the trade Agent role applies if the document is in effect a carbon copy of the main document.
DocumentVersion	M	VersionType	Info	The version number is always associated the Document ID. It is used to distinguish and order the initial IRS Trade Details document and all its amendments over time. A fixed first version number for the initial IRS Trade Details document is not defined (see field "Document ID").
TradeID	O	IdentificationType	Info	Identification code created for this transaction.
TransactionType	M	Transaction-Type	Key	
IRSProduct	M	IRSProductType	Key	
BuyerParty	M	PartyType	Key	
SellerParty	M	PartyType	Key	
Agreement	M	AgreementType	Key	
Currency	M	CurrencyCode-Type	Key	"Settlement Currency"
TradeDate	M	DateType	Key	UTC date
TradeTime	O	TimeType	Info	UTC time
TraderName	O	NameType	Info	
Rounding	O	RoundingType	Info	If 'TransactionType' is a 'Financial Transaction' or "PHYS_INX" or "OPT_PHYS_INX" then this field is mandatory; else must be omitted.

CommonPricing	O	CommonPricing Type	Info	If 'TransactionType' is a 'Financial Transaction', or "PHYS_INX" or "OPT_PHYS_INX" then this field is mandatory else must be omitted. If present and if all holiday calendars happen to be the same then Common Pricing must, by default, be set to 'True'. If present and if there is only one Commodity Reference section in the document then this value must be set to 'False' since Common Pricing is not relevant if there is only one price source.
BusinessDayConvention	M	BusinessDayConventionType	Key	The convention for adjusting an unadjusted date if it would otherwise fall on a day that is not a business day. This is the default rule for all adjustable dates in the document, unless otherwise specified in a rule specific to an adjusted field within this document.
Conditional Unordered Repeatable Section below IRSTradeDetails: Agents (0-N) For each agent specified in a IRS Trade Details document the following fields must be present.				
AgentType	M	AgentType	Key	
AgentName	O	NameType	Info	
BrokerID	M	PartyType	Key	For 'AgentType' = "Broker" • This field must be an EFET 'Broker ID' as defined in the 'Static Data' table entitled 'Broker' on www.efet.org else • This field must be an LEI code

IRS TRADE DETAILS – OPTION DETAILS

Conditional section below IRSTradeDetails: OPTION DETAILS This section must be present if and only if the value of field "Transaction Type" = "OPT_FXD_SWP" or OPT_FXD_FXD_SWP" or "OPT_FLT_SWP" or "OPT_FIN_INX".				
OptionsType	M	OptionType	Key	
OptionWriter	M	PartyType	Key	The party code of the "Seller Party"
OptionHolder	M	PartyType	Key	The party code of the "Buyer Party"
OptionStyle	M	OptionStyleType	Key	
StrikePrice	M	PriceType	Key	
OptionCurrency	M	CurrencyCodeType	Key	The currency of the Strike Price, Second Strike Price, Capped Price, and the Floored Price.
PremiumRate	M	PriceType	Key	
PremiumCurrency	M	CurrencyCodeType	Key	
TotalPremiumValue	M	PriceType	Key	Must equal the sum of each of the Premium Values in all the Premium Payments. N.B. For Financial Transactions this field shall be rounded to 2 decimal places.
Conditional Ordered Repeatable Section below OptionDetails: Premium Payments (0-N) Ordered by "Premium payment date" Must only be used if 'TransactionType is a 'Financial Transaction' .				
PremiumPayment Date	M	DateType	Key	
PremiumPayment Value	M	PriceType	Key	The sum of the Premium Payment Values must equal the Total Premium Value

Conditional Ordered Repeatable Section below OptionDetails: EXERCISE SCHEDULE (0-N)				
Exercise Date Time	M	UTCTimeType	Key	This date and time must be after the date and time specified in the previous Exercise Date and Time field.

IRS TRADE DETAILS – SWAP STREAM

Mandatory Ordered Repeatable Sub-Section below IRSTradeDetails: Swap Stream (1-N)				
PayerParty	M	PartyType	Key	The party responsible for making the payments defined by this structure If this is the first instance of the repeating group then 'Payer Party' must equal 'Buyer Party'.
ReceiverParty	M	PartyType	Key	The party that receives the payments corresponding to this structure. If this is the first instance of the repeating group then 'Receiver Party' must equal 'Seller Party'.

IRS TRADE DETAILS – CALCULATION PERIOD DATES

Mandatory Sub-Section below Swap Stream: Calculation Period Dates				
Mandatory Sub-Section below Calculation Period Dates: EffectiveDate				
Unadjusted Date	M	DateType	Key	The first day of the term of the trade. An unadjusted date.
Optional Sub-Section below EffectiveDate: DateAdjustments This section must be present if the Business Day Convention for the 'Effective date' is not the same as the 'Business Day Convention' in the Header section of the IRSTradeDetails document.				
BusinessDayConvention	M	BusinessDayConventionType	Key	The convention for adjusting the 'Effective Date' if it would otherwise fall on a day that is not a business day. This will
Mandatory Sub-Section below Calculation Period Dates: TerminationDate				
UnadjustedDate	M	DateType	Key	The last day of the term of the trade. An unadjusted date.
Optional Sub-Section below TerminationDate: DateAdjustments This section must be present if the Business Day Convention for the 'Termination date' is not the same as the 'Business Day Convention' in the Header section of the IRSTradeDetails document.				
BusinessDayConvention	M	BusinessDayConventionType	Key	The convention for adjusting the 'Termination Date' if it would otherwise fall on a day that is not a business day.

IRS TRADE DETAILS – CALCULATION PERIOD FREQUENCY

Optional Sub-Section below Calculation Period Dates: Calculation Period Frequency				
PeriodMultiplier	M	PeriodMultiplierType	Key	A time period multiplier, e.g. 1, 2 or 3 etc. If the period value is T (Term) then PeriodMultiplier must contain the value 1.
Period	M	PeriodType	Key	A time period, e.g. a day, week, month, year or term of the stream.
RollConvention	M	RollConventionType	Key	Used in conjunction with a frequency and the regular period start date of a calculation period, determines each calculation period end date within the regular part of a calculation period schedule.
Conditional Sub-Section below CalculationPeriodFrequency: DateAdjustments This section must be present if the Business Day Convention for the calculation period end date is not the same as the 'Business Day Convention' in the Header section of the IRSTradeDetails document.				
BusinessDayConvention	M	BusinessDayConventionType	Key	The convention for adjusting the end date of each calculation period if it would otherwise fall on a day that is not a business day.

IRS TRADE DETAILS – PAYMENT DATES

Mandatory Sub-Section below Swap Stream: Payment Dates				
Mandatory Sub-Section below Payment Dates: Payment 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 'Termination Date'.				
PeriodMultiplier	M	PeriodMultiplierType	Key	A time period multiplier, e.g. 1, 2 or 3 etc. If the period value is T (Term) then PeriodMultiplier must contain the value 1.
Period	M	PeriodType	Key	A time period, e.g. a day, week, month, year or term of the stream.
Optional Sub-Section below PaymentFrequency: DateAdjustments This section must be present if the Business Day Convention for the 'payment date' is not the same as the 'Business Day Convention' in the Header section of the IRSTradeDetails document.				
BusinessDayConvention	M	BusinessDayConventionType	Key	The convention for adjusting the payment date if it would otherwise fall on a day that is not a business day.
Optional Sub-Section below Payment Dates: Payment Relative To Specifies whether the payments occur relative to each adjusted calculation period start date, adjusted calculation period end date or each reset date. Calculation period start date means relative to the start of the first calculation period contributing to a given payment. Similarly, calculation period end date means the end of the last calculation period contributing to a given payment.				
PayRelativeTo	M	PayRelativeToType	Key	E.g. "CalculationPeriodEndDate" - Payments will occur relative to the last day of each calculation period.

IRS TRADE DETAILS – RESET DATES

Conditional Sub-Section below Swap Stream: Reset Dates If this Swap Stream is for a floating leg then this section is optional else it must be omitted.				
ResetRelativeTo	M	ResetRelativeToType	Key	The reset dates schedule e.g. "CalculationPeriodEndDate" - Payments will occur relative to the last day of each calculation period.
Sub-Section below Reset Dates: 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. 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.				
PeriodMultiplier	M	PeriodMultiplierType	Key	A time period multiplier, e.g. 1, 2 or 3 etc. If the period value is T (Term) then PeriodMultiplier must contain the value 1.
Period	M	PeriodType	Key	A time period, e.g. a day, week, month, year or term of the stream.
WeeklyRollConvention	C	WeekDayType	Key	If the transaction has weekly resets then this field • Is optional else • It must be omitted.
Optional Sub-Section below ResetFrequency: DateAdjustments This section must be present if the Business Day Convention for the 'reset date' is not the same as the 'Business Day Convention' in the Header section of the IRSTradeDetails document.				
BusinessDayConvention	M	BusinessDayConventionType	Key	The convention for adjusting the reset date if it would otherwise fall on a day that is not a business day.

Optional Sub-Section below Reset Dates: Fixing Dates Specifies the fixing date relative to the reset date in terms of a business days offset.				
PeriodMultiplier	M	PeriodMultiplierType	Key	A time period multiplier, e.g. 1, 2 or 3 etc. If the period value is T (Term) then PeriodMultiplier must contain the value 1.
Period	M	PeriodType	Key	A time period, e.g. a day, week, month, year or term of the stream.
Optional Sub-Section below FixingDates: DateAdjustments This section must be present if the Business Day Convention for the 'fixing date' is not the same as the 'Business Day Convention' in the Header section of the IRSTradeDetails document.				
BusinessDayConvention	M	BusinessDayConventionType	Key	The convention for adjusting the fixing date if it would otherwise fall on a day that is not a business day.

IRS TRADE DETAILS – CALCULATION PERIOD AMOUNT

Sub-Section below Swap Stream: Calculation Period Amount The calculation period amount parameters.				
Sub-Section below Calculation Period Amount: Calculation The parameters used in the calculation of fixed or floating rate calculation period amounts.				
Sub-Section below Calculation: Notional Schedule The notional amount or notional amount schedule.				
Sub-Section below Notional Schedule: Notional Step Schedule The notional amount or notional amount schedule expressed as explicit outstanding notional amounts and dates.				
InitialValue	M	QuantityType	Key	The non-negative initial rate or amount, as the case may be. An initial rate of 5% would be represented as 0.05.
Currency	M	CurrencyCodeType	Key	The currency in which an amounts: 'initial Value' and 'Step Value' are denominated.
Conditional Repeatable Sub-Section below Notional Schedule: Step (0 – N) The schedule of step date and non-negative value pairs. On each step date the associated step value becomes effective. If the notional varies between Calculation Periods then this section must be present otherwise it must not be present. Ordered by ascending step date.				
StepDate	M	DateType	Key	The date on which the associated 'Step Value' becomes effective. Unadjusted date.
StepValue	M	QuantityType	Key	The non-negative rate or amount which becomes effective on the associated 'Step Date'. A rate of 5% would be represented as 0.05.
XML Choice under Calculation:				
Choice 1: Conditional Sub-Section below Calculation: Fixed Rate Schedule The fixed rate or fixed rate schedule expressed as explicit fixed rates and dates. If the Swap Stream describes a fixed rate then this section must be completed.				
InitialValue	M	QuantityType	Key	The non-negative initial rate or amount, as the case may be. An initial rate of 5% would be represented as 0.05.
Conditional Repeatable Sub-Section below Fixed Rate Schedule: Step (0 – N) The schedule of step date and non-negative value pairs. On each step date the associated step value becomes effective. If the rate varies between Calculation Periods then this section must be present otherwise it must not be present. Ordered by ascending step date.				
StepDate	M	DateType	Key	The date on which the associated 'Step Value' becomes effective. Unadjusted date.

StepValue	M	QuantityType	Key	The non-negative rate or amount which becomes effective on the associated 'Step Date'. A rate of 5% would be represented as 0.05.
Choice 2: Conditional Sub-Section below Calculation: Floating Rate Calculation A floating rate calculation definition. If the Swap Stream describes a floating rate then this section must be completed.				
FloatingRateIndex	M	RateIndexType	Key	
Sub-Section below Floating Rate Calculation: Index Tenor Specifies the tenor of the floating rate.				
PeriodMultiplier	M	PeriodMultiplierType	Key	A time period multiplier, e.g. 1, 2 or 3 etc. If the period value is T (Term) then PeriodMultiplier must contain the value 1.
Period	M	PeriodType	Key	A time period, e.g. a day, week, month, year or term of the stream.
End of XML Choice				
DayCountFraction	M	DayCountFractionType	Key	The day count fraction.

2.10 FX TRADE DETAILS (FXT)

FX TRADE DETAILS – DOCUMENT ROOT

Name	Usage	Type	Key/ Info	Business Rule
Section: Document Header				
DocumentID	M	IdentificationType	Info	When a party receives a FX Trade Details with an ID unknown to the receiver then the receiver must treat this document as the initial version of a new FX Trade Details document. Otherwise the receiver must treat this document as an amendment of an already sent FX Trade Details document (see field "Document Version").
DocumentUsage	M	UsageType	Info	"Test" or "Live"
SenderID	M	PartyType	Info	Party code of Sender
ReceiverID	M	PartyType	Info	Party code of Receiver, brokerID in case only Broker is involved.
ReceiverRole	M	RoleType	Info	Trader role applies if the document is being sent to the other party involved in the trade Agent role applies if the document is in effect a carbon copy of the main document.
DocumentVersion	M	VersionType	Info	The version number is always associated the Document ID. It is used to distinguish and order the initial FX Trade Details document and all its amendments over time. A fixed first version number for the initial FX Trade Details document is not defined (see field "Document ID").
TradeID	O	IdentificationType	Info	Identification code created for this transaction.
TransactionType	M	Transaction-Type	Key	The values of this field are limited to the following: • "SPT" • "FOR" • "FXD_FXD_SWP" • "OPT"
FXProduct	M	FXProductType	Key	
BuyerParty	M	PartyType	Key	
SellerParty	M	PartyType	Key	
Agreement	M	AgreementType	Key	
TradeDate	M	DateType	Key	UTC date
TradeTime	O	TimeType	Info	UTC time
TraderName	O	NameType	Info	
Conditional Unordered Repeatable Section below FXTradeDetails: Agents (0-N) For each agent specified in a FX Trade Details document the following fields must be present.				
AgentType	M	AgentType	Key	
AgentName	O	NameType	Info	

BrokerID	M	PartyType	Key	For 'AgentType' = "Broker" • This field must be an EFET 'Broker ID' as defined in the 'Static Data' table entitled 'Broker' on www.efet.org else • This field must be an LEI code

FX TRADE DETAILS – FX SINGLE LEG (SPOT, FORWARD AND SWAP)

Conditional Repeatable Sub-Section below FXTradeDetails: FXSingleLeg (0-2) If 'TransactionType' = • "FOR" or "SPT" then the number of occurrences of this sub-section must be 1 (one) • "FXD_FXD_SWP" then the number of occurrences of this sub-section must be 2 (two) Else this section must be omitted. If 'TransactionType' = "FXD_FXD_SWP" then the first occurrence of this sub-section is the near leg and must describe the FX transaction with the earliest value date.				
Mandatory Repeatable Sub-Section below FXSingleLeg: ExchangedCurrency (2) There must be two occurrences of this section. The first occurrence must refer to the first of the two currency flows that define a single leg of a standard foreign exchange transaction. The second occurrence must refer to the second of the two currency flows that define a single leg of a standard foreign exchange transaction.				
PayerParty	M	PartyType	Key	The party responsible for making the payments defined by this structure If this is the first instance of the repeating group then 'Payer Party' must equal 'Buyer Party'.
ReceiverParty	M	PartyType	Key	The party that receives the payments corresponding to this structure. If this is the first instance of the repeating group then 'Receiver Party' must equal 'Seller Party'.
PaymentCurrency	M	CurrencyType	Key	The currency in which an amount is denominated.
PaymentAmount	M	PriceType	Key	The monetary quantity in currency units specified in 'PaymentCurrency'
ValueDate	M	DateType	Key	The date on which the exchange currency will settle.
End of Section ExchangedCurrency				
Mandatory Repeatable Sub-Section below FXSingleLeg: ExchangeRate (1-n) The first occurrence must refer to ExchangeCurrency. Subsequent optional occurrences must refer to currency exchange rates used to cross between the traded currencies for non-base currency FX contracts.				
Currency1	M	CurrencyCodeType	Key	The first currency specified when a pair of currencies is to be evaluated.
Currency2	M	CurrencyCodeType	Key	The second currency specified when a pair of currencies is to be evaluated.
QuoteBasis	M	QuoteBasisType	Key	The method by which the exchange rate is quoted.
SpotRate	M	PriceType	Key	The current market rate for a particular currency pair.
ForwardPoints	M	QuantityType	Key	Forward points represent the interest rate differential between the two currencies traded and are quoted as a premium or a discount. Forward points are added to, or subtracted from, the spot rate to create the rate of the forward trade. A Discount must be a signed value: a negative sign MUST be included if the interest rate differential between the two currencies traded is a discount.
Optional Sub-Section below FXSingleLeg: NonDeliverableSettlement (0-1) Must be present for an FX forward transaction that is settled in a single currency (for example, a non-deliverable forward), otherwise must not be present.				
SettlementCurrency	M	CurrencyCodeType	Key	The currency in which cash settlement occurs for non-deliverable forwards and cash-settled options (non-deliverable or

				otherwise).
SettlementDate	M	DateType	Key	The date on which settlement is scheduled to occur
BusinessDayConvention	M	BusinessDayConventionType	Key	The convention for adjusting the 'Settlement Date' if it would otherwise fall on a day that is not a business day.
Mandatory Repeatable Sub-Section below NonDeliverableSettlement: Fixing (1-n) Specifies the source for and timing of a fixing of an exchange rate. This is used in the agreement of non-deliverable forward trades as well as various types of FX OTC options that require observations against a particular rate. It has multiple occurrence to support the case where fixing details must be specified for more than one currency pair e.g. on an option settled into a third currency (that is not one of the option currencies)				
Currency1	M	CurrencyCodeType	Key	The first currency specified when a pair of currencies is to be evaluated.
Currency2	M	CurrencyCodeType	Key	The second currency specified when a pair of currencies is to be evaluated.
QuoteBasis	M	QuoteBasisType	Key	The method by which the exchange rate is quoted.
FixingDate	O	DateType		Describes the specific date when a non-deliverable forward or cash-settled option will "fix" against a particular rate, which will be used to compute the ultimate cash settlement. UTC Date.
Optional Sub-Section below Fixing: FXSpotRateSource (0-1) Specifies the methodology (reference source and, optionally, fixing time) to be used for determining a currency conversion rate.				
PrimaryRateSource	M	FXReferenceType	Key	The primary source for where the rate observation will occur. Will typically be either a page or a reference bank published rate.
RateSourcePage	O	FXRateSourcePageType	Key	A specific page for the rate source for obtaining a market rate.
RateSourcePageHeading	O	FXRateSourcePageHeadingType	Key	The heading for the rate source on a given rate source page.
FixingTime	O	UTCTimeStamp	Key	The time at which the spot currency exchange rate will be observed.
End of Sub-Section FXSpotRateSource				
End of Sub-Section Fixing				
End of Sub-Section NonDeliverableSettlement				
End of Sub-Section FXSingleLeg				

FX TRADE DETAILS – OPTION DETAILS

Conditional Sub-Section below FXTradeDetails: FXOption (0-1) If 'TransactionType' = "OPT" then this section must be present, otherwise this section must be omitted.				
OptionWriter	M	PartyType	Key	The party code of the "Seller Party"
OptionHolder	M	PartyType	Key	The party code of the "Buyer Party"
OptionType	M	OptionType	Key	Indicates how the product was original sold as a Put or a Call.
EffectiveDate	M	DateType	Key	Effective date for a forward starting derivative. UTC date.
BusinessDayConvention	M	BusinessDayConventionType	Key	The convention for adjusting the 'EffectiveDate' if it would otherwise fall on a day that is not a business day.
Mandatory Sub-Section below FXOption: PutCurrencyAmount				

Currency	M	CurrencyCodeType	Key	The currency amount that the option gives the right to sell.
Amount	M	PriceType		The monetary quantity in currency units.
End of section PutCurrencyAmount				
Mandatory Sub-Section below FXOption: CallCurrencyAmount				
Currency	M	CurrencyCodeType	Key	The currency amount that the option gives the right to buy.
Amount	M	PriceType		The monetary quantity in currency units.
End of section CallCurrencyAmount				
Mandatory Sub-Section below FXOption: Strike Defines the option strike price.				
FXRate	M	QuantityType	Key	The rate of exchange between the two currencies of the leg of a deal.
QuoteBasis	M	QuoteBasisType	Key	The method by which the exchange rate is quoted.
End of section Strike				
Mandatory Ordered Repeatable Section below FXOption: PremiumPayments (1-N) Ordered by "Premium payment date"				
PremiumPaymentDate	M	DateType	Key	The payment date, which can be expressed as either an adjustable or relative date
BusinessDayConvention	M	BusinessDayConventionType	Key	The convention for adjusting the 'PremiumPaymentDate if it would otherwise fall on a day that is not a business day.
PremiumCurrency	M	CurrencyCodeType	Key	The currency in which the PremiumPaymentValue is denominated.
PremiumPaymentValue	M	PriceType	Key	The monetary quantity in the PremiumCurrency.
End of section PremiumPayments				
Optional Sub-Section below FXOption: CashSettlement (0-1) Specifies the currency and fixing details for cash settlement. This optional element is produced only where it has been specified at execution time that the option will be settled into a single cash payment - for example, in the case of a non-deliverable option (although note that an FX option may be contractually cash settled, without necessarily being non-deliverable).				
SettlementCurrency	M	CurrencyCodeType	Key	The currency in which cash settlement occurs for non-deliverable forwards and cash-settled options (non-deliverable or otherwise).
SettlementDate	M	DateType	Key	The date on which settlement is scheduled to occur
BusinessDayConvention	M	BusinessDayConventionType	Key	The convention for adjusting the 'Settlement Date' if it would otherwise fall on a day that is not a business day.
Mandatory Repeatable Sub-Section below CashSettlement: Fixing (1-n) Specifies the source for and timing of a fixing of an exchange rate. This is used in the agreement of non-deliverable forward trades as well as various types of FX OTC options that require observations against a particular rate. This element is optional, permitting it to be omitted where fixing details are unavailable at the point of message creation. It has multiple occurrence to support the case where fixing details must be specified for more than one currency pair e.g. on an option settled into a third currency (that is not one of the option currencies)				
Currency1	M	CurrencyCodeType	Key	The first currency specified when a pair of currencies is to be evaluated.
Currency2	M	CurrencyCodeType	Key	The second currency specified when a pair of currencies is to be evaluated.
QuoteBasis	M	QuoteBasisType	Key	The method by which the exchange rate is quoted.
FixingDate	O	DateType		Describes the specific date when a non-deliverable forward or cash-settled option will "fix" against a particular rate, which will be used to compute the ultimate cash settlement. UTC Date.

Optional Sub-Section below Fixing: FXSpotRateSource (0-1) Specifies the methodology (reference source and, optionally, fixing time) to be used for determining a currency conversion rate.				
PrimaryRateSource	M	FXReferenceType	Key	The primary source for where the rate observation will occur. Will typically be either a page or a reference bank published rate.
RateSourcePage	O	FXRateSourcePageType	Key	A specific page for the rate source for obtaining a market rate.
RateSourcePageHeading	O	FXRateSourcePageHeadingType	Key	The heading for the rate source on a given rate source page.
FixingTime	O	UTCTimeStamp	Key	The time at which the spot currency exchange rate will be observed.
End of Sub-Section FXSpotRateSource				
End of Sub-Section Fixing				
End of Sub-Section CashSettlement				
Mandatory Section below FXOption: FXExerciseSchedule				
OptionStyle	M	OptionStyleType	Key	E.g. "American" or "European".
ExpiryDate	M	DateType	Key	Represents a standard expiry date as defined for an FX OTC option.
ExpiryTime	O	UTCTimeStamp	Key	The time of expiry. UTC time.
CutName	O	IdentityType	Key	The code by which the expiry time is known in the market.
ValueDate	M	DateType	Key	The date on which both currencies traded will settle. For an American style option this is the latest date on which both currencies traded will settle. UTC Date.
Conditional Section below FXExerciseSchedule: AmericanOptionDetails If 'OptionStyle' = "American" then this section must be present otherwise it must be omitted.				
CommencementDate	M	DateType	Key	The date on which both currencies traded will settle. UTC Date.
BusinessDayConvention	M	BusinessDayConventionType	Key	The convention for adjusting the 'CommencementDate' if it would otherwise fall on a day that is not a business day.
Optional Section below AmericanOptionDetails: MinimumNotionalAmount (0-1) The minimum amount of notional that can be exercised if the transaction is subject to multiple exercise.				
Currency	M	CurrencyCodeType	Key	The currency in which an amount is denominated.
Amount	M	Pricetype	Key	The monetary quantity in currency units.
End of Sub-Section MinimumNotionalAmount				
Optional Section below AmericanOptionDetails: MaximumNotionalAmount (0-1) The maximum amount of notional that can be exercised if the transaction is subject to multiple exercise.				
Currency	M	CurrencyCodeType	Key	The currency in which an amount is denominated.
Amount	M	Pricetype	Key	The monetary quantity in currency units.
End of Sub-Section MaximumNotionalAmount				

End of Sub-Section AmericanOptionDetails
End of Sub-Section FXExerciseSchedule

2.11 EUROPEAN REGULATORY REPORTING VALUATION MESSAGE

EU REGULATORY VALUATION (VAL) – DOCUMENT ROOT

Name	Usage	Type	Key/ Info	Business Rule
DocumentID	M	IdentificationType	Info	When a party receives a document with an ID unknown to the receiver then the receiver must treat this document as the initial version of a new document. Otherwise the receiver must treat this document as an amendment of an already sent document (see field "Document Version").
DocumentUsage	M	UsageType	Info	"Test" or "Live"
SenderID	M	PartyType	Info	Party code of Sender This field identifies the sender who is either the Counterparty or an agent acting on behalf of the Counterparty
Repository	C	RepositoryType	Key	If this field is omitted in the input message then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message or it will be set to the default value in the output message.
ReportingTimestamp	M	UTCTimestampType	Key	
CounterpartyID	M	PartyType	Key	The Counterparty to the original transaction upon whose behalf this valuation is being submitted. This is the identity of the party from whose perspective the information is being reported, if the Counterparty is reporting on their own behalf then this value will be the same value as for the Sender ID
Mandatory Repeating Section: Valuation (1-n)				
UTI	C	UTIType	Key	The UTI of a previously submitted transaction for which the valuation is being reported. If 'USI' is present then this field • Must not be present Else • It must be present
USI	C	USIType	Key	The USI of a previously submitted transaction for which the valuation is being reported. If 'UTI' is present then this field • Must not be present Else • It must be present
ValuationTimestamp	M	UTCTimestampType	Key	Date and time of the last mark to market valuation for this UTI.

MtMValue	M	PriceType	Key	Mark to market valuation of the contract, or mark to model valuation where applicable under Article 11(2) of Regulation (EC) No 648/2012.
MtMCurrency	M	CurrencyCodeType	Key	The currency used for the mark to market valuation of the contract, or mark to model valuation where applicable under Article 11(2) of Regulation (EC) No 48/2012. N.B, this will be mapped to the 3 Char ISO 4217 Currency Code in the output message.

ValuationType	O	ValuationTypeType	Key	If not present in the input message then
				• this field will be set to the default value in the output message
				else
				• this value will be used to populate the output message.

2.12 EUROPEAN REGULATORY REPORTING COLLATERAL MESSAGE

EU REGULATORY COLLATERAL (COL) – DOCUMENT ROOT

Name	Usage	Type	Key/ Info	Business Rule
DocumentID	M	IdentificationType	Info	When a party receives a trade document with an ID unknown to the receiver then the receiver must treat this document as the initial version of a new document. Otherwise the receiver must treat this document as an amendment of an already sent document (see field "Document Version").
DocumentUsage	M	UsageType	Info	"Test" or "Live"
SenderID	M	PartyType	Info	Party code of Sender This field identifies the sender who is either the Counterparty or an agent acting on behalf of the Counterparty
Repository	C	RepositoryType	Key	If this field is omitted in the input message then the field must be present in the Standing Instructions for the Counterparty reporting this transaction or on whose behalf this transaction is being reported by an agent and the Standing Instructions will be used to populate the output message or it will be set to the default value in the output message.
ReportingTimestamp	M	UTCTimestampType	Key	
ConterpartyID	M	PartyType	Key	The Counterparty to the original transaction upon whose behalf this valuation is being submitted. This is the identity of the party from whose perspective the information is being reported, if the Counterparty is reporting on their own behalf then this value will be the same value as for the Sender ID.
Mandatory Repeating Section: Collateralisation (1-n)				
UTI	O	UTIType	Key	The UTI of a previously submitted transaction for which the collateral is being reported.
CollateralisationPortfolioCode	C	PortfolioCodeType	Key	Code of the portfolio for which the collateralisation is being reported. If the field 'UTI' is nor present • this field should be present else if the 'CollateralisationPortfolio' = "Y" for the transaction report specified by the UTI in field 'UTI' then • this field should be present and contain the same value that is contained in the field 'CollateralisationPortfolioCode' in the transaction report with the same UTI value else • this field should be omitted.

Collateral Value	M	PriceType	Key	Value of the collateral posted by the reporting counterparty to the other counterparty. This field should include the value of all collateral posted for the portfolio.
Collateral Currency	M	CurrencyCodeType	Key	The currency in which the 'Collateral Value' is denominated. N.B, this will be mapped to the 3 Char ISO 4217 Currency Code in the output message.
Collateral Date	M	DateType	Key	The 'as of' date of the calculation.

2.13 EUROPEAN REGULATORY REPORTING CONFIRMATION MESSAGE

EU REGULATORY CONFIRMATION EVENT (CON) – DOCUMENT ROOT

Name	Usage	Type	Key/ Info	Business Rule
DocumentID	M	IdentificationType	Info	When a party receives a document with an ID unknown to the receiver then the receiver must treat this document as the initial version of a new document. Otherwise the receiver must treat this document as an amendment of an already sent document (see field "Document Version").
DocumentUsage	M	UsageType	Info	"Test" or "Live"
SenderID	M	PartyType	Info	Party code of Sender
ReceiverID	M	PartyType	Info	Party code of Receiver.
ReceiverRole	M	RoleType	Info	The relevant 'role' as defined by the process.

ReportingTimestamp	O	UTCTimestampType	Key	If not present in the input message then
				• this field will be generated at the time of creation of the output message and added to the output message
				else
				• this value will be used to populate the output message.

ReferencedDocumentID	M	IdentificationType	Key	The DocumentID of a previously submitted transaction for which the confirmation event is being reported.
ReferencedDocumentVersion	M	VersionType	Info	The version number of a previously submitted transaction for which the confirmation event is being reported.
ConfirmationTimestamp	M	UTCTimestampType	Key	Date and time of the confirmation of the transaction with this UTI, as defined under Regulation (EC) the xx/2012 [Commission delegated regulation endorsing draft regulatory technical standards on OTC Derivatives] indicating time zone in which the confirmation has taken place.
ConfirmationMeans	M	ConfirmationMeansType	Key	Whether the contract was electronically confirmed ornon-electronically confirmed.

3 THE ECMADDITIONALDATA ENVELOPE (ADD)

The eCMAdditionalData Envelope XML structure has been included in CpML to support dissemination of regulatory data through the electronic confirmation process as a practical solution for meeting regulatory requirements without breaking backwards compatibility with earlier versions of the Trader and Broker Confirmation document schema.

The eCMAdditionalData comprises an optional extension to the Trader or Broker Confirmation document and, if included, contains one specific section per reporting regime within the envelope, currently this is only defined for US Dodd-Frank regulatory purposes.
Data fields marked as "Key" or "Key*" are included in the matching process and become part of the definition of a match.

ECM ADDITIONAL DATA – DOCUMENT ROOT

Name	Usage	Type	Key / Info	Business Rule
Section eCMAdditionalData Section used to encapsulate information for specific reporting regimes.				
CreationTimestamp	M	UCTTimeStamp	Info	Timestamp of the creation date of the envelope itself in UTC time format.
ReferencedDocumentID	M	IdentificationType	Info	The DocumentID of the trade (TradeConfirmation, BrokerConfirmation) referenced by the provided reporting regime data. The value of ReferencedDocumentID must be equal to the Document ID of the TradeConfirmation, BrokerConfirmation submitted in this eCMAdditionalData envelope.
Optional section below eCMAdditionalData: DoddFrank May be present if the deal encapsulated with the eCM AdditionalData is Dodd-Frank regime compliant data, otherwise must not be present.				
see section "eCM Additional Data – Dodd Frank" below				
Optional section below eCMAdditionalData: Europe May be present if the deal encapsulated with the eCM AdditionalData is EMIR and/or REMIT regime compliant data, otherwise must not be present.				
see section "eCM Additional Data – Europe"				
Conditional section below eCMAdditionalData: TradeConfirmation Must be present if BrokerConfirmation is not present otherwise must not be present				
see section "Trade Confirmation (CNF)"				
Conditional section below eCMAdditionalData: BrokerConfirmation Must be present if TradeConfirmation is not present otherwise must not be present				
see section "Broker Confirmation (BCN)"				

ECM ADDITIONAL DATA – DODD FRANK

Optional section below eCMAdditionalData: DoddFrank				
UniqueSwapIdentifier	C	USIType	Key*	The USI of the deal. Must be present if ReportingParty is present otherwise must NOT be present.

ReportingParty	C	PartyType	Key*	The reporting party code. Must be present if UniqueSwapIdentifier is present otherwise must NOT be present. If this document is sent as a supplement to a TradeConfirmation (CNF) this field must be equal to the trade confirmation's "SenderID", i.e. only the reporting party is allowed to disseminate additional Dodd Frank data together with its TradeConfirmation.
AdditonalRepository	C	Additional-RepositoryType	Info	The SDR to which the deal was reported first. Additional repository to which the deal was reported. Must be present if UniqueSwapIdentifier is present otherwise must NOT be present.
HedgingExemptionType	O	HedgingExemption-Type	Info	The official reason under the relevant regulations for invoking a hedge exemption for this deal.

eCM Additional Data – Europe

Optional section below eCMAdditionalData: Europe				
UTI	C	UTIType	Key*	The UTI of the deal.

Appendix A. Definition of Types and Codes

A.1. CpML Field Types

TypeName Order by	DEFINITION	XML Base Type	Size
ActionDetailType	Free text.	String	50
ActionTypeType	Values: • "N"= New • "M"= Modify • "E"= Error, • "C"= Cancel, • "O"= Other, • "Z"= Compression. N.B. "V" for valuation has been intentionally left out.	NMTOKEN	
AdditionalDataKeyType	Generic field for extension data.	String	35
AdditionalDataValueType	Generic field for extension data.	String	255
Additonal-RepositoryType	Type for the provision of the name of additional swaps data repositories. (a) ID value of the repository = 1...40 characters (b) required attribute "Prefix" = 1...50 characters (e.g. 'SWIFTBIC') Example: <AdditonalRepository Prefix="SWIFTBIC">4711</AdditonalRepository>	String	50
AgentType	Values: • "Broker" • "ECVNA" • "ClearingBroker" "SettlementAgent"	NMTOKEN	
AgreementType	The set of valid values are specified on: http://www.efet.org in the Static Data section.	string	35
AreaType	A domain covering a number of related objects, such as balance area, grid area, country, etc. EIC Types are used here.	string	16
AssetClassType	The asset class of a transaction, allowed values: • Commodity • ForeignExchange • Equity • EquityBond • InterestRate • Credit • InterestRateODRF	NMTOKEN	
AttachmentMimeType	The mime type of the attachment, permitted values are	NMTOKEN	

TypeName Order by	DEFINITION	XML Base Type	Size
	• application/pdf • application/msword • application/excel • application/vnd.ms-excel • application/x-msexcel • application/x-excel • application/mspowerpoint • application/powerpoint • application/x-mspowerpoint • application/vnd.ms-powerpoint • image/gif • image/jpeg • image/pjpeg • image/png • image/tiff • image/x-tiff • text/csv • text/plain • text/xml • application/xml • application/zip • application/x-gzip		
Base64Binary-Type	The attachment in binary base64-encoded format.	base64Binary	
BrokerIDType	Identifies a broker for a trade. The set of valid values are specified on: http://www.efet.org in the Static Data section.	string	5
BSCPartyIDType	Identifies a BSC Party for a trade. The set of valid values are maintained at http://www.elexon.co.uk/participating/BSCSignatoriesAgents/bscSignatories.aspx	String	255
BTUQuality-AdjustmentType	The set of valid values are specified on: http://www.efet.org in the Static Data section.	String	255
BullionType	The specific precious metal within Bullion, permitted values are: "Gold" Quality as per the Good Delivery Rules issued by the London Bullion Market Association. "Palladium" Quality as per the Good Delivery Rules issued by the London Platinum and Palladium Market. "Platinum" Quality as per the Good Delivery Rules issued by the London Platinum and Palladium Market. "Silver" Quality as per the Good Delivery Rules issued by the London Bullion Market Association.	NMTOKEN	32

TypeName Order by	DEFINITION	XML Base Type	Size
	"RhodiumSponge" Quality as per the Good Delivery Rules for Rhodium (Sponge).		
BusinessDayConventionType	"FOLLOWING" The non-business date will be adjusted to the first following day that is a business day "FRN" Per 2000 ISDA Definitions, Section 4.11. FRN Convention; Eurodollar Convention. "MODFOLLOWING" The non-business date will be adjusted to the first following day that is a business day unless that day falls in the next calendar month, in which case that date will be the first preceding day that is a business day. "PRECEDING" The non-business day will be adjusted to the first preceding day that is a business day. "MODPRECEDING" The non-business date will be adjusted to the first preceding day that is a business day unless that day falls in the previous calendar month, in which case that date will be the first following day that us a business day. "NEAREST" The non-business date will be adjusted to the nearest day that is a business day - i.e. if the non-business day falls on any day other than a Sunday or a Monday, it will be the first preceding day that is a business day, and will be the first following business day if it falls on a Sunday or a Monday. "NONE" The date will not be adjusted if it falls on a day that is not a business day. "NotApplicable" The date adjustments conventions are defined elsewhere, so it is not required to specify them here.	NMTOKEN	
ClockDateTime-Type	This corresponds to dateTime, but without the time zone extension. The type is derived from dateTime with the following pattern restriction: "20..-..-..T..:..:..".	dateTime	19
CollateralisationType	Values: • U=uncollateralised • PC= partially collateralised • OC=one way collateralised • FC= fully collateralised.	NMTOKEN	
CommodityBaseType	Permitted values: • "AG"=Agricultural • "EN"=Energy • "FR"=Freights • "ME"=Metals • "IN"= Index • "EV"= Environmental • "EX"= Exotic • "N/A" = Not applicable	NMTOKEN	
CommodityDetailsType	Permitted values: • Agricultural o "GO"= Grains oilseeds o "DA"= Dairy		

TypeName Order by	DEFINITION	XML Base Type	Size
	○ "LI"= Livestock ○ "FO"= Forestry ○ "SO"= Softs • Energy ○ "OI"= Oil ○ "NG" = Natural gas ○ "CO"= Coal ○ "EL"= Electricity ○ "IE"= Inter-energy • Metals ○ "PR"= Precious ○ "NP" = Non-precious • Environmental ○ "WE"=Weather ○ "EM"= Emissions Or "N/A" if not applicable.		
CommonPricing-Type	This refers to the whether there has been an agreement to use 'Common Pricing' when calculating settlements. Permitted values are: • True (= yes, holidays observed by an index will be applied 'commonly' to all indexes when collecting settlement prices) • False (= no, holidays observed by an index will not be applied 'commonly' to all indexes)	NMTOKEN	
ConfirmationMeansType	Values: • "Y"= Non-electronically confirmed, • "N"= Non-confirmed, • "E"= Electronically confirmed.	NMTOKEN	
ContractType	The load type defines the conditions under which energy is purchased, allocated and handled. EG: In the case of TSO communications it represents: daily auction, weekly auction, monthly auction, yearly auction, etc. In the case of Trader to Trader communications it represents: Base load, peak load, etc… The significance of this type is dependent on area specific coded working methods. Values: "Base", "Peak", "OffPeak", "Custom"	NMTOKEN	10
CorporateSectorType	Values: A=Assurance undertaking authorised in accordance with Directive 2002/83/EC; C=Credit institution authorised in accordance with Directive 2006/48/EC; F=Investment firm in accordance with Directive 2004/39/EC; I=Insurance undertaking authorised in accordance with Directive 73/239/EEC; L=Alternative investment fund managed by AIFMs	NMTOKEN	

TypeName Order by	DEFINITION	XML Base Type	Size
	authorised or registered in accordance with Directive 2011/61/EU; O=Institution for occupational retirement provision within the meaning of Article 6(a) of Directive 2003/41/EC; R=Reinsurance undertaking authorised in accordance with Directive 2005/68/EC; U=UCITS and its management company, authorised in accordance with Directive 2009/65/EC;		
CountryCodeType	The identification of the market where the commodity is traded. Permitted values are defined as ISO 3166-1 2 alpha codes.	NMTOKEN	
CPDomicileType	A word or combination of words constituting the individual designation by which a place, or thing is known.	string	500
CPFinancialNatureType	Values: • "F" = Financial • "N" = Non-financial	NMTOKEN	
CPNameType	A word or combination of words constituting the individual designation by which a person or thing is known.	string	100
CPIDCodeTypeType	Values: • "LEI" • "MIC" • "BIC" • "ClientCode"	NMTOKEN	
CurrencyCode-Type	The specification of a currency unit respecting ISO 4217 3 alpha codes.	NMTOKEN	
CycleType	Free text.	String	255
DateType	Identification of a particular calendar day by its calendar year, its calendar month and its ordinal number within its calendar month. The date shall respect ISO 8601 formatting extended format YYYY-MM-DD. Leading zeros shall be used.	date	10
DayCountFractionType	For permitted values refer to: http://www.fpml.org/coding-scheme/day-count-fraction	NMTOKEN	
Delivery-ContingencyType	The set of valid values are specified on: http://www.efet.org in the Static Data section.	String	255
DeliveryDateType	"Delivery Date" means, in respect of a Transaction and a Commodity Reference Price, the relevant date or month for delivery of the underlying Commodity (which must be a date or month reported or capable of being determined from information reported in or by the relevant Price Source. Valid values are: "Spot": The spot contract "First_Nearby": The month of expiration of the first Futures Contract to expire following that Pricing Date	NMTOKEN	

TypeName Order by	DEFINITION	XML Base Type	Size
	"Second_Nearby": The month of expiration of the second Futures Contract to expire following that Pricing Date "Third_Nearby": The month of expiration of the third Futures Contract to expire following that Pricing Date "Sixth_Nearby": The month of expiration of the sixth Futures Contract to expire following that Pricing Date "Twelfth_Nearby": The month of expiration of the twelfth Futures Contract to expire following that Pricing Date "First_Nearby_Including": The month of expiration of the first Futures Contract to expire following that Pricing Date including the final price on the day of expiry "Second_Nearby_Including": The month of expiration of the second Futures Contract to expire following that Pricing Date including the final price on the day of expiry "Third_Nearby_Including": The month of expiration of the third Futures Contract to expire following that Pricing Date including the final price on the day of expiry "Sixth_Nearby_Including": The month of expiration of the sixth Futures Contract to expire following that Pricing Date including the final price on the day of expiry "Twelfth_Nearby_Including": The month of expiration of the twelfth Futures Contract to expire following that Pricing Date including the final price on the day of expiry "First_Nearby_Excluding": The month of expiration of the first Futures Contract to expire following that Pricing Date excluding the final price on the day of expiry "Second_Nearby_Excluding": The month of expiration of the second Futures Contract to expire following that Pricing Date excluding the final price on the day of expiry "Third_Nearby_Excluding": The month of expiration of the third Futures Contract to expire following that Pricing Date excluding the final price on the day of expiry "Sixth_Nearby_Excluding": The month of expiration of the sixth Futures Contract to expire following that Pricing Date excluding the final price on the day of expiry "Twelfth_Nearby_Excluding": The month of expiration of the twelfth Futures Contract to expire following that Pricing Date excluding the final price on the day of expiry "Calculation_Period": The period specified in by the Calculation Period of the deal "Month_Ahead": The period delivery being the month ahead "Day_Ahead": The period delivery being the day ahead "Dated_Contract": A specifically dated contract.		
DeliveryTypeType	Contractual feature of the physical delivery. Permitted values are: • "firm"	NMTOKEN	

TypeName Order by	DEFINITION	XML Base Type	Size
	• "nonFirm" • "systemFirm" • "unitFirm"		
DFTradeEvent-Type	The type of the trade event in DF context. Allowed values: • NewTrade • NewBlockTrade • EconomicAmendment • NoneconomicAmendment • Increase • FullTermination • PartialTermination • Allocation • Novation • NovationFee • Exercise • Compression	NMTOKEN	
Document-DescriptionType	Valid values are: • CONFIRM • DRAFT • CREDIT_ANNEX • HISTORICAL • HISTORICALEXPIRED	NMTOKEN	
EMIROptionStyle	Permitted values are: • "A"=American, • "B"=Bermudan, • "E"=European, • "S"=Asian.	NMTOKEN	
EnergyAccount-Type	Definitions within the Balancing & Settlement Code for the UK electricity market. Values: • Production • Consumption	NMTOKEN	
EnergyProduct-Type	The identification of the nature of an energy product such as Power, gas, oil, active power, reactive power, coal etc. Values: • Gas • Power • Oil • Coal • Bullion • Metal • Agriculturals	NMTOKEN	

TypeName Order by	DEFINITION	XML Base Type	Size
	• Paper The identification of the nature of an EUA vintages defined by the European Directive and Certified Emissions Reductions (CERs): • EUAPhase_1 • EUAPhase_2 • EUAPhase_3 • CER • ERU • AAU These values will be referred to collectively as 'Emissions Commodity' for the purpose of defining related business rule within the document.		
EProduct1CodeType	Values: • "CO"=Commodity • "CR"=Credit • "CU"=Currency • "EQ"=Equity • "IR"=Interest Rate • "OT"= Other	NMTOKEN	
EProduct2CodeType	Values: • Derivative type: • CD= Contracts for difference • FR= Forward rate agreements • FU= Futures • FW=Forwards • OP=Option • SW=Swap • OT= Other	NMTOKEN	
EquipmentType	Valid values are: • Barge • Truck • Railcar	NMTOKEN	
ErrDocumentType	Enumeration for document types used in ERR: "CNF" - eCM trade confirmation "BCN" – eCM broker confirmation "CAN" – eCM cancellation "BRS" – eRR box result message "VER" – eRR verification message "VAL" – eRR valuation message "CONF" – eRR confirmed message	NMTOKEN	
ETDRoleType	One of the values: "ClearingHouse", "ClearingBroker", "Exchange", "Trader", "Broker".	NMTOKEN	
ETDTransactionType	Values are: "FOR": Physical Forward that settles against a fixed price "OPT": Option on a physical forward "PHYS_INX": Physical forward that settles against an index "OPT_PHYS_INX": Option on a physical forward that settles against an index "FXD_SWP": Fixed/float swap	NMTOKEN	

TypeName Order by	DEFINITION	XML Base Type	Size
	"FXD_FXD_SWP": Fixed/fixed swap "FLT_SWP": Float/float swap "OPT_FXD_SWP": Fixed/float swaption "OPT_FXD_FXD_SWP": Fixed/fixed swaption "OPT_FLT_SWP": Float/float swaption "OPT_FIN_INX": Option on an index. "FUT": Exchange traded future (can be traded off exchange but under the terms of the Regulated Market) "OPT_FUT": Exchange traded option (can be traded off exchange but under the terms of the Regulated Market) "SPT": Spot transaction.		
EUAAccountCodeType	EUA account codes must conform to the following format: CC-nnn-nnn-0 CC-nnn-nnnn CC-nnn-nnn Where CC is the Country Code as defined ISO 3166-1 2 alpha codes ; and n represents any single digit integer 0 is the character for zero	string	12
ExecutionVenue-Type	Enumeration for the different execution venue types, allowed values are: • SEF • DCM • Off-Facility • LEI	NMTOKEN	
FilenameType	The filename of the attachment. The filename must contain a supported extension. Allowed file extensions are: File Type — Allowed Extensions PDF — .pdf MS Word — .doc .docx MS Excel — .xls .xslx MS Powerpoint — .ppt .pptx Image — .tiff .tif .gif .jpg Text formats — .txt .xml .csv	string	128
FrequencyPeriodType	A specific time period comprised of the concatenation of a PeriodMultiplierType and a PeriodType in the format: nnnA where "nnn" represents the PeriodMultiplierType and "A" represents the PeriodType. Where PeriodType = "T", PeriodMultiplierType MUST = "1"	string	4
FXConversionMethodType	The method for calculating currency conversion from a referenced spot rate. Values: • Daily (= daily index rate * daily exchange rate) • Monthly (= monthly average index * monthly average exchange rate) • Mixed	NMTOKEN	

TypeName Order by	DEFINITION	XML Base Type	Size
	(= monthly average index * daily exchange rate) N.B. These definitions use PricingDateType to identify valid days upon which prices can be collected i.e. rates will only be collected for valid Pricing Dates N.B. The value "Monthly" is applicable in all averaging cases regardless of the time period of the calculation period, so for example, if the calculation period for the transaction is a week then the value 'Monthly' should be used but in this context would in actual fact refer to a period of a week since this is the period of the calculation period.		
FXProductType	Permitted values: • "FXSpot" • "FXForward" • "FXSwap" • "FXOption" • "FXForward_Non_Delivererable" • "FXOption_Non_Deliverable"	NMTOKEN	
FXRateSourcePageHeadingType	This is the heading of a page of a reference source where an FX spot price is published.	String	255
FXRateSourcePageType	This is a reference to a page of a reference source where an FX spot price is published.	String	255
FXReferenceType	This is a reference to a spot price. All references shall be encoded as EFET Static Data on www.efet.org	String	255
FXTransactionType	Values are: "FOR": Physical Forward that settles against a fixed price "OPT": Option on a physical forward "FXD_FXD_SWP": Fixed/fixed swap "OPT_FXD_FXD_SWP": Fixed/fixed swaption "SPT": Spot transaction.	NMTOKEN	
Hedging-ExemptionType	Enumeration for hedging exemption types. Allowed values are: • Bona_Fide_Hedge • Pass-Through_Swap • Anticipated_Production • Anticipated_Requirement • Anticipated_Merchandising • Anticipated_Royalty • Anticipated_Service	NMTOKEN	
IdentificationType	A code to uniquely distinguish one occurrence of an entity from another.	string	255
IncotermsType	Delivery terms defined by the International Chamber of Commerce (ICC). Valid values are available from the ICC website	string	3

TypeName Order by	DEFINITION	XML Base Type	Size
	http://www.iccwbo.org/incoterms/id3040/index.html The version of the Incoterms is as defined in the relevant master agreement for the contract.		
IndexCommodityType	The set of valid values are specified on: http://www.efet.org in the Static Data section. Refer to "Index Commodity Details"		30
IndexStrikePriceStyleType	Defines how the index is used in determining the strike price of an option on an index, permitted values are: • "Index_Following", which means that the strike price of the option is the current state of the index at the present time, meaning that the option is always at the money • "Index_Dated", which means that the strike price for the option is the state of the index on the trade date, meaning that the option can vary in and out of the money based on the relative performance of the index compared with the historic value on the trade date.	NMTOKEN	
IProduct1CodeType	ISIN or AII, 12 digits alphanumerical code.	String	12
IProduct2CodeType	CFI, 6 digits alphanumerical code.	String	6
IRSProductType	Permitted values: • "IRSwap" • "Basis" • "CrossCurrency"	NMTOKEN	
IRSTransactionType	Values are: "FXD_SWP": Fixed/float swap "FXD_FXD_SWP": Fixed/fixed swap "FLT_SWP": Float/float swap "OPT_FXD_SWP": Fixed/float swaption "OPT_FXD_FXD_SWP": Fixed/fixed swaption "OPT_FLT_SWP": Float/float swaption	NMTOKEN	
ISDACommodityDefinitionsType	All values defined in Sub-Annex A to the 2005 ISDA Commodity Definitions plus other explicitly defined indices published on www.efet.org Static Data page, including but not limited to the value: "Formula"	string	255
LoadTypeType	Values: • "BL" =Base Load • "PL"= Peak Load • "OP"= Off-Peak • "BH"= Block Hours • "OT"= Other	NMTOKEN	
LotsType	Positive integer	Integer	16
MasterAgreement	The version of the master trading agreement under which the reported transaction was executed as	String	4

TypeName Order by	DEFINITION	XML Base Type	Size
VersionType	defined by the year of the agreement e.g. "2005"		
MetalMaterial-Type	The set of valid values are as follows: • Aluminum-Primary • Cobalt • Copper • Lead • Molybdenum • NASAA • Nickel • Steel • Tin • Uranium • Zinc	NMTOKEN	
NameType	A word or combination of words constituting the individual designation by which a person, animal, place, or thing is known.	string	35
NotificationFieldType	Values: "preliminary", "final", "reverse".	NMTOKEN	
OnBehalfOfType	Values: • "Buyer" • "Seller" • "Buyer_And_Seller"	NMTOKEN	
OptionStyleType	Values: "American", "European", "Asian", "Cap", "Floor", "Collar", "Bermudan" N.B. "Cap", "Floor" and "Collar" refer to an exercise style which can be equated to a strip of automatically exercised optlets with a strike price equal to the 'Cap Price'/'Floor Price'.	NMTOKEN	
OptionStyleType	Values: "American", "European", "Asian", "Cap", "Floor", "Collar", "Bermudan" N.B. "Cap", "Floor" and "Collar" refer to an exercise style which can be equated to a strip of automatically exercised optlets with a strike price equal to the 'Cap Price'/'Floor Price'.	NMTOKEN	
OptionType	The type of option contract: Values: "Put", "Call", "Capped_Call", "Floored_Put" N.B. 'Capped' calls and "Floored" puts contain a cap/floor on the upside/downside which effectively limits the explicit value of an in the money option.	NMTOKEN	
PartyType	The identification of an actor in the Energy market. Uses EIC codes or LEI codes. EIC company codes for brokers and trading parties will be issued by EFET. For Party EIC codes issued by ETSO see: http://www.etso-net.org/activities/edi/_library/index.asp See	string	25

TypeName Order by	DEFINITION	XML Base Type	Size
	definition for EIC code format further down.		
PaymentEvent-Type	Valid values are published on www.efet.org Static Data page but including for example: • Schedule_Date • Trade_Date • Bill_of_Lading • Commencement_of_Discharge • Completion_of_Discharge • Commencement_of_Loading • Completion_of_Load • EPA_Transfer • Final_Pricing • Injection_Date • Notice_of_Readiness • Receipt_of_Invoice	string	32
PayRelativeToType	"CalculationPeriodStartDate" - Payments will occur relative to the first day of each calculation period. "CalculationPeriodEndDate" - Payments will occur relative to the last day of each calculation period. "LastPricingDate" - Payments will occur relative to the last Pricing Date of each Calculation Period. "ResetDate" - Payments will occur relative to the reset date. "ValuationDate" - Payments will occur relative to the valuation date. See: http://www.FpML.org	NMTOKEN	
PeriodMultiplierType	A time period multiplier, e.g. 1, 2 or 3 etc.	Integer	3
PeriodType	"D" - Day. "W" - Week. "M" - Month. "Y" - Year. "T" – Term. See: http://www.FpML.org	NMTOKEN	
PipelineName-Type	The set of valid values are specified on www.efet.org in the Static Data section.	String	255
PortfolioCodeType	An internal code identifying a portfolio.	String	20
ProductNameType	Free text description.	String	255
PriceNotationType	The manner in which the price is expressed. ISO 4217 3 character currency codes, AND the value "100" to represent 'percentage'.	NMTOKEN	
PriceType	The price in some currency. Positive quantities shall not have a sign. A price may be expressed up to 9 decimal places, dot-separated and with	decimal	25

TypeName Order by	DEFINITION	XML Base Type	Size
	leading zeros suppressed.		
PricingDateType	The date upon which the Specified Price is recorded for settlement purposes. Values: "CBD": Each commodity business day "Monday": Each Monday if it is a commodity business day "Tuesday": Each Tuesday if it is a commodity business day "Wednesday": Each Wednesday if it is a commodity business day "Thursday": Each Thursday if it is a commodity business day "Friday": Each Friday if it is a commodity business day "Saturday": Each Saturday if it is a commodity business day "Sunday": Each Sunday if it is a commodity business day "Monthly": On the same day each month - the actual day is not defined but is considered to be known to the counterparties and broker	NMTOKEN	
ProcessFieldType	Values: "withCp" or "withoutCp".	NMTOKEN	
ProductGrade-Type	The set of valid values are specified on: http://www.efet.org in the Static Data section.	String	255
ProductIDPrefix Type	Enumerated list of prefixes for the product ID value. Allowed values: • UPI • ISDA • GTR If this says "UPI" then the value of the Product ID will be a valid UPI; if this says "ISDA" then the value of the product value will be a valid node from the ISDA product taxonomy; if this says "GTR" then the value of the product value will be a valid node from the GTR product taxonomy.	NMTOKEN	
ProductIDValue-Type	Either a UPI, ISDA taxonomy node or a GTR taxonomy node	String	40
ProductNameType		String	255
ProductType	The set of valid values are specified on: http://www.efet.org in the Static Data section.	String	255
QuantityType	The number of occurrences of an object. Positive quantities shall not have a sign. A quantity may be expressed up to 8 decimal places, dot-separated and with leading zeros suppressed. The number of EUA Certificates. Positive quantities shall not have a sign. A quantity shall always be expressed as a whole number (integer) up to 8 figures in length, with leading zeros	decimal	30

TypeName Order by	DEFINITION	XML Base Type	Size
	suppressed e.g. 1 to 99.999.999		
QuoteBasisType	Values: • "Currency1PerCurrency2" - The amount of currency1 for one unit of currency2 • "Currency2PerCurrency1" - The amount of currency2 for one unit of currency1 • "PutCurrencyPerCallCurrency" - The strike price is an amount of putCurrency per one unit of callCurrency. • "CallCurrencyPerPutCurrency" - The strike price is an amount of callCurrency per one unit of putCurrency.	NMTOKEN	
RateIndexType	For permitted values refer to: http://www.fpml.org/coding-scheme/floating-rate-index	String	63
ReasonCodeType	A code defining a known technical or business processing error. Will relate to situations when a document is NOT 'Well Received' or when a document is NOT 'Well Processed' A complete list of reason codes is described further down.	NMTOKEN	See valid values
ReasonTextType	The textual explanation of an act.	string	512
Reporting-JurisdictionType	reporting jurisdiction of the trade, allowed values "SEC", "CFTC", "HKMA", "Other"	NMTOKEN	
ReportingRoleType	Values: • "Trader" can report on behalf of themselves • "CP_Agent" can report on behalf of a counterparty and themselves including internal counterparty transactions to which they are a party • "Internal_Agent" can report on behalf of either or both counterparties to an intragroup transaction. • "Execution_Agent" • "Clearing_Agent"	NMTOKEN	
ReportModeType	Values: • "Report" = report this transaction to the relevant regime • "NoReport" = do not report this transaction to the relevant regime • "CmsReport" = apply the standard filtering and routing rules for the relevant regime.	NMTOKEN	
RepositoryType	• Value: as defined in the Static Data tables 'Repository Reference' on www.EFET.org, which must at least include:"DTCC-EU" • "REGIS-TR" • "UNAVISTA" • "ICE"	String (20)	
ResetRelativeToType	"CalculationPeriodStartDate" - Payments will occur relative to the first day of each calculation period. "CalculationPeriodEndDate" - Payments will occur relative to the last day of each calculation period.	NMTOKEN	

TypeName Order by	DEFINITION	XML Base Type	Size
	See: http://www.FpML.org		
RoleType	One of the values: “Trader”, “Broker”, “ClearingHouse”, “ECVNA”	NMTOKEN	
RollConventionType	Valid values are: • "EOM" - Rolls on month end dates irrespective of the length of the month and the previous roll day. • "FRN" - Roll days are determined according to the FRN Convention or Eurodollar Convention as described in ISDA 2000 definitions. • "IMM" - IMM Settlement Dates. The third Wednesday of the (delivery) month. • "IMMCAD" - The last trading day/expiration day of the Canadian Derivatives Exchange (Bourse de Montreal Inc) Three-month Canadian Bankers' Acceptance Futures (Ticker Symbol BAX). The second London banking day prior to the third Wednesday of the contract month. If the determined day is a Bourse or bank holiday in Montreal or Toronto, the last trading day shall be the previous bank business day. Per Canadian Derivatives Exchange BAX contract specification. • "IMMAUD" - The last trading day of the Sydney Futures Exchange 90 Day Bank Accepted Bills Futures contract (see http://www.sfe.com.au/content/sfe/trading/con_specs.pdf). One Sydney business day preceding the second Friday of the relevant settlement month. • "IMMNZD" - The last trading day of the Sydney Futures Exchange NZ 90 Day Bank Bill Futures contract (see http://www.sfe.com.au/content/sfe/trading/con_specs.pdf). The first Wednesday after the ninth day of the relevant settlement month. • "SFE" - Sydney Futures Exchange 90-Day Bank Accepted Bill Futures Settlement Dates. The second Friday of the (delivery) month. • "NONE" - The roll convention is not required. For example, in the case of a daily calculation frequency. • "TBILL" - 13-week and 26-week U.S. Treasury Bill Auction Dates. Each Monday except for U.S. (New York) holidays when it will occur	NMTOKEN	

TypeName Order by	DEFINITION	XML Base Type	Size
	on a Tuesday. • "1" - Rolls on the 1st day of the month. • "2" - Rolls on the 2nd day of the month. • "3" - Rolls on the 3rd day of the month. • "4" - Rolls on the 4th day of the month. • "5" - Rolls on the 4th day of the month. • "6" - Rolls on the 6th day of the month. • "7" - Rolls on the 7th day of the month. • "8" - Rolls on the 8th day of the month. • "9" - Rolls on the 9th day of the month. • "10" - Rolls on the 10th day of the month. • "11" - Rolls on the 11th day of the month. • "12" - Rolls on the 12th day of the month. • "13" - Rolls on the 13th day of the month. • "14" - Rolls on the 14th day of the month. • "15" - Rolls on the 15th day of the month. • "16" - Rolls on the 16th day of the month. • "17" - Rolls on the 17th day of the month. • "18" - Rolls on the 18th day of the month. • "19" - Rolls on the 19th day of the month. • "20" - Rolls on the 20th day of the month. • "21" - Rolls on the 21st day of the month. • "22" - Rolls on the 22nd day of the month. • "23" - Rolls on the 23rd day of the month. • "24" - Rolls on the 24th day of the month. • "25" - Rolls on the 25th day of the month. • "26" - Rolls on the 26th day of the month. • "27" - Rolls on the 27th day of the month. • "28" - Rolls on the 28th day of the month. • "29" - Rolls on the 29th day of the month. • "30" - Rolls on the 30th day of the month. • "MON" - Rolling weekly on a Monday. • "TUE" - Rolling weekly on a Tuesday. • "WED" - Rolling weekly on a Wednesday. • "THU" - Rolling weekly on a Thursday. • "FRI" - Rolling weekly on a Friday. • "SAT" - Rolling weekly on a Saturday. • "SUN" - Rolling weekly on a Sunday. See also: http://www.FpML.org		
RoundingType	Indicates the number of decimal places to round to, valid values are: • 0, 1, ... 9 = precisely nil, one, ... nine	NMTOKEN	

TypeName Order by	DEFINITION	XML Base Type	Size
	d.p. • N_A= there is no agreement to the number of d.p.		
RSSType	Must be either a SCoTA RSS code http://www.globalcoal.com/scota/scotaSpecs.cfm. or a valid value specified on: http://www.efet.org in the Static Data section for Product Type	string	32
ScotaOriginType	The origin code for a Relative Standard Specification (RSS) coal product as defined http://www.globalcoal.com/scota/scotaSpecs.cfm and including: • CRAPS • RB • AUS • COL • POL • RUSS • US • BOL	String	8
Settlement-DisruptionType	Valid values for bullion settlement disruptions: • Negotiation • Cancellation_and_Payment	NMTOKEN	
SettlementType	Permitted values are: • "C" = Cash • "P" = Physical • "O" = Optional	NMTOKEN	
SO2Quality-AdjustmentsType	The set of valid values are specified on: http://www.efet.org in the Static Data section.	String	255
SpecifiedPrice-Type	In respect of a Transaction and a Commodity Reference Price, any of the following prices (which must be a price reported in or by, or capable of being determined from information reported in or by, the relevant Price Source), as specified in the relevant Confirmation (and, if applicable, as of the time so specified). Values are: • "High": (A) the high price; • "Low": (B) the low price; • "Average": (C) the average of the high price and the low price; • "Closing": (D) the closing price; • "Opening": (E) the opening price; • "Bid": (F) the bid price; • "Ask": (G) the asked price; • "Ave_Bid_Ask": (H) the average of the bid price and the asked price;	NMTOKEN	

TypeName Order by	DEFINITION	XML Base Type	Size
	• "Settlement": (I) the settlement price; • "Off_Settlement": (J) the official settlement price; • "Official": (K) the official price; • "Morning": (L) the morning fixing; • "Afternoon": (M) the afternoon fixing; • "Spot": (N) the spot price; • "Other": (O) any other price specified in the relevant Confirmation		
StrategyType-Type	Valid values are specified on: http://www.efet.org in the Static Data section and include the general case "Simple_Basket" indicating no special settlement behaviour but also other specific strategies such as "Knock_In_Option" etc. where a defined settlement behaviour is implicit and agreed between the counterparties.	String	255
SuppressPrice-Dissemination-Type	Indicates that the deal should not be RT reported, allowed values: • None (= suppress realtime reporting) • RT (= do not suppress realtime reporting)		
TaxonomyCodeType	Values: • "EMIR_Taxonomy "= Taxonomy defined under EMIR for describing the product for the reported transaction. •	NMTOKEN	
TaxonomyType	Values: • "U"=Product Identifier [endorsed in Europe] • "I"=ISIN or Aii • "E"=Interim taxonomy	NMTOKEN	
TimeType	A point within a unit of time of 24 hours. The time shall respect ISO 8601 formatting extended format HH:MM:SS(Z).	time	8
TimeZoneOffset-Type	This is the time zone offset from UTC. Valid values are integers from 0 to 24. Must be signed if negative.	Integer	3
TitleConditions Type	The set of valid values are specified on: http://www.efet.org in the Static Data section.	String	255
TradeIDType	Internal trade identifyier to facilitate intra-company mapping and integration	String	30
TradingCapacity Type	Values: • "A" if the counterparty reporting the transaction is acting in the role of an 'agent' for a third party beneficiary at execution • "P" if the counterparty reporting the transaction was acting on their own behalf at execution.	NMToken	
TransactionType	Values are: "FOR": Physical Forward that settles against a fixed price	NMTOKEN	

TypeName Order by	DEFINITION	XML Base Type	Size
	"OPT": Option on a physical forward "PHYS_INX": Physical forward that settles against an index "OPT_PHYS_INX": Option on a physical forward that settles against an index The following transaction types are collectively termed 'Financial Transactions' "FXD_SWP": Fixed/float swap "FLT_SWP": Float/float swap "OPT_FXD_SWP": Fixed/float swaption "OPT_FLT_SWP": Float/float swaption "OPT_FIN_INX": Option on an index.		
TransactionType	Values are: "FOR": Physical Forward that settles against a fixed price "OPT": Option on a physical forward "PHYS_INX": Physical forward that settles against an index "OPT_PHYS_INX": Option on a physical forward that settles against an index The following transaction types are collectively termed 'Financial Transactions' "FXD_SWP": Fixed/float swap "FLT_SWP": Float/float swap "OPT_FXD_SWP": Fixed/float swaption "OPT_FLT_SWP": Float/float swaption "OPT_FIN_INX": Option on an index.	NMTOKEN	
TrueFalseType	Data type used to indicate if a condition is true or false. Values: "true", "false".	Boolean	
UnderlyingCodeTypeType	Value: as defined in the Static Data tables 'Commodity Reference' of www.efet.org, which must at least include: - "ISIN" – to indicate that the Underlying coding scheme is ISIN - "LEI" – to indicate that the Underlying coding scheme is LEI - "IEI" – to indicate that the Underlying coding scheme is an interim entity identifier - "UPI" – to indicate that the Underlying coding scheme is UPI - "B" – to indicate that the Underlying is a basket - "I" – to indicate that the Underlying is an index	String	20
UnderlyingType	Values: • ISIN (12 alphanumerical digits) • LEI (20 alphanumerical digits) • Interim entity identifier (20 alphanumerical digits) • UPI (to be defined) • B= Basket • I=Index	String	255
UnitOfMeasure-	The unit of measure that is applied to a quantity. Valid units are as follows:	NMTOKEN	

TypeName Order by	DEFINITION	XML Base Type	Size
Type	• 100MJ • 100MJPerDay • AAU • Bag • BBL • BCF • BF • BSH • BTU • CBU • Celsius • CER • Cwt • Day • DTH • ERU • EUA • EUAA • Fahrenheit • G • GAL • GJ • GJPerDay • GW • GWh • GWhPerDay • hL • in • Ingot • KG • kL • KM3 • KW • KWh • KWhPerDay • L • LB • LEC • NM3 • M3 • MCM		

TypeName Order by	DEFINITION	XML Base Type	Size
	• MJ • MJPerDay • MMBTU • MMJ • MMJPerDay • MT • MW • MWh • OBU • Ozt • ROC • SBU • SM3 • St • T • Therm • ThermPerDay • Vega • WBU Valid value for Emissions (EUA and CER) Trade Confirmation documents is "EUA" N.B. 1 EUA = 1 tonne of CO2.		
UProductCodeType	Product Identifier (UPI), to be defined under EMIR/REMIT	String	255
UsageType	Indicates Test or Live message.The coded type of a document. The document type describes the principal characteristic of a document. Values: "Test" or "Live"	NMTOKEN	
UsiType	USI (unique swap identifier) consisting of (a) namespace (10 digit number) (b) value (up to 32 upper case alpha characters, limited set of special characters allowed!) Example: <UniqueSwapIdentifier>1011234567T345-1231234566</UniqueSwapIdentifier>	String	42
UTCTimestamp-Type	timestamp (milliseconds optional) timezone designators "Z" (UTC) or +01:00 (UTC+5) or -05:00 (UTC-5) etc. examples: 2012-07-28T15:27:21.892Z (UTC timestamp with milliseconds) 2012-07-28T10:27:21.892-05:00 (UTC-5 with milliseconds) 2012-07-28T16:27:21+01:00 (UTC+1 timestamp without milliseconds)	datetime	
VerificationSta	Indicates the verification status of a deal:	NMTOKEN	

TypeName Order by	DEFINITION	XML Base Type	Size
tusType	• Verified • Disputed		
UTIType	Unique Transaction ID under EMIR or REMIT	String	52
ValuationTypeType	Values: • "M"= mark to market • "O"= mark to model.	NMTOKEN	
VenueOfExecutionType	Values: • ISO 10383 Market Identifier Code (MIC), 4 digits alphabetical. • "XOFF" • "XXXX"	String	4
VerificationType	Indicates if the data was electronically verified or verified by non-electronic means; allowed values: • Electronic • Non-Electronic • Unverified	NMTOKEN	
VersionType	A code that distinguishes one evolution of an identified object from another. Information about a specific object may be sent several times, each transmission being identified by a different version number.	integer	3
WeekDayType	"MON" "TUE" "WED" "THU" "FRI" "SAT" "SUN" "TBILL"	NMTOKEN	

A.2. Reason Code Types

Naming conventions: Naming domain codes are used as a prefix to qualify error codes and originators:

- "xml"
- "efet"
- "ebxml"
- vendor-specific prefix

Minimal required reason codes:

- ebXML Error Codes: See ebXML MS2.0 Spec. (*ValueNotRecognized*, *NotSupported*, *Inconsistent*, *OtherXml*, *DeliveryFailure*, *TimeToLiveExpired*, *SecurityFailure*, *MimeProblem*, *Unknown*)
- EFET Error Codes: *TimeOut*, *TCAlreadyMatched*, *NoMatch*, *InvalidData*
- Vendor-specific Error codes (non): See vendor-specific documentation

Domain	Error Code	Comment
XML	ValidationFailure	An XML element/attribute could not be

		validated against the Schema
ebxml	ValueNotRecognized	XML enumeration not defined in Schema
ebxml	NotSupported	An ebXML feature that is not supported, e.g. multi-hop communication
ebxml	Inconsistent	In valid XML document
ebxml	OtherXML	Error explained in more detail in ReasonText
ebxml	DeliveryFaliure	Error explained in more detail in ReasonText
ebxml	TimeToLiveExpired	
ebxml	SecurityFailure	Error explained in more detail in ReasonText
ebxml	MimeProblem	Error explained in more detail in ReasonText
ebxml	Unknown	Error explained in more detail in ReasonText
efet	InvalidData	One or more data fields are invalid (yet XML Schema compliant).
efet	TimeOut	The trade confirmation timed out on the sender side of the document.
efet	InvalidMatchAttempt	The trade confirmation is generally in a document state that does not allows for matching (e.g. Amended, Failed, Matched etc.)
efet	AmendmentError	The amendment has a wrong version number
efet	IDNotFound	An externally defined ID could not be verified
efet	UniquenessViolation	ID used in a trade confirmation is already in use
efet	NoMatch	The sender could not match the two trade confirmations referenced by the Match Suggestion
efet	ReferencedDocNotExists	The referenced Document does not exist in the Counterparts System.
efet	RefDocInvalidState	The referenced Document is not in a valid state for further processing. (e.g. state ACKNOWLEDGED was expected but it is in state PENDING)
efet	MinorVersionInInvalidState	The currently processed Trade Confirmation has minor versions in a state that does not allows amendments. (e.g. state is FAILED)

Example 1:

```
<Reason>
      <ReasonCode>ebXML:Validation</ReasonCode>
      <ErrorSource>/TradeConfirmationDocument/DocumentCreation/DateTi
me</ErrorSource>
      <Originator>ponton:PontonXP</Originator>
      <ReasonText>Element Value could not be validated against
dateTime type</ReasonText>
</Reason>
```

Example 2:

```
<Reason>
      <ReasonCode>efet:timeout</ReasonCode>
      <Originator>efet:efetbox</Originator>
```

```
        <ReasonText>trade confirmation timed out at 2004-30-
        08T21:30:00Z UTC</ReasonText>
    </Reason>
```

A.3. Use of Code Standards

Component	Coding Scheme or Format	Comment
Character set	UTF-8	Used as the character encoding schema
Currency codes	ISO 4217 3 alpha codes	Examples: EUR USD GBP
Date time	ISO 8601 YYYY-MM-DDTHH:MM:SSZ. Shall be expressed in UTC. Midnight is 00:00. For Date values: ISO 8601 format - YYYY-MM-DD. For Time values: ISO 8601 format - HH:MM:SSZ.	Note: Z refers to Zulu time, being a synonym to Coordinated Universal Time or UTC (formerly known as Greenwich Mean Time or GMT). The delivery periods (start and end date and times shall always be expressed in local time.
Delivery areas	EIC codes	For the physical delivery areas, EIC codes issued by ETSO will be used see: http://www.eiccodes.eu/ Additional EIC codes will be issued and maintained by EFET for virtual trading hubs.
Market	The ISO 3166-1 2 alpha codes are used for the markets that correspond to a country. Special codes are added to the sub-country markets within the U.K.	This EFET coding scheme partly exists of the ISO controlled standard country, extended with EFET controlled codes to identify the markets within the U.K.
Measurement units	UN/ECE Recommendation 20.	See annex for list of frequently used codes
Numeric values	Standard numeric format is UK/American but without comma separation for orders of 10^3: "nnnnnnn.nn". Always cut leading zeros.	
Party	EIC code	EIC company codes for brokers and trading parties will be issued by EFET. For Party EIC codes issued by ETSO see: http://www.eiccodes.eu/

A.4. EFET Coding Scheme

The EFET coding scheme is made up of a number of code lists. All the code lists in question may be found on the EFET website www.efet.org. These lists will be constantly kept up to date and therefore they should be queried occasionally in order to determine if there are any new codes of interest.

Note:
EIC codes (**ETSO Identification Codes**) are issued anytime by EFET and have the following form: NNxABCDEFGHIJKLc:

- NN : Issuing office
- x : digit indicates the type of EIC code, e.g. 'X' indicates a party identification code
- AB..L : A 12-digit identification code
- c : Check digit

EFET Standards regarding delivery points and areas are not issued by EFET but by other Local Issuing Offices within the EIC community. These codes take the same form but with the following exceptions:

- x: indicating the type of EIC code is set to 'Y' for Areas and represent network areas in which capacity constraints are typically managed by a Transmission System Operator
- x: indicating the type of EIC code is set to 'Z' for Measurement Points where a commodity is considered to be traded and exchanged; the pipe line operators are identified in the case of interconnections between gas pipe lines.

In all cases codes used in the eCM process will be 'International' EIC codes and so will be posted on the ETSO EIC code site at: http://www.eiccodes.eu/

Appendix B. Glossary of Data Elements and Terms

B.1. Context Specific Data Elements in Alphabetic Order

ELEMENT NAME	DEFINITION	Based on type	Context employed
AdditionalRepositoryTradeID	Trade Id of the deal in the additional repository	String	CpmlReportingEnvelope
AdditonalRepository	The SDR to which the deal was reported first. Additional repository to which the deal was reported.	AdditionalRepositoryType	CpmlReportingEnvelope eCMAdditionalData
Agent Name	Name of the service provider	NameType	Trade/Broker Confirmation
Agent Type	The role of the service provider	AgentType	Trade/Broker Confirmation
Agreement	The Master Agreement underwhich the transaction was conducted	AgreementType	Trade/Broker Confirmation
AllocationIndicator	An indication that the swap is a post-allocation or a pre-allocation swap	AllocationIndicatorType	CpmlReportingEnvelope
AsOfDate	Denotes the business date of a backload	Date	CpmlReportingEnvelope
AsOfTime	Denotes the time of a backload	Time	CpmlReportingEnvelope
Asset Class	The category of the asset dealt with in the deal.	AssetClassType	Trade/Generic Confirmation
AttachmentData	The file of information that may be attached. Typically this is to provide a detailed description or supporting data that describes a non standard deal in greater detail.	AttachementType	Generic Confirmation
Automatic Exercise	Flag indicating if an option will automatically exercise	TrueFalseType	Trade/Broker Confirmation
Broker ID	The Broker code	BrokerIDType	Trade/Broker Confirmation
BrokerSpreadID	The identifier given by the broker to that particular type of spread transaction	IdentificationType	Broker Confirmation
BrokerTradeID	Identifier issues by broker and unique to that specific broker	IdentificationType	Broker Confirmation
BSC Party ID	Identifies a party to the UK Electricity market Balancing and Settlement Code (BSC)	BSCPartyIDType	Trade Confirmation
Btu Quality Adjustments	The Quality Adjustment formula to be used where the Actual Shipment BTU/Lb value differs from the Standard BTU/Lb value.	BTUQualityAdjustmentType	Trade Confirmation
BullionType	Specifies the precious metal within the 'Commodity' value "Bullion".	BullionTypeType	Trade/Broker Confirmation
Buyer Delivery Account	The account code for the Buyer of an EUA to which the delivery of certificate must be made.	EUAAccountCodeType	Trade Confirmation
Buyer Energy Account	Consumption or production account (GB market only)	EnergyAccountType	Trade/Broker Confirmation
Buyer Energy Account Identification	The account to which the Buyer of a power trade in the UK market will allocate the volume of the trade.	IdentificationType	Trade Confirmation
Buyer Hub Code	The shipper code of the Buyer at the hub where the trade will	IdentificationType	Trade/Broker Confirmation

ELEMENT NAME	DEFINITION	Based on type	Context employed
	deliver and the capacity is needed.		
Buyer ID	Party ID as defined in the Interface Definition Documents (IDD) on www.elexon.co.uk	BSCPartyIDType	Trade/Broker Confirmation
Buyer Party	The party that is purchasing the commodity.	PartyType	Trade/Broker Confirmation
CalculationPeriodEndDate	End date of a period during which price data is collected and subsequently used in calculating the settlement of a financial trade.	DateType	Trade/Broker Confirmation
CalculationPeriodStartDate	Start date of a period during which price data is collected and subsequently used in calculating the settlement of a financial trade	DateType	Trade/Broker Confirmation
Capacity unit	The unit of measurement in which the contract capacity quantity is expressed	UnitOfMeasureType	Trade/Broker Confirmation
Capped Price	The price at which the up side of a call option is stops paying out.	PartyType	Trade/Broker Confirmation
Cash Settlement	Flag indicating if the option is cash settled or not	TrueFalseType	Trade/Broker Confirmation
ClearingExceptionParty	The party for which a clearing exception is invoked.	PartyType	CpmlReportingEnvelope
Collateralized	Indication of whether the contract is collateralized and how	CollateralizedType	CpmlReportingEnvelope
Commodity	Defines which energy product is traded	EnergyProductType	Trade/Broker Confirmation
Commodity Reference Price	A commodity reference price/index.	ISDACommodityDefinitionsType	Trade/Broker Confirmation
Common Pricing	'Common Pricing' refers to the treatment of holiday schedules observed by underlying indices. Holidays affect the collection of prices since there will be no prices published for an index on a holiday.	TrueFalseType	Trade/Broker Confirmation
Contingency	The conditions under which the party specified in 'Contingent Party' will be excused from damages if transmission is interrupted or curtailed.	ContingencyType	Trade Confirmation
Contingent Party	The party to which the contingency applies.	PartyType	Trade Confirmation
Contract Capacity	The contract capacity of the commodity that has been negotiated.	QuantityType	Trade/Broker Confirmation
CR Capacity Conversion Rate	The conversion factor that must be used in converting a unit of measure in which a commodity reference is quoted to the settlement unit of measure for the deal.	QuantityType	Trade/Broker Confirmation
CreationTimestamp	Timestamp of the creation date of the reporting regime specific data addressed by the envelope in UTC time format.	UTCTimeStamp	CpmlReportingEnvelope eCMAdditionalData
Currency	ISO currency code. In some cases, the currency element is extended by an optional attribute: "UseFractionUnit". This indicates	CurrencyCodeType	Trade/Broker Confirmation

ELEMENT NAME	DEFINITION	Based on type	Context employed
	that, e.g., "pence" is used instead of "GBP"		
Cycle	The cycle during which an oil product will be transported in a pipeline. Multiple cycles can be specified.	CycleType	Trade/Broker Confirmation
Dated Contract	The date on which the underlying contract, for which prices are being collected on the 'Pricing Date', delivers.	DateType	Trade/Broker Confirmation
DeliverableByBarge	Whether or not the delivery can go to barge. For trades documented under the ISDA Master Agreement and Oil Annex, this should always be set to 'false'.	TrueFalseTyep	Trade/Broker Confirmation
Delivery Period Start Date	The start date of a delivery period for a financial trade. Delivery periods define the settlement regime.	DateType	Trade/Broker Confirmation
Delivery Date	For a given commodity reference this identifies which underlying delivery contract is used for pricing i.e. month ahead.	DeliveryDateType	Trade/Broker Confirmation
Delivery Period End Date	The end date of a delivery period for a financial trade. Delivery periods define the settlement regime.	DateType	Trade/Broker Confirmation
Delivery Period Notional Quantity	The notional volume in a delivery period for a financial trade. Used in calculating the settlement in that Delivery Period.	QuantityType	Trade/Broker Confirmation
Delivery Point Area	The area where the commodity is being delivered. In general this refers to the hub on which the commodity is delivered.	AreaType	Trade/Broker Confirmation
Delivery Type	Indicates the under what conditions the Parties' delivery obligations apply.	DelvieryTypeType	Trade/Broker Confirmation
DeliveryEnd DateAndTime	The end date and time of the time interval for a period. The resulting duration is expressed in minutes for a single quantity period. The time interval shall always be expressed in the time zone of the commodity delivery area.	ClockDateTimeType	Trade/Broker Confirmation
DeliveryStart-DateAndTime	The start date and time of the time interval for a period. The resulting duration is expressed in minutes for a single quantity period. The time interval shall always be expressed in the time zone of the commodity delivery area.	ClockDateTimeType	Trade/Broker Confirmation
DFTradeEvent	Specifies the type of trade event for which the deal is reported, e.g. 'NewTrade', 'Novation', 'Backload' ...	DFTradeEventType	CpmlReportingEnvelope
Document Description	Description of the document. "CONFIRM" indicates that the document is the signed confirmation of the transaction	DocumentDescriptionType	Generic Confirmation
Document ID	The unique identification of a	IdentificationType	Trade/Broker

ELEMENT NAME	DEFINITION	Based on type	Context employed
	document compliant with naming standard defined in		Confirmation, Suggested Match, Suggested Match Acceptance, Suggested Match Refusal, Cancellation, Acknowledgement/ Rejection
Document Version	Version of the document being sent. An entire document may be sent several times with the same identification. The version is used to distinguish one instance of the same document from another with the same identification.	VersionType	Trade/Broker Confirmation, Suggested MatchSuggestionMatch, Suggested Match Acceptance, Suggested Match Refusal, Cancellation, Acknowledgement/ Rejection
DocumentUsage	Indicates whether it is a test message or a live message	UsageType	Trade/Broker Confirmation
Early Exercise	Flag indicating if an option is subject to early exercise.	TrueFalseType	Trade/Broker Confirmation
EconomicAmendment	Boolean flag to identify whether an amendment is economic or not. Valid values are "true", "false"	Boolean	CpmlReportingEnvelope
Effective Date	The start date of the first Delivery Period. ISDA term identifying the start swap.	DateType	Trade/Broker Confirmation
Electing Party	Indicates the party able to decide which delivery point within the deliveryPoint is used for delivery. For EEI transactions, this should reference the seller of the electricity.	PartyType	Trade Confirmation
EmbeddedOption	Either 'true' or 'false'. Indication of whether the swap transaction incorporates an embedded option.	Boolean	CpmlReportingEnvelope
Emissions Delivery Date	Contractual date that the emissions certificates are due for transfer from the Sellers account to the Buyers account.	DateType	Trade/Broker Confirmation
ErrorSource	Location of the Error (e.g. Xpath of an XML element	String (255)	Match Suggestion Refusal, Rejection
ExecutionTimeStamp	The time and date of execution of the reportable swap transaction in Coordinated Universal Time (UTC).	UTCTimeStamp	CpmlReportingEnvelope
ExecutionVenue	Swap execution venue : one of the three reserved values ('SEF', 'DCM', 'Off-Facility')	ExecutionVenueType	CpmlReportingEnvelope
ExecutionVenuePartyID	Party ID of the venue of execution of a reportable swap transaction.	String	CpmlReportingEnvelope
ExecutionVenuePrefix	Prefix for the value provided in the ExecutionVenuePartyID field (ex. 'LEI').	String	CpmlReportingEnvelope

ELEMENT NAME	DEFINITION	Based on type	Context employed
Exercise Date Time	Date and Time at which the option has to be exercised for the bounded delivery period	ClockDateTimeType	Trade/Broker Confirmation
Exercise Time Zone	Offset relative to UTC used to record the local counterparty time zone when the exercise date and time is in UTC.	TimeZoneOffsetType	Trade/Broker Confirmation
Exercise/Expiry Date Time	The dates of the exercise schedule in UTC of European and Asian options and in the case of an American option the expiry date.	ClockDateTimeType	Trade/Broker Confirmation
Factor	Percentage contribution of a specific Commodity Reference to a basket.	QuantityType	Trade/Broker Confirmation
Fee Currency	Currency in which brokerage has been agreed	CurrencyCode Type	Broker Confirmation
Filename	The name of the file that has been attached (see AttachmentData)	FilenameType	Generic Confirmation
Fixed Price	The price in a Delivery Period of the fixed side of a swap.	PriceType	Trade/Broker Confirmation
Fixed Price Buyer	Identifies the counterparty paying the fixed price in a swap	PartyType	Trade/Broker Confirmation
Float Price Buyer	Identifies the counterparty(ies) paying the floating price(s) in a swap	PartyType	Trade/Broker Confirmation
Floored Price	The price at which the down side of a put option is stops paying out.	PriceType	Trade/Broker Confirmation
Formula ID	An identifier of a complex formula the details of which are agreed outside the scope of this standard but which can be referenced by both parties in order to confirm deals of this type.	IdentificationType	Trade/Broker Confirmation
FP Capacity Conversion Rate	The conversion factor that must be used in converting a unit of measure in which a fixed price leg of a swap is quoted to the settlement unit of measure for the deal.	QuantityType	Trade/Broker Confirmation
FP Capacity Unit	Unit of measure of the fixed price leg of a swap	UnitOfMeasureType	Trade/Broker Confirmation
FX Method	The method used to calculate the agreed FX rate from the FX reference	FXConversionMethodTyp e	Trade/Broker Confirmation
FX Rate	This is an actual FX rate agreed at the time of the trade.	QuantityType	Trade/Broker Confirmation
FX Reference	A reference to an agreed spot price where FX information will be collected for using converting between currencies during the calculation of the settlement of a transaction.	FXReferenceType	Trade/Broker Confirmation
FXPeriodEndDate	End date of a period during which FX data is collected and subsequently used in calculating the FX rate as part of settlement of a financial trade.	DateType	Trade/Broker Confirmation
FXPeriodStartDa te	Start date of a period during which FX data is collected and subsequently used in calculating the FX rate as part of settlement	DateType	Trade/Broker Confirmation

ELEMENT NAME	DEFINITION	Based on type	Context employed
	of a financial trade.		
Grade	The grade of physical commodity product to be delivered.	GradeType	Trade/Broker Confirmation
HedgingExemption	The official reason under the relevant regulations for invoking a hedge exemption for this deal.	HedgingExemptionType	CpmlReportingEnvelope eCMAdditionalData
Importer Of Record	Specifies which party is the Importer of Record for the purposes of paying customs duties and applicable taxes or costs related to the import of a physical comodity product.	PartyType	Trade/Broker Confirmation
Incoterms	Incoterms rules are standard trade definitions most commonly used in international sales contracts. Devised and published by the International Chamber of Commerce, they are at the heart of world trade. See the International Chambere of Commerce (ICC) at http://www.iccwbo.org/incoterms/id3042/index.html	IncotermsType	Trader/Borker Confirmation
Index Capacity Unit	The unit of measure of a Commodity Reference	UnitOfMeasureType	Trade/Broker Confirmation
Index Commodity	The commodity of a Commodity Reference	IndexCommodityType	Trade/Broker Confirmation
Index Currency Unit	The unit of currency of a Commodity Reference	CurrencyCodeType	Trade/Broker Confirmation
IndexCap	The cap applied to a Commodity Reference.	PriceType	Trade/Broker Confirmation
IndexFloor	The floor applied to a Commodity Reference.	PriceType	Trade/Broker Confirmation
IndexStrikePriceStyle	Defines what the strike price is for an option on an index: either the current price of the commodity reference on the date of settlement or the price on the day of the trade.	IndexStrikePriceStyleType	Trade/Broker Confirmation
Initiate	Did the broker initiate the deal?	TrueFalseType	Broker Confirmation
IntentToClear	Indication if the trade will be cleared. Valid values are "true", "false"	Boolean	CpmlReportingEnvelope
IntentToMatch	Indication if the trade was submitted for matching. Valid values are "true", "false"	Boolean	CpmlReportingEnvelope
IntentToReport	Indication if the trade was submitted for reporting to DF. Valid values are "true", "false"	Boolean	CpmlReportingEnvelope
LinkedTo	Cross reference between a Broker Fee Information document and a Trade Confirmation document.	IdentificationType	Broker Fee Information
Load Type	Conditions under which energy is purchased	ContractType	Trade/Broker Confirmation
Market		CountryCodeType	Trade/Broker Confirmation
Match Suggestion Document ID	Reference to the Match Suggestion document which is accepted or refused.	IdentificationType	Match Suggestion Acceptance, MatchSuggestion Refusal
Metal Grade	Specifies the subcategory of a base metal by providing a standard	ProductGradeType	Trade/Broker Confirmation

ELEMENT NAME	DEFINITION	Based on type	Context employed
	name for the grade or quality of the physical product.		
Metal Material	Specifies the base metal within the 'Commodity' value "Metal".	MetalMaterialType	Trade/Broker Confirmation
MimeType	The mime Type of the attachment.	AttachmentMimeType	Generic Confirmation
Multiplier	A factor used in Time Charter deals	QuantityType	Trade/Broker Confirmation
NegativeLimit	The maxmium amount by which the quantity delivered can be less than the agreed quantity. Can be an absolute or percentage depending on the context.	QuantityType	Trade/Broker Confirmation
Nonstandard	Either 'true' or 'false'. An indication that the reportable swap transaction has one or more additional term(s) or provision(s), other than those listed in the required real-time data fields that materially affect(s) the price of the reportable swap transaction.	Boolean	CpmlReportingEnvelope
Notification Agent	Third party used in the UK electricity market to notify the volumes under a deal to the central market.	PartyType	Trade/Broker Confirmation
Notional Quantity	The notional in effect on the last day of the last calculation period for this Commodity Reference.	QuantityType	Generic Confirmation
Option Currency	Currency of the prices referenced in the option.	CurrencyCodeType	Trade/Broker Confirmation
Option Holder	The party with the write of exercise over the option	PartyType	Trade/Broker Confirmation
Option Style	A code specifying the exercise type "E": European: option can only be exercised on the exercise date itself "A": American: option can be exercised on any date, starting from the exercise date until the latest exercise date.	OptionStyleType	Trade/Broker Confirmation
Option Writer	Identity of the party who writes the option	PartyType	Trade/Broker Confirmation
Options Type	A code specifying if the option is a "call" or a "put" option	OptionType	Trade/Broker Confirmation
Order Number	A code that identifies a derivative contract between two legal entities typically for regulatory compliance.	IdentificationType	Trade Confirmation
Origin	The origin of a physical coal delivery, defines the 'Type' of coal in conjunction with the 'RSS' field	CountryCodeType	Trade/Broker Confirmation
Originator	Software component that raised the error	string	Match Suggestion Refusal, Rejection
Payment Date	One of a series of explicit dates identifying when payments are made during settlement of a financial trade.	IdentificationType	Trade/Broker Confirmation
Payment Event	The event triggering payment of physical coal deliveries these	PaymentEventType	Trade/Broker Confirmation

ELEMENT NAME	DEFINITION	Based on type	Context employed
	are sometimes agreed and inclouded as part of the confirmation.		
Payment Event Offset	The number of days relative to the Payment Event, Payment either before (-ve) or after (+ve) that payment is due for a physical delivery of coal. Offsets are in Calendar days (holiday calendards are ignored).	QuantityType	Trade/Broker Confirmation
PI Pricing Date	One of a series of explicit dates upon which an index deal will be physically settled	DateType	Trade/Broker Confirmation
Pipeline Name	The name of pipeline by which the oil product will be delivered.	PipelineNameType	Trade/Broker Confirmation
PositiveLimit	The maxmium amount by which the quantity delivered can exceed the agreed quantity. Can be an absolute or percentage depending on the context.	QuantityType	Trade/Broker Confirmation
Premium Currency	Currency of the premium	CurrencyCodeType	Trade/Broker Confirmation
Premium Payment Date	Date when payment of premium is due	DateType	Confirmation
Premium Payment Value	Value of the premium payment in the specified currency in the specified period.	PriceType	Trade/Broker Confirmation
Premium Rate	Amount per Premium Unit. If empty, the option has an absolute premium.	PriceType	Trade/Broker Confirmation
Premium Unit/Capacity	Capacity unit in which Premium is expressed	UnitOfMeasureType	Trade/Broker Confirmation
Premium Unit/Currency	Currency unit in which Premium is expressed	CurrencyCodeType	Trade/Broker Confirmation
Premium Value	Value of the premium in the specified currency in the specified period.	PriceType	Trade/Broker Confirmation
Price	The price per TimeInterval	PriceType	Trade/Broker Confirmation
Price Unit/Capacity	Capacity unit in which Price is expressed	UnitOfMeasureType	Trade/Broker Confirmation
PriceUnit/Currency	Currency unit in which Price is expressed	CurrencyCodeType	Trade/Broker Confirmation
Pricing Date	Code identifying when prices that are used during settlement of a financial trade must be collected.	PricingDateType	Trade/Broker Confirmation
PrimaryAssetClass	An indication of the primary asset class.	AssetClassType	CpmlReportingEnvelope
Product Name	The name by which a product described in a Generic Product is known to the author of the document.	ProductNameType	Generic Confirmation
ProductIDPrefix	Prefix for the product ID value. Allowed values are 'UPI', 'ISDA' or 'GTR'	ProductIDPrefixType	CpmlReportingEnvelope
ProductIDValue	Either a UPI, ISDA taxonomy note or a GTR taxonomy node	ProductIDValueType	CpmlReportingEnvelope
QVA	If true, indicates that QVA is applicable. If false, indicates that QVA is inapplicable.	TrueFalseType	Trader Confirmation
Reason Text	Text describing the reason for rejection	ReasonText	Match Suggestion Refusal,

ELEMENT NAME	DEFINITION	Based on type	Context employed
			Rejection
Receiver ID	Identification of the party who is receiving the document.	PartyType	Trade/Broker Confirmation, Suggested Match, Suggested Match Acceptance, Suggested Match Refusal, Cancellation, Acknowledgement/ Rejection
Receiver role	Either "trader" (=principal) or "broker", "ECVNA" or "clearinghouse".	RoleType	Trade/Broker Confirmation, Suggested Match, Suggested Match Acceptance, Suggested Match Refusal, Cancellation, Acknowledgement/ Rejection
Referenced Broker BFI Document ID	Document ID of the Broker Fee Information document that was successfully matched	Identification-Type	Match Notification
Referenced Broker BFI Document Version	Version of the Broker Fee Information document that was successfully matched	VersionType	Match Notification
Referenced Broker CNF Document ID	Document ID of the Trade Confirmation document document that was successfully matched	Identification-Type	Match Notification
Referenced Broker CNF Document Version	Version of the Trade Confirmation document that was successfully matched	VersionType	Match Notification
Referenced Buyer Document ID	Reference to the Buyer Trade Confirmation document ID which is part of the suggested match.	IdentificationType	Match Suggestion
Referenced Buyer Document Version	Reference to the Buyer Trade Confirmation document version which is part of the suggested match.	VersionType	Match Suggestion
Referenced Document ID	Reference to the Trade Confirmation document ID which is cancelled.	IdentificationType	Cancellation, Rejection
Referenced Document Version	Reference to the Trade Confirmation document version which is cancelled.	VersionType	Cancellation, Rejection
Referenced Seller Document ID	Reference to the Seller Trade Confirmation document ID which is part of the suggested match.	IdentificationType	Match Suggestion
Referenced Seller Document Version	Reference to the Seller Trade Confirmation document version which is part of the suggested match.	VersionType	Match Suggestion
ReferencedDocumentID	The DocumentID of the trade (TradeConfirmation, BrokerConfirmation, GenericConfirmation) referenced by the provided reporting regime data. The value of	IdentificationType	CpmlReportingEnvelope eCMAdditionalData

ELEMENT NAME	DEFINITION	Based on type	Context employed
	ReferencedDocumentID must be equal to the Document ID of the TradeConfirmation, BrokerConfirmation or GenericConfirmation submitted in this CpmlReportingEnvelope.		
ReferencedDocumentType	Indicates the document type of the referenced document	DocumentType	Acknowledgement, Rejection
RemainingParty	Party of remaining party on a Novation	PartyType	CpmlReportingEnvelope
ReportingJurisdiction	Used to enumerate one or more jurisdictions where the trade is reportable (independent of reporting obligation). This field is not used to determine reportability for DF (e.g. showing data to SEC or CFTC) but purely for exception reports to participants.	ReportingJurisdictionType	CpmlReportingEnvelope
ReportingParty	The reporting party EIC code. Must be present if UniqueSwapIdentifier is present.	PartyType	CpmlReportingEnvelope/eCMAdditionaData
Rounding	The number of decimal places to which numbers used in calculation of a financial trade must be rounded. This specifically applies to the rounding of the of the averaged value of the index(es) which is based on published (unrounded) prices	RoundingType	Trade/Broker Confirmation
SchemaRelease	Indicates the release of the CpML set of Schemas the documents conforms to	String	All document types
SchemaVersion	Indicates the version of the CpML set of Schemas the documents conforms to	String	All document types
Second Strike Price	The floor price in a collar option	PriceType	Trade/Broker Confirmation
SecondaryAssetClass	An indication of the secondary asset class.	AssetClassType	CpmlReportingEnvelope
Seller Energy Account	Consumption or production account (GB market only)	Energy AccountType	Trade/Broker Confirmation
Seller Energy Account Identification	The account to which the Seller of a power trade in the UK market will allocate the volume of the trade.	IdentificationType	Trade Confirmation
Seller Hub Code	The shipper code of the Seller at the hub where the trade will deliver and the capacity is needed.	IdentificationType	Trade/Broker Confirmation
Seller ID	Party ID as defined in the Interface Definition Documents (IDD) on www.elexon.co.uk	BSCPartyIDType	Trade/Broker Confirmation
SellerParty	The party that is selling the product	PartyType	Trade/Broker Confirmation
Sender ID	Identification of the party who is sending the document.	PartyType	Trade/Broker Confirmation, Suggested Match, Suggested Match Acceptance, Suggested Match Refusal,

ELEMENT NAME	DEFINITION	Based on type	Context employed
			Cancellation, Acknowledgement/ Rejection
SenderReporting Obligation	Used to indicate what jurisdiction party 1 has reporting obligation to. A message indicating SEC or CFTC Reporting Obligation will be sent to the US SDR.	ReportingJurisdictionType	CpmlReportingEnvelope
SenderVoluntary SubmissionTrade	Used to designate party 1 as making a voluntary submission into the SDR. A message indicating SEC or CFTC VSR will be sent to the US SDR.	ReportingJurisdictionType	CpmlReportingEnvelope
Settlement Disruption	The consequences of Bullion Settlement Disruption Events.	SettlementDisruptionType	Trader Confirmation
Sleeve	Was the deal sleeved by the broker?	TrueFalseType	Broker Confirmation
SO2 Quality Adjustments	The Quality Adjustment formula to be used where the Actual Shipment SO2/MMBTU value differs from the Standard SO2/MMBTU value.	SO2QualityAdjustmentsType	Trader/Broker Confirmation
Specified Price	Identifies which price for a Commodity Reference must be used in settlement of a financial trade.	SpecifiedPriceType	Trade/Broker Confirmation
Spread	Was the deal a spread	TrueFalseType	Broker Confirmation
Spread Amount	Monetary value of the spread on an index deal	PriceType	Trade/Broker Confirmation
Spread Buyer	Identifies which counterparty to the deal will pay the spread.	PartyType	Trade/Broker Confirmation
Spread Currency Unit	Currency unit of the spread used in a swap or index deal	CurrencyCodeType	Trade/Broker Confirmation
Strategy ID	Identification code created for this strategy deal by the author of the document.	IdentificationType	Trade Confirmation
Strategy Type	A strategy name summarising how the individual transactions within the basket should be treated at settlement.	StrategyTypeType	Trade Confirmation
Strike Price	Strike price of the option contract	PriceType	Trade/Broker Confirmation
SuppressPriceDissemination	Indicates that the price should not be real time disseminated. As a result, the deal will not be real time reported if switched to 'None'	SuppressPriceDisseminationType	CpmlReportingEnvelope
Termination Date	The end date of the last Delivery Period. ISDA term identifying the start swap.	DateType	Trade/Broker Confirmation
Title Conditions	The agreement between the parties as to the terms governing physical delivery risk and other circumstances related to the transfer of title of ownership for the physically delivered product.	TitleConditionsType	Trade/Broker Confirmation
Tolerance	The percentage tolerance agreed for a physical delivery can be a standard term of the contract or a negotiated element.	QuantityType	Trade/Broker Confirmation
ToleranceOption Owner	Indicates whether the tolerance is at the seller's or buyer's option.	PartyType	Trade/Broker Confirmation

ELEMENT NAME	DEFINITION	Based on type	Context employed
ToleranceUoM	The unit in which the tolerance is specified.	UnitOfMeasureType	Trade/Broker Confirmation
Total Amount Currency	Currency in which the total notional amount (aka Total Volume) is expressed.	CurrencyCodeType	Trade/Generic Confirmation
Total Contract Value	Mandatory for fixed price contracts. Total financial value of the transaction in the specified currency. If 'Currency' utilises the attribute 'UseFractionUnit' the TotalContractValue must also be expressed in pence.	PriceType	Trade/Broker Confirmation
Total Fee	Brokerage fee	Quantity Type	Broker Confirmation
Total Premium Value	Total financial value of the premium in the specified currency.	PriceType	Trade/Broker Confirmation
Total Volume	The total volume of a commodity that has been negotiated in a transaction. Equal to capacity*number of time units of delivery	QuantityType	Trade/Broker Confirmation
Total Volume Unit	Unit in which the total volume is expressed. (Typically mwh)	UnitUnitOfMeasureType	Trade/Broker Confirmation
Trade date	The date that a transaction was concluded. Must be expressed in local clock time. The trade date MUST be the calendar date, not the commodity date. So a trade struck at 0100hrs on sept 11th should be should have a trade date of 11th even though in the commodity date may still be the 10th. An example is the UK Gas day which runs from D+0 06:00 to D+1 06:00.	DateType	Trade/Broker Confirmation
Trade ID	Identification code created for this transaction by the author of the document.	IdentificationType	Generic Confirmation
Trade Time	The time of day that a transaction was concluded. Must be expressed in local time.	TimeType	Trade/Broker Confirmation
Trader Name	The specific name of the person that concluded a transaction	NameType	Trade/Broker Confirmation
TransactionType		TransactionType	Trade/Broker Confirmation
TransfereeParty	Party of step out party on a Novation	PartyType	CpmlReportingEnvelope
TransferorParty	Party of step in party on a Novation	PartyType	CpmlReportingEnvelope
Transmission charge Identification	Term used in the UK electricity market to determine which counterparty will pay the transmission charges.	IdentificationType	Trade/Broker Confirmation
Transportation Equipment	The transportation equipment with which the commodity product will be delivered and received.	EquipmentType	Trader Confirmation
Type	The type of physical commodity product to be delivered.	ProductType	Trade/Broker Confirmation
UniqueSwap-Identifier	The USI of the deal. Must be present, if ReportingParty attribute is present.	UsiType	CpmlReportingEnvelope eCMAdditionalData
Verification	Indicates if the data was electronically verified or verified by non-electronic means;	VerificationType	CpmlReportingEnvelope

ELEMENT NAME	DEFINITION	Based on type	Context employed
	'Electronic', 'Non-Electronic' or 'Unverified'. Default (if not provided) for SEF 'Electronic', for bilateral deals 'Unverified'.		
Voice	True/false flag recording whether the deal was voice brokered or executed on an electronic broker platform.	TrueFalseType	Broker Confirmation
Voltage	The voltage, expressed as a number of volts, of the electricity to be delivered.	QuantityType	Trade/Broker Confirmation
World Scale Rate	Rate related to fright deals	PriceType	Trade/Broker Confirmation
Written ConfirmationOfExercise	Flag indicating if an option requires a written confirmation of exercise.	TrueFalseType	Trade/Broker Confirmation

B.2. Glossary of Terms

eCM	Electronic Confirmation and/or Matching
EFET	European Federation of Energy Traders
EFET Codes	Acceptable values (formats) for specific attributes of an object (e.g. counter party, currency code, product code, delivery date…) published by EFET.
EFET eCM Standard	The EFET eCM standard refers to the EFET standard and describes in more detail the exact message flow, message content and message structure for messages exchanged during an eCM process (either bi-lateral or via a central service provider).
EIC Codes	ETSO Identification Code
Electronic Authentication	An electronic trade confirmation sent by one party having been given the "countersigned" status (and having thus been digitally countersigned and approved) by the other party.
Electronic Match	The fact that an eCM process implementation has identified two confirmations coming from two parties as being a match. Both confirmations will be reported to each party by the eCM process implementation as having status "matched".
ETRM System	Energy Trading and Risk Management System
ETSO	European Transmission System Operators
ISO Code	Codes published by the International Organization for Standardization
Key Field	The EFET eCM standards shall include the definition of Key Fields. The introduction of the concept of key and informational fields will define the "meaning and scope" of an authentication or match result message. As opposed to key fields, information fields are meant to be purely informational.
Message Validation	Process of checking whether the message format & content is EFET eCM standard compliant.
Trade Confirmation	A legal document describing all the material terms of a trade. It often refers to a Master or other Agreement in place between both parties or contains some legal terms.

Trade Confirmation document ID	A unique identifier for the trade. This identifier should be unique for the system in which the trade has been captured. An industry wide unique reference would be identical across the Buyer, Seller and intermediary systems and unique across all systems. Such an industry wide unique reference currently does not exist.
UTC	Coordinated Universal Time. Previously referred to as GMT or Z (zulu time).
XML	eXtensible Markup Language

Appendix C. Definition of Vanilla and Complex Products

The CNF and BCN structure in v3.3 was extended to include standard (or 'vanilla') and 'complex' financial products. These two catagories of deal are defined as follows:

1) 'Vanilla' deals have explicitly confirmed pricing terms i.e. no formulas are used, but only actual commodity references not subject to any calculation.

2) 'Complex' deals comprise deals with simple derived prices such as look-back averages, differences and aggregations of baskets of prices, for which the underlying commodity references and other parameters used in the settlement calculation, may be confirmed.

'Complex' deals also support confirmation of supporting data for highly complex externally referenced, bilaterally agreed algorithms.

These definitions place certain limitations on the structure of 'vanilla' CNF and BCN documents the table below specifies these limitations in reference to the sections permitted with a 'vanilla' structure for each major type of deal. 'Vanilla' options comprise the 'vanilla' deals with the addition of an appropriately completed Options Section.

Trade types	**Definition**
Vanilla Fixed/Float	Must comprise only the following sections: • Header 1 (Mandatory) o Agents 1-n (Mandatory if Brokered) o Delivery Periods 1-n (Mandatory) o Fixed Price Information 1 (Mantaory) ▪ FX Information 0-1 (Conditional) o Float Price Information only 1 (Mandatory) ▪ Commodity Reference only 1 (Mandatory) • FX Information 0-1 (Conditional) • Calculation Periods 1-n (Mandatory contiguous and sequential with only one for each Delivery Period)
Vanilla Float/Float	Must comprise only the following sections: • Header 1 (Mandatory) o Agents 1-n (Mandatory if Brokered) o Delivery Periods 1-n (Mandatory) o Float Price Information 2 (Mandatory) ▪ Commodity Reference only 1 (Mandatory) • FX Information 0-1 (Conditional) • Spread Price Information 0-1 (Mandatory if this leg carries a positive spread)

	○ FX Information 0-1 (Conditional) • Calculation Periods 1-n (Mandatory contiguous and sequential with only one for each Delivery Period)
Vanilla Physical Inx	Must comprise only the following sections: • Header 1 (Mandatory) ○ Time Interval Quantities 1-n OR EUA Trade Detail 1 (Mandatory) ○ Agents 1-n (Mandatory if Brokered and/or GB Power) ○ Hub Codification Information 1 (Mandatory for Gas) ○ Account An dCharge Information 1 (Mandatory if Brokered and/or GB Power) ○ Delivery Periods 1-n (Mandatory) ○ Float Price Information 1 (Mandatory) ▪ Commodity Reference only 1 (Mandatory) • FX Information 0-1 (Conditional) • Calculation Periods 1-n (Mandatory contiguous and sequential with only one for each Delivery Period)