Commodity product markup language

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Created by EFET

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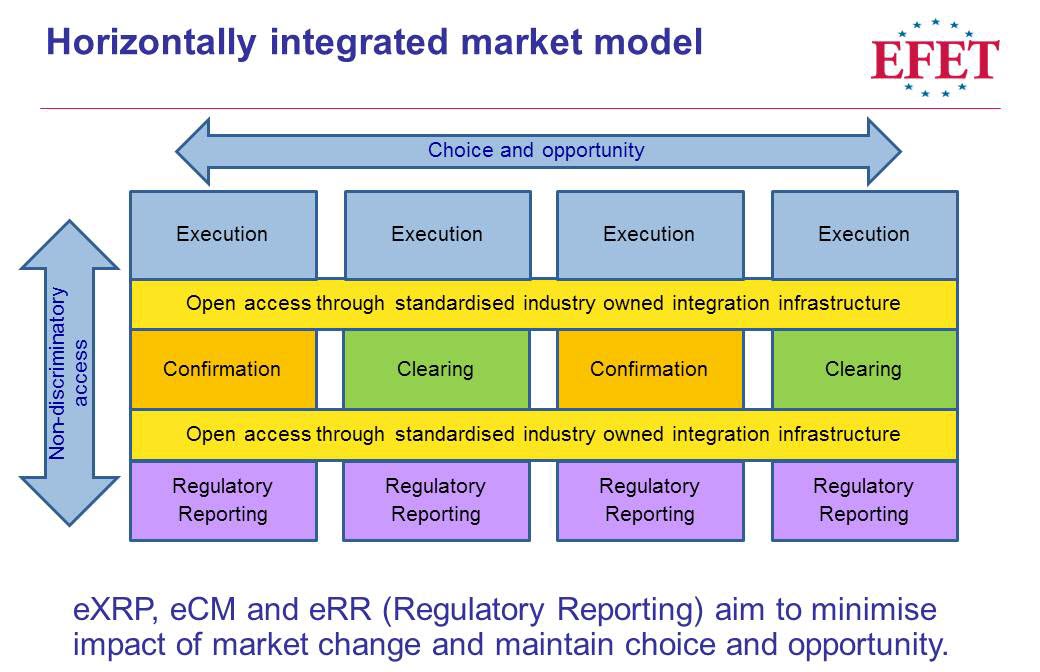
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# Introduction to CpML

The Commodities product Mark-up Language (CpML) is the commodity trading industry standard that enables the representation of trades and other related information in a standardized way. The standard is widely used for electronic confirmation of Over-The-Counter (OTC) trades and for regulatory reporting in Europe.

CpML defines the data format that is used by the following processes:

* eCM (electronic Confirmation Matching)
* eRR (electronic Regulatory Reporting)
* eXRP (eXchange-Related Processes)



The CpML standard itself is process-neutral. The data structure is defined using XML schemas (XSD). Market participants deliver XML documents that base on these schemas and are called CpMLDocuments. For each process, there is a different standard that defines how the data is processed and which CPML structures are used.

# About this Document

## Revision History

|  |  |  |  |
| --- | --- | --- | --- |
| **Version** | **Date** | **Changes** | **Author of changes** |
| 4.1 | April 2012 | Alignment with GTRfC FpML Message Specification v1.7.  Addition of Physical Oil, Bullion.  Enhancement of Physical Electricity and Coal to account for US products. | EFET |
| 4.2 | October 2012 | Alignment with GTRfC FpML Message Specification v1.7.3.1  Addition of strategies, cross asset class products and introduced the ‘Generic Confirmation’ for non-standard products. | EFET |
| 4.2d | October 2012 | Addition of Cancellation document. | EFET |
| 4.2e | November 2012 | Clarifications to the CpMLReportingEnvelope | EFET |
| 4.2f | December 2012 | Implementation clarifications and minor adjustments to business rules for Calculation Periods | EFET |
| 4.2g | January 2013 |  | EFET |
| 4.2g | December 2013 |  | CpML Technical Committee |
| 5.1 | November 2013 |  | CpML Technical Committee |
| 5.2 | February 2014 |  | CpML Technical Committee |
| 5.3 | November 2015 | REMIT Phase 1 and ESMA Level 2 | CpML Technical Committee |
| 6.1 | January 2016 | Requirements from users  Versioning amended to be in line with CpML Organisation versioning | CpML Technical Committee |
| 6.2 | February 2016 | Changes for REMIT Phase 2 | CpML Technical Committee |
| 6.3 | March-July 2016 | Consistency check between schema and CpML description. Overview of changes:   * Alignment of document structure with schema structure, i.e. sections added or removed, tables merged, order of fields adapted. * Usage types corrected. * Names and descriptions corrected. * Missing fields, field types and value types added. * Redundant tables and sections removed. * Key/Info column removed. * Process-specific information removed. * Consistent terminology and spelling of terms. * Rules for modal verbs added and modal verbs corrected. * payload document = transaction details section * envelope = regulatory details * Conventions to explain document usage added. |  |
| 6.4 | February 2017 | * Additional time stamp fields to compensate for DLS issues * ‘EURegulatoryDetails/Formula­ProductInformation/Underlying’ changed to mandatory * New units of measure added for quantities * Amended for EMIR RTS/ITS * Removed ERR-specific rules and enrichment information |  |
| 6.4.1 | April 2017 | Minor corrections:   * Value “O” for ‘ActionType’ removed. * Length of ‘ClassificationOfProductType’ set to “255”. * Value “OT” for ‘EProduct1CodeType’ removed. * Value “SB” for ‘EProduct2CodeType’ added. * Type “ContractTypeType” added to chapter 8. * Type “LoadDeliveryIntervalType” changed from hours only to hours:minutes (e.g. 08:00). |  |

## Purpose and Scope

This document contains the specification of the CpML standard. The CpML standard defines the vocabulary for exchanging standardized messages for commodity trading and reporting processes.

The CpML specification corresponds to the underlying XML schemas, which implement this specification. The XML schemas define the data structures and rules for the following document types:

1. CpMLDocument: Market participants generate messages with trade information in a standardized format, the so-called CpMLDocument.
2. StrategyConfirmation: Combines fundamental transaction types in order to describe a trading strategy.

The CpML specification defines a generic vocabulary that can be applied to different business processes. Process-relevant information is described in the corresponding process specifications, for example, the eCM standard.

## Target Audience

This document is for business analysts and IT professionals in the commodity trading business who want to provide standardized trade information in the CpML format for post-trade data processing.

For example, this can be:

* Software engineers and data architects who implement CPML interfaces
* Business analysts who develop process interfaces

The following knowledge is assumed:

* Familiarity with the terms and processes used in the commodity trading industry
* Know-how regarding the structure and functionality of XML schemas

## Additional Information

This section lists web sites or documents with additional information related to the CpML standard.

|  |  |  |
| --- | --- | --- |
| **Ref ID** | **Description** | **Source** |
|  | List of codes specific to EFET and CPML, for example, broker codes | <http://www.efet.org/Standardisation/Static-data> |
|  | Esma register of Regulated Markets | <http://registers.esma.europa.eu/publication/searchRegister?core=esma_registers_mifid_rma> |
|  | Home page of CpML standard | <http://cpml.org> |
|  | Incoterm rules, published by the Internation Chamber of Commerce | <http://www.iccwbo.org/incoterms/id3042/index.html> |
|  | Full list of BSC (Balancing and Settlement Code) signatories | <https://www.elexon.co.uk/bsc-related-documents/bsc-signatories-qualified-persons> |
|  | Coal quality specifications as listed in SCoTA | <http://www.globalcoal.com/scota/scotaSpecs.cfm> |
|  | FpML® (Financial products Markup Language) web site | [www.fpml.org](http://www.fpml.org) |
|  | EIC codes published by ENTSO-E | <https://www.entsoe.eu/data/energy-identification-codes-eic/eic-documentation/Pages/default.aspx> |
|  | Acer Transaction Reporting User Manual | <https://www.acer-remit.eu/portal/public-documentation> |
|  |  |  |
|  |  |  |

## Conventions

### Use of Modal Verbs

For compliance with the CPML standard, implementers need to be able to distinguish between mandatory requirements, recommendations and permissions, as well as possibilities and capabilities. This is supported by the following rules for using modal verbs.

The key words “must”, “must not”, “required”, “should”, “should not”, “recommended”, “may” and “optional” in this document are to be interpreted as follows:

|  |  |
| --- | --- |
| **Key word** | **Description** |
| Must | Indicates an absolute requirement. Requirements must be followed strictly in order to conform to the standard. Deviations are not allowed.  Alternative expression: required, is mandatory |
| Must not | Indicates an absolute prohibition. This phrase means that the provision must not be used in any implementation of the CPML standard.  Alternative expression: must be omitted |
| Should | Indicates a recommendation. Among several possibilities, one is recommended as particularly suitable, without mentioning or excluding others. There may exist valid reasons in particular circumstances to ignore a particular item, but the full implications must be understood and carefully weighed before choosing a different course.  Alternative expression: recommended |
| May | Indicates a permission. This word means that an item is truly optional within the limits of CPML. One data supplier may choose to include the item because a particular transaction requires it or because the data supplier feels that it enhances the document while another data supplier may omit the same item.  Alternative expression: optional |
| Should not | This phrase means that there may exist valid reasons in particular circumstances when the particular behavior is acceptable or even useful, but the full implications should be understood and the case carefully weighed before implementing any behavior described with this label.  Alternative expression: “not recommended” |

### Typographical Conventions

This documentation uses the following typographical conventions:

* ‘AgentID’: single quotation marks are used to indicate field names.
* “trader”: double quotation marks are used to indicate field values.
* Reporting/Europe: Slashes are used to indicate paths or nested nodes within the schema, for example, ….
* TotalVolumeUnit: Field names and values as well as attributes are consistently written with camel case spelling, as in the schema. There are no spaces between words and each new word starts with an uppercase letter.

### Notation of Schema

The CpMLDocument schema reference in section 5 is a flat representation of the tree structure in the corresponding XSD schema.

For each main node in the schema, there is a separate section with a table that contains the sections and fields in that node. The fields are listed in the same order as in the schema.

Subsections are indicated with a gray background. The start and end of each section is clearly indicated. Subsections are nested within each others.

For each field, you find information about the usage type, see section 4.5.4, and the business rules. These rules determine the dependencies on other fields or values, where applicable.

Fields and value types are reused in different locations of the schema. Therefore, the general field descriptions and value type descriptions are described in separate sections in alphabetical, see sections 7 and 8.

### Information on Field Usage

Information on mandatory or optional use of a field is specified in column “Usage”:

* **O = Optional**. These fields are logically optional and not required by business rules. The information may be present in the CpMLDocument.
* **C = Conditional**. These fields are logically conditional, meaning the field must be provided if and only if the specified conditions are met.
* **M = Mandatory**. Mandatory fields are logically required and must always be present, unless the parent field may be omitted.
* **M+C = Mandatory with condition**. Fields with this condition are logically required. According to the business rules, specific values must be set if the specified conditions are met.
* **M+CH = Mandatory, but part of a choice**. One of the fields in an XSD choice section must be provided. Thus, all fields within the choice are marked as mandatory in the schema.

### Information on Field Occurrence

If nothing else is stated for a field, the following rules apply with regard to the minimum or maximum occurrence of the field:

* Conditional or optional fields: (0-1)  
  These fields can be absent or occur exactly once within the given context.
* Mandatory fields: (1-1)  
  These fields must occur exactly once within the given context.

In all other cases, the allowed number of repetitions is clearly indicated. Examples: (0-n) or (1‑4).

## CPMLDocument IDs

To provide a common syntax for CPMLDocuments that is comprehensible and maintains uniqueness, the ID in the ‘DocumentID’ field must be unique. It is recommended to use the following syntax:

1. Document type abbreviation (e.g. “CNF” for TradeConfirmation)
2. Date code (8 characters, in yyyymmdd format)
3. Locally and daily unique transaction identifier of the sender
4. @
5. Sender identification, i.e. domain name or party code of the sender

Examples:

* CNF\_20040610\_1234567890@electrabel.com
* CAN\_20040610\_1234567890@11XELECTRABEL—Z

**Important:** The document ID must not exceed a total length of 50 characters.

**Important:** Once created, the document ID must not be changed any more. To retransmit information about the same transaction, the version ID must be changed instead.

# CpMLDocument Schema Reference

The CpMLDocument extends the basic trade description structure of CpML to include support for reporting of regulatory, transaction and position data on a per-jurisdiction basis. The CpMLDocument comprises one specific section with regulatory details per reporting regime. In addition to the regulatory sections, the CpMLDocument includes one or more transaction details sections, for example, with Trade Confirmation or Broker Confirmation information, and other supporting information such as images of paper confirmations or other binary files.

Each CpMLDocument contains information about exactly one transaction and is not used to combine information from multiple transactions.

**Note:** For more information about the notation of the schema, see section 4.5.3.

## CpMLDocument Root

At root level, a CpMLDocument can have the following sections:

* Confirmation (optional), see section 5.2
* Reporting, see section 5.3
* One of:
  + TradeConfirmation, see section 5.4
  + BrokerConfirmation, see section 5.5
  + Generic Confirmation, see section 5.6
  + IRSTradeDetails, see section 5.7
  + ETDTradeDetails, see section 5.8
  + FXTradeDetails, see section 5.9

## Confirmation

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Name** | **Usage** | **Type** | **Business Rule** | |
| CpMLDocument/Confirmation: optional section  This section is currently not in use. | | | | |
| ServiceMode | M | ServiceMode | |  |
| End of **Confirmation** | | | | |

## Reporting

The Reporting section is mandatory. This section contains the fields for regulatory reporting under US and European regulatory regimes.

### Europe

This section contains the fields that are used for European Regulatory Reporting under the EMIR and REMIT regimes.

| **Name** | **Usage** | **Type** | **Business Rule** |
| --- | --- | --- | --- |
| Reporting/Europe: conditional section  **Occurrence:**   * If the trade described in the CpMLDocument is reported for EMIR or REMIT, then this section is mandatory. * Else, this section must be omitted. | | | |
| Europe/ProcessInformation: mandatory section | | | |
| Reporting­Role | M+C | ReportingRole­Type | **Values:**   * If ‘ReportingRole’ is set to “Clearing\_Agent”, then the transaction details section must be ‘ETDTradeDetails’. * If the transaction being reported is an intra-group transaction that is 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”. * If the reporting entity is not a party to the transaction, that is, the trade is between two other group entities or a group entity and an external organisation or two external organisations, then the ‘ReportingRole’ must be set to “Internal\_Agent”.   **Important:** “CP\_Agent” or “Clearing\_Agent” must be a party to the transaction described in the transaction details section.  “Internal\_Agent” or “Execution\_Agent” must not be a party to the transaction described in the transaction details section. |
| EMIRReport­Mode | M | ReportMode­Type |  |
| REMITReport­Mode | M | ReportMode­Type |  |
| Position | C | TrueFalse­Type | **Occurrence:**   * If the transaction details section is ‘ETDTradeDetails’, then this field is mandatory. * Else, this field must be omitted.   **Values:**   * If the transaction details section describes a position, then this field must be set to “True”. * If the transaction details section describes an individual transaction, then this field must be set to “False”. |
| Backload | M+C | TrueFalseType | **Values:**   * If the CpMLDocument is to be treated as back-loaded information, then this field must be set to “True”. * Else, this field must be set to “False”. |
| Execution | C | TrueFalseType | **Occurrence/Values:**   * If the CpMLDocument describes a trade that is treated as an Execution under REMIT Phase 2, then this field is mandatory and must be set to “True”. * Else, this field must be set to “False” or be omitted. * If ‘Execution’ is “True”, then ‘Backload’ must be set to “False” and at least one ‘LinkedTransactionID’ must be present and the transaction details section must be ‘TradeConfirmation’ with ‘Agent’ section where ‘AgentType’ is set to “Broker”.   **Note:** If this field is omitted from the input CpMLDocument, then the value is considered to be “False” for REMIT processing. For EMIR processing, the field is ignored. |
| End of **ProcessInformation** | | | |
| **Europe/Action:** mandatory section | | | |
| ActionType | M+C | Action­Type­Type | Determines the type of report, for example, a new report or a contract termination.  **Values:**   * If the transaction details section is ‘ETDTradeDetails’ and the CpMLDocument is the first occurrence of the UTI, then this field must be set to “N” or “P”. * If the transaction details section is not ‘ETDTradeDetails’ and the CpMLDocument is a first-time submission of a derivative transaction or post-trade event, then this field must be set to “N” (New). * If ‘Backload’ is set to “True”, then this field must be set to “N” (New). This ensures that any back-loaded report is loaded as a new action. * If the CpMLDocument is a modification of a previously reported derivative contract that is common to both counterparties (bilateral change), then this field must be set to “M” (Modify). * If the CpMLDocument is a correction of a previously reported transaction without a modification of the trade details (unilateral change), then this field must be set to “R” (Revision). * If the CpMLDocument is an early termination of an existing contract, then this field must be set to “C” (Cancel). * If the CpMLDocument is a nullification of a wrongly submitted report, then this field must be set to “E” (Error). * If the CpMLDocument is a compression of a previously reported contract, then this field must be set to “Z”. For ETDs that were previously reported with ‘ActionType’ set to “P”, the value “Z” may not be used to report the compression of the exchange-traded derivative into a position. This would be an unrequired repetition of the previous report, which already incorporated the compression of the ETD into a position. |
| End of **Action** | | | |
| Europe/EURegulatoryDetails: mandatory section  **Values:**   * If ‘ReportingRole’ is set to “Trader”, “CP\_Agent” or “Clearing\_Agent”, then this section must be completed from the perspective of the sender.   + If ‘Sender ID’ is set to “BuyerParty”, then the sender is the buyer.   + If ‘Sender ID’ is set to “SellerParty”, then the sender is the seller. * If ‘ActingOnBehalfOf’ is set to “Buyer”, then this section must be completed from the perspective of the ‘BuyerParty’ in the transaction details section. * If ‘ActingOnBehalfOf’ is set to “Seller”, then this section must be completed from the perspective of the ‘SellerParty’ in the transaction details section. * If ‘ActingOnBehalfOf’ is set to “Buyer\_And\_Seller”, then this section must be completed from the perspective of the ‘BuyerParty’ in the transaction details section. | | | |
| UTI | O | UTIType |  |
| Repository | O | Repository­Type |  |
| Reporting­Timestamp | O | UTCTime­stamp­Type |  |
| TraderUser­Name | C | NameType | The identifier of the counterparty trader (reporting side) who initiates the trade event on the platform where the trade is booked.  If the trade is not executed through an OMP, then the Market Participant must supply this data. |
| CPFinancial­Nature | O | CP­Financial­Nature­Type |  |
| EURegulatoryDetails/CPSectors: conditional section  **Occurrence:**   * If ‘CPFinancialNature’ is set to “F” or “N”, then this section is optional. * Else, this section must be omitted. | | | |
| CPSector | M | Corporate­Sector­Type | Repeatable field (1-n)  **Repetitions:**   * If more than one value is reported, then there must be one ‘CPSector’ field for each value.   **Values:**   * Each ‘CPSector’ field must contain a different value. If ‘CPFinancialNature’ is set to “F”, then this field must contain one of the following values: “A”, “C”, “F”, “I”, “L”, “O”, “R” or “U”. * If ‘CPFinancialNature’ is set to “N”, then this field must contain one of the following values: “1”, “2”, ..., “21”. |
| End of **CPSectors** | | | |
| Beneficiary­ID | C | PartyType | **Occurrence:**   * If ‘TradingCapacity’ is set to “A”, then this field is optional. * Else, this field must be omitted. |
| Trading­Capacity | O | Trading­Capacity­Type |  |
| OtherCP­Country | O | Country­Code­Type |  |
| Commercial­OrTreasury | C | TrueFalseType | **Occurrence:**   * If ‘CPFinancialNature’ is set to “N”, then this field is optional. * Else, this field must be omitted. |
| Clearing­Threshold | C | TrueFalseType | **Occurrence:**   * If ‘CPFinancialNature’ is set to “N”, then this field is optional. * Else, this field must be omitted. |
| Collateral­isation | O | Collaterali­sation­Type | **Occurrence:**   * If ‘CPFinancialNature’ is set to “F”, “C”, or “O”, then this field is optional. * Else, this field must be omitted. |
| Collateral­isation­Portfolio | C | TrueFalseType | **Occurrence:**   * If ‘Collateralisation’ is set to any other value than “U”, then this field is optional omitted. * Else, this field must be omitted. |
| Collateral­isation­Portfolio­Code | C | Portfolio­Code­Type | **Occurrence:**   * If ‘CollateralisationPortfolio’ is set to “False”, then this field must be omitted. * Else, this field is optional. |
| EURegulatoryDetails/ReportingOnBehalfOf: conditional section  **Occurrence:**   * If ‘ReportingRole’ differs from “Trader”, then this section is mandatory. * Else, this section must be omitted. | | | |
| ActingOn­BehalfOf | M | OnBehalfOf­Type | **Values:**   * If ‘ReportingRole’ is set to “CP\_Agent” or “Clearing\_Agent” or if ‘ETDTradeDetails/ReportingRole’ is set to “Internal\_Agent”, then this field must not contain the value “Buyer\_And\_Seller”. The reason is that the counterparty agent or clearing agent must be a party to the transaction that is reported (see ‘AgentID’). In the case of an ETD, the “Internal\_Agent” cannot know the identity of the other counterparty since the trade is cleared and anonymous.   Rules for ‘SenderID’ in transaction details section:   * If ‘ReportingRole’ is set to “Internal\_Agent” and ‘ActingOnBehalfOf’ is set to “Buyer” or “Buyer\_And\_Seller”, then ‘SenderID’ must be equal to ‘BuyerParty’. * If ‘ReportingRole’ is set to “Execution\_Agent” and the transaction details section is not ‘ETDTradeDetails’ and ‘ActingOnBehalfOf’ is set to “Buyer” or “Buyer\_And\_Seller”, then ‘SenderID’ must be equal to ‘BuyerParty’. * If ‘ReportingRole’ is set to “Internal\_Agent” and ‘ActingOnBehalfOf’ is set to “Seller”, then ‘SenderID’ must be equal to ‘SellerParty’. * If ‘ReportingRole’ is set to “Execution\_Agent” and the transaction details section is not ‘ETDTradeDetails’ and ‘ActingOnBehalfOf’ is set to “Seller”, then ‘SenderID’ must be equal to ‘SellerParty’. |
| AgentID | M+C | PartyType | **Values:**   * If ‘ReportingRole’ is set to “CP\_Agent” or “Clearing\_Agent” or ‘ETDTradeDetails/ReportingRole’ is set to “Execution\_Agent”, then ‘AgentID’ must be equal to ‘SenderID’. |
| ReportingOnBehalfOf/OtherCounterpartyDetails: conditional section  **Occurrence:**   * If ‘ReportingRole’ is set to “Execution\_Agent” or “InternalAgent” and ‘ActingOnBehalfOf’ is set to “Buyer\_And\_Seller”, then this section is mandatory and must refer to the ‘SellerParty’ in the transaction details section. * If ‘ReportingRole’ is set to “CP\_Agent” or “Clearing\_Agent” and ‘ActingOnBehalfOf’ is set to “Buyer”, then this section is mandatory and must refer to the ‘BuyerParty’ in the transaction details section. * If ‘ReportingRole’ is set to “CP\_Agent” or “Clearing\_Agent” and ‘ActingOnBehalfOf’ is set to “Seller”, then this section is mandatory and must refer to the ‘SellerParty’ in the transaction details section. * Else, this section must be omitted. | | | |
| TraderUser­Name | O | NameType | The Market Participant must supply this data for trades not executed through an OMP.  **Values:**   * If ‘ReportingRole’ is set to “Execution\_Agent”, then this field should contain the log on identity of the trader on the execution platform. * If ‘ReportingRole’ is set to “CP\_Agent”, then this field should contain an identification of the other counterparty trader who initiates the lifecycle event that is reported. * If ‘ReportingRole’ is set to “Internal\_Agent”, then this field should contain an identification of the other counterparty trader who initiates the lifecycle event that is reported. * If ‘ReportingRole’ is set to “Clearing\_Agent”, then this field should contain an identification of the other counterparty trader who initiates the lifecycle event that is reported. |
| Repository | O | Repository­Type | The trade repository for EMIR reporting.  **Note:** This field is not used by eRR when processing CpML submissions for REMIT. |
| CPFinancial­Nature | O | CP­Financial­Nature­Type |  |
| OtherCounterpartyDetails/CPSectors: conditional section  **Occurrence:**   * If ‘CPFinancialNature’ is set to “F” or “N”, then this section is mandatory. * Else, this section must be omitted. | | | |
| CPSector | O | Corporate­Sector­Type | Repeatable field (1-n)  **Repetitions:**   * If more than one value is reported, then there must be one ‘CPSector’ field for each value.   **Values:**   * Each ‘CPSector’ field must contain a different value. * If ‘CPFinancialNature’ is set to “F”, then this field must contain one of the following values: “A”, “C”, “F”, “I”, “L”, “O”, “R” or “U”. * If ‘CPFinancialNature’ is set to “N”, then this field must contain one of the following values: “1”, “2”, ..., “21”. |
| End of CPSectors | | | |
| Beneficiary­ID | C | PartyType | **Occurrence:**   * If ‘TradingCapacity’ is set to “A”, then this field is optional. * Else, this field must be omitted. |
| Trading­Capacity | O | Trading­Capacity­Type |  |
| Other­CP­Country | O | Country­Code­Type |  |
| Commercial­Or­Treasury | C | TrueFalseType | **Occurrence:**   * If ‘CPFinancialNature’ is set to “N”, then this field is optional. * Else, this field must be omitted. |
| Clearing­Threshold | C | TrueFalseType | **Occurrence:**   * If ‘CPFinancialNature’ is set to “N”, then this field is optional. * Else, this field must be omitted. |
| Collateral­isation | C | Collaterali­sation­Type | **Occurrence:**   * If ‘ClearingThreshold’ is set to “True” or ‘CPFinancialNature’ is set to “F” or “C”, then this field is optional. * Else, this field must be omitted. |
| Collateral­isation­Portfolio | C | TrueFalseType | **Occurrence:**   * If ‘ClearingThreshold’ is set to “False” or ‘Collateralisation’ is set to “U”, then this field must be omitted. * Else, this field is optional. |
| Collateral­isation­Portfolio­Code | C | Portfolio­Code­Type | **Occurrence:**   * If ‘CollateralisationPortfolio’ is set to “False”, then this field must be omitted. * Else, this field is optional. |
| End of **OtherCounterpartyDetails** | | | |
| End of **ReportingOnBehalfOf** | | | |
| EURegulatoryDetails/ProductIdentifier: optional section | | | |
| Product­Identification­Type | C | IdentificationOf­Product­Type­Type | **Occurrence:**   * If ‘VenueOfExecution’ is set to “XOFF”, then this field is mandatory. * If ‘VenueOfExecution’ contains a MIC code classified as ISIN or Aii in the MiFID database (see ref ID [2]), then this field is mandatory. * If ‘VenueOfExecution’ contains a MIC code that is either unclassified or classified as neither ISIN nor Aii in the MiFID database (see ref ID [2]), then this field must be omitted. * If ‘VenueOfExecution’ is set to “XXXX”, then this field must be omitted.   **Values:**   * If ‘VenueOfExecution’ is set to “XOFF”, then this field must be set to “I”. * If ‘VenueOfExecution’ contains a MIC code classified as ISIN, then this field must be set to “I”. * If ‘VenueOfExecution’ contains a MIC code classified as Aii, then this field must be set to “A”. |
| Product­Identification | C | IdentificationOfProduct­Type | **Occurrence:**   * If ‘ProductIdentificationType’ is present, then this field is mandatory. * Else, this field must be omitted.   **Values:**   * If ‘ProductIdentificationType’ is set to “I”, then this field must contain the ISIN for the traded product. * If ‘ProductIdentificationType’ is set to “A”, then this field must contain the Aii for the traded product. |
| Product­Classification­Type | M | Classification­OfProduct­TypeType |  |
| Product­Classification | M+C | Classification­OfProduct­Type | **Values:**   * If ‘ProductClassificationType’ is set to “C”, then this field must contain a CFI representing the traded product. * If ‘ProductClassificationType’ is set to “U”, then this field must contain the UPI of the traded product. **Important:** Until a mechanism for UPI generation has been defined, the CFI mechanism is used in all cases. |
| ProductIdentifier/EProduct: mandatory section | | | |
| EProductID1 | M | EProduct1­Code­Type |  |
| EProductID2 | M | EProduct2­Code­Type |  |
| End of **EProduct** | | | |
| End of **ProductIdentifier** | | | |
| ­ContractType | C | ­Contract­Type­Type | **Occurrence and Values:**   * If the transaction is a leg of a physical swap executed under a single contract, then this field is mandatory and must be set to “SW”. * If the transaction is a leg of a spread that is executed under a single contract, then this field is mandatory and must be set to “SP”. * For all other types of transactions, including the legs of a physical swap or spread that are executed under separate contracts, this field is optional. |
| EURegulatoryDetails/LinkedTransactionInformation: optional section  This section indicates if two transactions are linked to each other or to transactions executed within the framework of non-standard contracts linked to the contract.  The ‘LinkedTransactionInformation’ section must be used in the following scenarios:  When a trade occurs across multiple products due to the nature of the product, for example, a product that is a spread of two or more products falling under the scope of REMIT. The trade for each product must be reported and the different trades must be linked to each other.  Usage scenarios:   * Clean and Dirty Spark Spreads: a trade that involves electricity and gas. The two contracts are reported separately: one leg for the electricity and one leg for the gas trade. The two legs must be linked using this field. * Physical Swap: a trade that involves two gas or electricity trades. A geographical physical swap involves two trades: selling gas in a particular delivery point and buying it in another delivery point. If the trades are executed simultaneously, both trades must be reported separately and linked using this field. * When a transaction is executed within the framework of a non-standard contract. The details of the transaction specifying at least an outright volume and price must be reported and linked to the non-standard contract ID. * When a trade occurs due to a set of orders or a linked order, such as a block order or a linked order within a single product. | | | |
| Linked­Trans­action­ID | M+C | UTIType | **Values:**   * If the linked trades are standard trades, then the value must be identical to the UTI of the linked trade. * If the linked trades are non-standard trades, then the value must be identical to the non-standard contract ID.   Repeatable field: (1-n) |
| End of **LinkedTransactionInformation** | | | |
| TradeID | M | TradeIDType | The internal trade ID of the counterparty reporting the transaction.  **Values:**   * If ‘ReportingRole’ is set to “Execution\_Agent”, then this field must be set to the transaction ID that the platform assigns to the buyer and the seller side of the transaction because the internal trade ID of the counterparty is not known to the execution agent. |
| VenueOf­Execution | M | VenueOf­Execution­Type | **Values:**   * If this transaction is executed on a Regulated Market or MTF, then this field must contain the MIC code of the venue. * If the transaction is a listed derivative executed on a venue that is not a Regulated Market or MTF, then this field must be set to “XOFF”. * Else, this field must be set to “XXXX”. |
| Compression | O+C | TrueFalseType | **Values:**   * If the transaction is the result of compression, then this field must be set to “True”. * Else, this field must be set to “False”. |
| Start of conditional section  **Occurrence:**   * If there is an upfront payment to report, then this section is mandatory. * Else, this section must be omitted. | | | |
| UpFront­Payment | M | PriceType |  |
| Upfront­Payment­Currency | M | Currency­Code­Type |  |
| End of conditional section | | | |
| Execution­Timestamp | O | UTC­Timestamp­Type | The 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 | The vintage of the agreement under which the reported transaction is executed. |
| Clearing­Obligation | O | TrueFalseType |  |
| Intragroup | M | TrueFalseType |  |
| LoadType | C | LoadTypeType | **Occurrence:**   * Transaction details section is ‘TradeConfirmation’:   + If ‘TransactionType’ is set to “FOR”, “OPT”, “PHYS\_INX” or “OPT\_PHYS\_INX” and ‘Commodity’ is set to “Power” or “Gas”, then this field is mandatory.   + If ‘TransactionType’ is a Financial Transaction, then the following applies:     - If ‘EURegulatory­Details/Formula­Product­Information/Commodity­Detail’ is set to “EL” or “NG”, then this field is optional.     - If ‘TradeConfirmation/FloatPriceInformation[1‑2]/ Commodity­Reference[1-n]/IndexCommodity’ is set to “Electricity” or “Nat\_Gas”, then this field is optional. * Else, this field must be omitted.   **Values:**   * If ‘TradeConfirmation/FloatPriceInformation[1‑2]/ Commodity­Reference[1-n]/IndexCommodity’ is set to “Electricity” or ‘EURegulatory­Details/Formula­Product­Information/Commodity­Detail’ is set to “EL”, then this field must be set to “OT”. * If ‘TradeConfirmation/FloatPriceInformation[1‑2]/ CommodityReference[1-n]/IndexCommodity’ is set to “Nat\_Gas” or ‘EURegulatoryDetails/FormulaProduct­Information/CommodityDetail’ is set to “NG”, then this field must be set to “GD”. |
| Confirmation­Means | M | Confirmation­Means­Type | Indicates whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed. |
| Confirmation­Timestamp | C | UTC­Timestamp­Type | The date and time of the confirmation of the transaction as defined under Commission Delegated Regulation No 149/2013 (1) indicating the time zone in which the confirmation has taken place.  **Occurrence:**   * If ‘ConfirmationMeans’ is set to “N”, then this field must be omitted. * Else, this field is mandatory. |
| Notional­Amount | C | Price­Type | **Occurrence:**   * Transaction details section is ‘TradeConfirmation’:   + If ‘TransactionType’ is set to “PHYS\_INX” or “OPT\_PHYS\_INX”, then this field is mandatory.   + If ‘TransactionType’ is set to “FLT\_SWP” and at least one of the ‘FloatPriceInformation’ sections has multiple ‘CommodityReference’ sections, then this field is mandatory.   + If ‘TransactionType’ is set to “FLT\_SWP” and at least one of the ‘FloatPriceInformation’ sections has a ‘SpreadRate’ field, then this field is mandatory. * Else, this field is optional.   **Important:** The ‘NotionalAmount’ is always in the major currency unit, for example, GBP (Pound Sterling) not GBX (Pence Sterling) . |
| Early­Termination­Date | C | DateType | The termination date of the reported contract.  **Occurrence:**   * If ‘ActionType’ is set to “C” or “Z”, then this field is optional. * Else, this field must be omitted. |
| IndexValue | O | QuantityType | If known, the value of the fixing index at execution or the offset (‘SpreadAmount’) to the fixing index agreed at execution. |
| Complex­TradeID | O | Complex­TradeIDType |  |
| Report­Tracking­Number | C | Report­Tracking­Number­Type | **Occurrence:**   * If the transaction details section is ‘ETDTradeDetails’ and ‘ActionType’ is set to “P” or “Z”, then this field is mandatory. * Else, this field must be omitted. |
| EURegulatoryDetails/SettlementDates: conditional section  **Occurrence:**   * If the transaction details section is ‘TradeConfirmation’ and ‘TransactionType’ is set to “FOR” or “PHYS\_INX”, then this section is mandatory. * If the transaction details section is ‘ETDTradeDetails’, then this section is mandatory. * If the transaction details section is ‘IRSTradeDetails’ and TransactionType is set to “FXD\_SWP”, “FXD\_FXD\_SWP” or “FLT\_SWP”, then this section is mandatory. * Else, this section is optional.   **Important:** If this section is not present, then the transaction details section is used as the source of the Settlement Date(s). | | | |
| DateOf­Settlement | M | DateType | Repeatable field: (1-n)  **Values:**   * If multiple settlement dates exist for the transaction, the final settlement date must be used. * For OTC swaps and physical forwards, the last date of settlement of the derivative contract must be used. * For options, the premium payment date must be used. * For exchange-traded derivatives, the following applies: ‘DateOfSettlement’ is the greater of the maturity date or the cease date. |
| End of **SettlementDates** | | | |
| EURegulatoryDetails/ETDProductInformation: optional section  This section may contain explicit values derived from ETD product definitions. | | | |
| Underlying­Code­Type | C | Underlying­Code­Type­Type | **Occurrence & Values:**   * If ‘VenueOfExecution’ is set to “XOFF” and ‘ETDTradeDetails/PrimaryAssetClass’ is set to “ForeignExchange” or “Commodity”, then this field is mandatory and must be set “I”. * If ‘VenueOfExecution’ is set to a MIC code that is listed in the MiFID database and for which an instrument identifier is specified, then this field is mandatory and must be set to “I” or “A”, depending on the relevant instrument classification scheme. * Else, this field must be omitted. |
| Underlying | C | Underlying­Type | **Occurrence:**   * If ‘UnderlyingCodeType’ is present, then this field is mandatory. * Else, this field must be omitted. |
| Notional­Currency1 | M | Currency­Code­Type | The currency of the notional amount. In the case of an interest rate derivative contract, this is the notional currency of leg 1. |
| Notional­Currency2 | C | Currency­Code­Type | **Occurrence & Values:**   * If the transaction is an interest-rate derivative contract, then this field is mandatory and must be equal to the notional currency of leg 2. * Else, this field is optional. |
| Deliverable­Currency | M | Currency­Code­Type | The currency to be delivered. |
| Price­Notation | M | Price­Notation­Type | The manner in which the price is expressed. |
| Price­Multiplier | M | QuantityType | The number of units of the financial instrument that are contained in a trading lot.  Example: the number of derivatives represented by one contract. |
| Total­Volume­Quantity­Unit | C | UnitOf­Measure­Type | The unit of measure used.  **Occurrence:**   * If ‘ETDTradeDetails/PrimaryAssetClass’ is set to “Commodity”, then this field is mandatory. * Else, this field must be omitted. |
| Delivery­Type | M | Settlement­Type | Indicates whether the contract is settled physically or in cash. |
| Effective­Date | M | DateType |  |
| Maturity­Date | M | DateType | The original date of expiry of the reported contract. An early termination must not be reported in this field. |
| Commodity­Base | C | Commodity­Base­Type | The type of commodity underlying the contract.  **Occurrence:**   * If ‘ETDTradeDetails/PrimaryAssetClass’ is set to “Commodity”, then this field is mandatory. * Else, this field must be omitted. |
| Commodity­Detail | C | Commodity­Detail­Type | Details of the ‘CommodityBase’.  **Occurrence:**   * If ‘ETDTradeDetails/PrimaryAssetClass’ is set to “Commodity”, then this field is mandatory. * Else, this field must be omitted. |
| Delivery­Point­Or­Zone | C | AreaType | The delivery points of market areas.  **Occurrence:**   * If ‘Reporting/Europe/EURegulatoryDetails/ETD­Product­Information/CommodityDetail’ is set to “NG” or “EL”, then this field is mandatory. * Else, this field must be omitted. |
| Intercon­nection­Point | C | AreaType | The borders or border points of a transportation contract.  **Occurrence:**   * If ‘Reporting/Europe/EURegulatoryDetails/ETD­Product­Information/CommodityDetail’ is set to “NG” or “EL”, then this field is mandatory. * Else, this field must be omitted. |
| LoadType | C | LoadTypeType | The product delivery profile of the delivery periods of a day.  **Occurrence:**   * If ‘Reporting/Europe/EURegulatoryDetails/ETD­Product­Information/Commodity­Detail’ is set to “NG” or “EL”, then this field is mandatory. * Else, this field must be omitted. |
| Duration | C | DurationType | The full period of the notional or physical delivery period.  The value is always the largest unit that can be expressed as an integer.  Examples:   * If the duration is two weeks, the value must be “W” (week). * If the duration is five weeks, the value must be “M” (month). * If the duration is four months, the value must be “Q” (quarter).   **Occurrence:**   * If ‘Reporting/Europe/EURegulatoryDetails/ETD­Product­Information/CommodityDetail’ is set to “NG” or “EL”, then this field is mandatory. * Else, this field must be omitted. |
| ETDProductInformation/LoadDeliverySchedule: conditional, repeatable section (0-n)  **Occurrence:**   * If ‘Reporting/Europe/EURegulatoryDetails/ETDProductInformation/CommodityDetail’ is set to “NG” or “EL”, then this section is mandatory. * Else, this section must be omitted.   **Repetitions:**  For each delivery schedule pattern, one ‘LoadDeliverySchedule’ section must be present.  Examples:   * To indicate the Gas Day in UK, set ‘DaysOfTheWeek’ to “WD WN”, and add one ‘LoadDeliveryInterval’ field with the value “05:00”. * To indicate an off-peak load, add two ‘LoadDeliverySchedule’ sections:   + [1]: Set ‘DaysOfTheWeek’ to “WD” and add four ‘LoadDeliveryInterval’ fields with the following values: “00:00”, “08:00”, “20:00” and “24:00”.   + [2]: Set ‘DaysOfTheWeek’ to “WN” and add one ‘LoadDeliveryInterval’ field with the value “00:00”. | | | |
| Load­Delivery­Interval | M | Load­Delivery­IntervalType | Repeatable field: (1-n)  The time interval for each block or shape in the local time of the delivery point or zone.  The time intervals are indicated in pairs, marking the start and end time of an interval.  To indicate a complete day, it is sufficient to add a start time, which then corresponds to a 24 hour day. In this case, values less than or equal to 12:00 indicate a positive offset of the delivery schedule in relation to midnight. Values greater than 12:00 indicate a negative offset of the delivery schedule in relation to midnight. See also ‘DeliveryStartDate’ and ‘DeliveryEndDate’. |
| DaysOfThe­Week | M | DOWType | The days of the week of the delivery. Multiple values can be used to indicate multiple days of the week, for example, “MO WE FR” for Mondays, Wednesdays and Fridays.  For each day of the week, there may only be one load delivery schedule. There cannot be overlapping definitions, for example, one interval for Mondays and another for weekdays. |
| End of **LoadDeliverySchedule** | | | |
| Contract­Capacity | C | QuantityType | The quantity per delivery time interval.  **Occurrence:**   * If ‘Reporting/Europe/EURegulatoryDetails/ETDProduct­Information/Commodity­Detail’ is set to “NG” or “EL”, then this field is mandatory. * Else, this field must be omitted. |
| Energy­Quantity­Unit | C | UnitOf­Measure­Type | A daily or hourly quantity of the underlying commodity.  **Occurrence:**   * If ‘Reporting/Europe/EURegulatoryDetails/ETDProduct­Information/­CommodityDetail’ is set to “NG” or “EL”, then this field is mandatory. * Else, this field must be omitted. |
| Delivery­Start­Date­ | C | DateType | The start date of delivery.  For physically delivered products, this is the start of the physical delivery. For non-delivered products, this is the start of the notional delivery.  **Note:** For deliveries that are offset from midnight by a positive or negative number of hours as indicated in the ‘LoadDeliveryInterval’ field, the ‘DeliveryStartDate’ field must contain the date compliant with the market convention as described in the ETD product description.  Examples:   * The delivery schedule for the UK Electricity Day begins at 23:00 in local time, which represents a negative offset of one hour to the delivery start date. The physical delivery begins on 31 March 2017 at 23:00. ‘DeliveryStartDate’ is set to “2017-04-01” and ‘LoadDeliveryInterval’ is set to “23:00”.   The delivery schedule for the UK Gas Day begins at 05:00 in local time, which represents a positive offset of five hours to the delivery start date. The physical delivery begins on 01 April 2017 at 05:00. ‘DeliveryStartDate’ is set to “2017-04-01” and ‘LoadDeliveryInterval’ is set to “05:00”.**Occurrence:**   * If ‘Reporting/Europe/EURegulatoryDetails/ETDProduct­Information/­CommodityDetail’ is set to “NG” or “EL”, then this field is mandatory. * Else, this field must be omitted. |
| Delivery­End­Date­ | C | DateType | The end date of delivery.  For physically delivered products, this is the end of the physical delivery. For non-delivered products, this is the end of the notional delivery.  **Note:** For deliveries that are offset from midnight by a positive or negative number of hours as indicated in the ‘LoadDeliveryInterval’ field, the ‘DeliveryEndDate’ field must contain the date compliant with the market convention as described in the ETD product description.  Examples:   * The delivery schedule for the UK Electricity Day ends at 23:00 in local time, which represents a negative offset of one hour to the delivery end date. The physical delivery ends on 30 April 2017 at 23:00. ‘DeliveryEndDate’ is set to “2017-04-30” and ‘LoadDeliveryInterval’ is set to “23:00”.   The delivery schedule for the UK Gas Day ends at 05:00 in local time, which represents a positive offset of five hours to the delivery start date. The physical delivery ends on 01 May 2017 at 05:00. ‘DeliveryEndDate’ is set to “2017-04-30” and ‘LoadDeliveryInterval’ is set to “05:00”.**Occurrence:**   * If ‘Reporting/Europe/EURegulatoryDetails/­ETDProduct­Information/­CommodityDetail’ is set to “NG” or “EL”, then this field is mandatory. * Else, this field must be omitted. |
| Currency2 | C | Currency­Code­Type | The cross currency, if different from the currency of delivery.  **Occurrence:**   * If ‘ETDTradeDetails/PrimaryAssetClass’ is set to “ForeignExchange” and the cross currency differs from ‘DeliverableCurrency’, then this field is mandatory. * Else, this field must be omitted. |
| Exchange­Rate1 | C | PriceType | The contractual rate of exchange of the currencies.  **Occurrence:**   * If ‘ETDTradeDetails/PrimaryAssetClass’ is set to “ForeignExchange”, then this field is optional. * Else, this field must be omitted. |
| Exchange­Rate­Basis | C | QuoteBasis­Type | The quote base for an exchange rate.  **Occurrence:**   * If ‘ETDTradeDetails/PrimaryAssetClass’ is set to “ForeignExchange”, then this field is optional. * Else, this field must be omitted. |
| FixedRate­OfLeg2 | C | QuantityType | The fixed rate of leg 2, if applicable.  **Occurrence:**   * If ‘ETDTradeDetails/PrimaryAssetClass’ is set to “InterestRate”, then this field is optional. * Else, this field must be omitted. |
| FixedRate­Day­CountLeg1 | C | Day­Count­Fraction­Type | The actual number of days in the relevant fixed rate payer calculation period, if applicable.  **Occurrence:**   * If ‘ETDTradeDetails/PrimaryAssetClass’ is set to “InterestRate”, then this field is optional. * Else, this field must be omitted. |
| FixedRate­Day­CountLeg2 | C | Day­Count­Fraction­Type | The actual number of days in the relevant fixed rate payer calculation period, if applicable.  **Occurrence:**   * If ‘ETDTradeDetails/PrimaryAssetClass’ is set to “InterestRate”, then this field is optional. * Else, this field must be omitted. |
| FixedLeg­Payment­Frequency­Leg1­ | C | Frequency­Period­Type | The frequency of payments for leg 1 of the fixed rate, if applicable.  **Occurrence:**   * If ‘ETDTradeDetails/PrimaryAssetClass’ is set to “InterestRate”, then this field is optional. * Else, this field must be omitted. |
| FixedLeg­Payment­Frequency­Leg2­ | C | Frequency­Period­Type | The frequency of payments for leg 2 of the fixed rate, if applicable.  **Occurrence:**   * If ‘ETDTradeDetails/PrimaryAssetClass’ is set to “InterestRate”, then this field is optional. * Else, this field must be omitted. |
| Floating­Rate­Payment­Frequency­­Leg1­ | C | Frequency­Period­Type | The frequency of payments for leg 1 of the floating rate, if applicable.  **Occurrence:**   * If ‘ETDTradeDetails/PrimaryAssetClass’ is set to “InterestRate”, then this field is optional. * Else, this field must be omitted. |
| Floating­Rate­Payment­Frequency­­Leg2 | C | Frequency­Period­Type | The frequency of payments for leg 2 of the floating rate, if applicable.  **Occurrence:**   * If ‘ETDTradeDetails/PrimaryAssetClass’ is set to “InterestRate”, then this field is optional. * Else, this field must be omitted. |
| Floating­Rate­Reset­Frequency­­Leg1­ | C | Frequency­Period­Type | The reset frequency of leg 1 of the floating rate, if applicable.  **Occurrence:**   * If ‘ETDTradeDetails/PrimaryAssetClass’ is set to “InterestRate”, then this field is optional. * Else, this field must be omitted. |
| Floating­Rate­Reset­Frequency­Leg2­ | C | Frequency­Period­Type | The reset frequency of leg 2 of the floating rate, if applicable.  **Occurrence:**   * If ‘ETDTradeDetails/PrimaryAssetClass’ is set to “InterestRate”, then this field is optional. * Else, this field must be omitted. |
| Floating­Rate­Of­Leg1 | C | RateIndex­Type | The interest rate of leg 1 that is reset at predetermined intervals by reference to a market reference rate, if applicable.  **Occurrence:**   * If ‘ETDTradeDetails/PrimaryAssetClass’ is set to “InterestRate”, then this field is optional. * Else, this field must be omitted. |
| Floating­Rate­Reference­Period­Leg1 | C | Frequency­Period­Type | The period of the interest rate of leg 1 that is reset at predetermined intervals by reference to a market reference rate, if applicable.  **Occurrence:**   * If ‘ETDTradeDetails/PrimaryAssetClass’ is set to “InterestRate”, then this field is optional. * Else, this field must be omitted. |
| Floating­RateOfLeg2 | C | RateIndex­Type | The interest rate of leg 2 that is reset at predetermined intervals by reference to a market reference rate, if applicable.  **Occurrence:**   * If ‘ETDTradeDetails/PrimaryAssetClass’ is set to “InterestRate”, then this field is optional. * Else, this field must be omitted. |
| Floating­Rate­Reference­Period­Leg2 | C | Frequency­Period­Type | The period of the interest rate of leg 2 that is reset at predetermined intervals by reference to a market reference rate, if applicable.  **Occurrence:**   * If ‘ETDTradeDetails/PrimaryAssetClass’ is set to “InterestRate”, then this field is optional. * Else, this field must be omitted. |
| End of **ETDProductInformation** | | | |
| EURegulatoryDetails/FormulaProductInformation: conditional section  **Occurrence:**   * If the transaction details section is ‘TradeConfirmation’ and contains a ‘FloatPriceInformation/FormulaID’ field, then this section is mandatory. * Else, this section must be omitted. | | | |
| Underlying | M | Underlying­Type | The underlying must be identified with a unique identifier. In case of baskets or indices, an indication for this basket or index must be used if no unique identifier exists. |
| Commodity­Base | M | Commodity­Base­Type | The type of commodity underlying the contract. |
| Commodity­Detail | M | Commodity­Detail­Type | Details of the ‘CommodityBase’. |
| Index­Currency­Unit | O | Currency­Code­Type | The currency of the notional amount. |
| End of **FormulaProductInformation** | | | |
| EURegulatoryDetails/FinancialDeliveryInformation: conditional section  **Occurrence:**   * The transaction details section is ‘TradeConfirmation’ and ‘TransactionType’ is a Financial Transaction:   + If the ‘IndexCommodity’ field contained in any ‘FloatPriceInformation/CommodityReference’ section is set to “Electricity” or “Nat\_Gas”, then this section is optional.   + If ‘EURegulatoryDetails/FormulaProductInformation/CommodityDetail’ is set to “EL” or “NG”,, then this section is optional. * Else, this section must be omitted. | | | |
| Delivery­PointOr­Zone | M | AreaType | Repeatable field: (1-n)  The EIC code identifying a delivery location within the EU that relates to the notional delivery. |
| Inter­connection­Point | M | AreaType | The EIC code identifying a delivery location within the EU that relates to the notional delivery. |
| Quantity­Volume | M | QuantityType | The total number of units included in the contract or order.  This is the rate of delivery, that is, a capacity, not a volume of energy delivery. |
| Quantity­Volume­Unit | M | UnitOf­Measure­Type | The unit of measure for the ‘QuantityVolume’ field. |
| Delivery­StartDate | M | DateType | The date is expressed in local time of the delivery point/area.  **Note:** For deliveries that are offset from midnight by a positive or negative number of hours as indicated in the ‘LoadDeliveryInterval’ field, the ‘DeliveryStartDate’ field must contain the date compliant with the market convention.  Examples:   * The delivery schedule for the UK Electricity Day begins at 23:00 in local time, which represents a negative offset of one hour to the delivery start date. The physical delivery begins on 31 March 2017 at 23:00. ‘DeliveryStartDate’ is set to “2017-04-01” and ‘LoadDeliveryInterval’ is set to “23:00”. * The delivery schedule for the UK Gas Day begins at 05:00 in local time, which represents a positive offset of five hours to the delivery start date. The physical delivery begins on 01 April 2017 at 05:00. ‘DeliveryStartDate’ is set to “2017-04-01” and ‘LoadDeliveryInterval’ is set to “05:00”.   See also BR008. |
| Delivery­EndDate | M | DateType | The date is expressed in local time of the delivery point/area.  **Note:** For deliveries that are offset from midnight by a positive or negative number of hours as indicated in the ‘LoadDeliveryInterval’ field, the ‘DeliveryEndDate’ field must contain the date compliant with the market convention.  Examples:   * The delivery schedule for the UK Electricity Day ends at 23:00 in local time, which represents a negative offset of one hour to the delivery end date. The physical delivery ends on 30 April 2017 at 23:00. ‘DeliveryEndDate’ is set to “2017-04-30” and ‘LoadDeliveryInterval’ is set to “23:00”. * The delivery schedule for the UK Gas Day ends at 05:00 in local time, which represents a positive offset of five hours to the delivery start date. The physical delivery ends on 01 May 2017 at 05:00. ‘DeliveryEndDate’ is set to “2017-04-30” and ‘LoadDeliveryInterval’ is set to “05:00”.   See also BR008. |
| Duration | M | DurationType | The full duration of the delivery period.  The value is always the largest unit that can be expressed as an integer.  Examples:   * If the duration is two weeks, the value must be “W” (week). * If the duration is 5 weeks, the value must be “M” (month). * If the duration is four month, the value must be “Q” (quarter). |
| FinancialDeliveryInformation/LoadDeliverySchedule: conditional, repeatable section (1-n)  For each delivery schedule pattern, one ‘LoadDeliverySchedule’ section must be present.  **Values:**   * The schedules described in the ‘LoadDeliverySchedule’ sections may not overlap in terms of times or days of the week. Each time schedule must start after the end of the previous time schedule. For each day of the week, there may only be one schedule, for example, there may not be one schedule for Mondays and another for weekdays.   Continuous delivery schedules with whole day deliveries must be described as follows: one ‘LoadDelivery­Schedule’ with one ‘LoadDeliveryInterval’ indicating the start time. Examples: Gas Day or base load.Examples:   * To indicate the Gas Day in UK, set ‘DaysOfTheWeek’ to “WD WN”, and add one ‘LoadDeliveryInterval’ field with the value “05:00”. * To indicate an off-peak load, add two ‘LoadDeliverySchedule’ sections:   + [1]: Set ‘DaysOfTheWeek’ to “WD” and add four ‘LoadDeliveryInterval’ fields with the following values: “00:00”, “08:00”, “20:00” and “24:00”.   + [2]: Set ‘DaysOfTheWeek’ to “WN” and add one ‘LoadDeliveryInterval’ field with the value “00:00”. | | | |
| Load­Delivery­Interval | M | Load­Delivery­IntervalType | Repeatable field: (1-n)  The time interval for each block or shape in the local time of the delivery point or zone. The time intervals must be listed in ascending order.  The time intervals are indicated in pairs, marking the start and end time of an interval.  To indicate a complete day, it is sufficient to add a start time, which then corresponds to a 24 hour day. In this case, values less than or equal to 12:00 indicate a positive offset of the delivery schedule in relation to midnight. Values greater than 12:00 indicate a negative offset of the delivery schedule in relation to midnight. See also ‘DeliveryStartDate’ and ‘DeliveryEndDate’. |
| DaysOfThe­Week | M | DOWType | The days of the week of the delivery. Multiple values can be used to indicate multiple days of the week, for example, “MO WE FR” for Mondays, Wednesdays and Fridays.  For each day of the week, there may only be one load delivery schedule. |
| End of **LoadDeliverySchedule** | | | |
| End of **FinancialDeliveryInformation** | | | |
| End of **EURegulatoryDetails** | | | |
| End of **Europe** | | | |

## TradeConfirmation (CNF)

The TradeConfirmation section describes the commercial aspects of an OTC commodity trade.

The TradeConfirmation section is composed of several subsections. Some sections and fields are mandatory for all uses of the TradeConfirmation section. Other subsections and fields are optional. Their usage depends on the ‘TransactionType’ and the ‘Commodity’, which are defined terms within this standard.

| **Name** | **Usage** | **Type** | **Business Rule** |
| --- | --- | --- | --- |
| TradeConfirmation: choice within mandatory section  The TradeConfirmation section has two additional attributes: @SchemaVersion and @SchemaRelease. The attributes describe the schema version that was used to create the CpMLDocument. The attributes are mandatory but can be left blank. They are deprecated and are retained for backwards compatibility. | | | |
| DocumentID | M | Identification­Type | The sender assigns a unique identification to each CpMLDocument with a ‘TradeConfirmation’ section. For more information, see “CPMLDocument IDs”. |
| Document­Usage | M | UsageType |  |
| Sender­ID | M | PartyType |  |
| Receiver­ID | M | PartyType | The ‘ReceiverID’ must be set to the identification code used to identify the other counterparty to the trade. This ID must differ from the ‘SenderID’. |
| Receiver­Role | M | RoleType |  |
| Document­Version | M | Version­Type |  |
| Market | C | Country­Code­Type | **Occurrence:**   * If ‘TransactionType’ is not a Financial Transaction and if ‘Commodity’ is set to “Power” or “Gas”, then this field is mandatory. * Else, this field must be omitted. |
| Commodity | C | Energy­Product­Type | **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction, then this field must be omitted. * Else, this field is mandatory. |
| Transaction­Type | M | Transaction­Type |  |
| Delivery­Point­Area | C | AreaType | **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction or if ‘Commodity’ is an Emissions Commodity, then this field must be omitted. * Else, this field is is mandatory. |
| Buyer­Party | M+C | PartyType | **Values:**   * If ‘TransactionType’ is set to “FOR” or “PHYS\_INX”, then this field must be the party code of the buyer. * If ‘TransactionType’ is set to “FXD\_SWP”, then this field must be the party code used for ‘Fixed­PriceInformation/FixedPricePayer’. * If ‘TransactionType’ is set to “FLT\_SWP”, then this field must be the greater party code of the two parties to the trade. Alphanumeric sorting must be applied, for example, “23X------------2” is greater than “23X------------1”. * If ‘TransactionType’ is set to “OPT”, “OPT\_PHYS\_INX”, “OPT\_FIN\_INX”, “OPT\_FXD\_SWP” or “OPT\_FLT\_SWP”, then this field must be the party code used for ‘OptionHolder’. |
| Seller­Party | M+C | PartyType | **Values:**   * If ‘TransactionType’ is set to “FOR” or “PHYS\_INX”, then this field must be the party code of the seller of the trade. * If ‘TransactionType’ is set to “FXD\_SWP”, then this field must be the party code used for ‘FloatPrice­Information/FloatPricePayer’. * If ‘TransactionType’ is set to “FLT\_SWP”, then this field must be the lesser party code of the two parties to the trade.  Alphanumeric sorting must be applied, for example, “23X------------1” is less than “23X------------2”. * If ‘TransactionType’ is set to “OPT”, “OPT\_PHYS\_INX”, “OPT\_FIN\_INX”, “OPT\_FXD\_SWP” or “OPT\_FLT\_SWP”, then this field must be the party code used for ‘Option­Writer’. |
| Load­Type | C | Contract­Type | **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction or if ‘Commodity’ is an Emissions Commodity or set to “Coal”, “Bullion” or “Oil”, then this field must be omitted. * Else, this field is mandatory.   **Values:**   * For gas transactions, the value must be set to “Base”. * For electricity transactions, the value must be set to “Custom”. |
| Agreement | M | Agreement­Type |  |
| Currency | M | CurrencyCode­Type | With boolean attribute @UseFractionUnit.  **Important**: For Financial Transactions, this is the settlement currency. |
| Total­Volume | M+C | QuantityType | The amount in physical units of measure or currency as appropriate and as further defined in the XML choice (‘Total­VolumeUnit’ or ‘TotalAmountCurrency’).  **Values:**   * If ‘Commodity’ is an Emissions Commodity, then the value of this field must be an integer between 1 and 8 significant figures (up to 99,999,999). * For Financial Transactions, this is the total notional quantity. In this case, the field must be rounded to 2 decimal places.   See also rule BR002 in the section “Additional Business Rules”. |
| TradeConfirmation/XSD choice: conditional section  Depending on the commodity, one of the following fields must be present. | | | |
| Total­Volume­Unit | M+CH | Unit­Of­Measure­Type | **Values:**   * If ‘Commodity’ is an Emissions Commodity, then the value of this field must be a valid Emissions Commodity value. In this case, ‘Total­VolumeUnit’ expresses the total number of EUA certificates in the underlying transaction. * For Financial Transactions, this is the ‘CapacityUnit’ in which the ‘NotionalQuantity’ is denominated. * For non-physical commodity transactions (such as volatility) or non-commodity asset class transactions, this is the ‘TotalAmountCurrency’. |
| Total­Amount­Currency | M+CH | Currency­Code­Type | Used for non-commodity asset classes to express the notional amount currency. |
| End of **XSD choice** | | | |
| XSD choice: mandatory section  **Choices**:   * If the trade date is to be expressed in local time without a time zone indicator, then ‘TradeDate’ must be used. * If the trade date and time is to be expressed in UTC plus time zone offset, then ‘TradeExecutionTimestamp’ must be used. See also BR008. | | | |
| TradeDate | M+CH | DateType | **Note**: This field is deprecated, but retained for backwards compatibility. |
| TradeExecutionTimestamp | M+CH | UTCOffset­Timestamp­Type |  |
| End of **XSD choice** | | | |
| Capacity­Unit | C | Unit­Of­Measure­Type | **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction or if ‘Commodity’ is an Emissions Commodity, then this field must be omitted. * Else, this field is mandatory. |
| TradeConfirmation/PriceUnit: conditional section  **Conditions:**   * If ‘TransactionType’ is a Financial Transaction or if ‘Commodity’ is an Emissions Commodity, then this section must be omitted. * Else, this section is mandatory. | | | |
| Currency | M+C | Currency­Code­Type | With boolean attribute @UseFractionUnit.  **Values:**   * The currency must be equal to ‘TradeConfirmation/Currency’. |
| Capacity­Unit | M | UnitOf­Measure­Type |  |
| End of **PriceUnit** | | | |
| Variable­Volume | C | TrueFalseType | **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction using a variable volume, then this field is mandatory. * Else, this field must be omitted. |
| TradeConfirmation/TimeIntervalQuantities: conditional section  See also “Examples for ‘TimeIntervalQuantities’”.  **Occurrence:**   * If ‘TransactionType’ is set to “FOR”, “OPT”, “PHYS\_INX” or “OPT\_PHYS\_INX”, then this section is mandatory. * If ‘TransactionType’ is a Financial Transaction or if ‘Commodity’ is an Emissions Commodity, then this section must be omitted. | | | |
| TimeIntervalQuantities/TimeIntervalQuantity: mandatory, repeatable section (1-n)  Ordered by adjacent intervals. | | | |
| XSD choice: mandatory section  **Choices**:   * If the delivery period is to be expressed in local time of the delivery point area without a time zone indicator, then ‘DeliveryStartDateAndTime’ and ‘Delivery­End­Date­AndTime’ must be used. * If the delivery period is to be expressed in UTC plus time zone offset, then ‘DeliveryStartTimestamp’ and ‘Delivery­End­Timestamp’ must be used. See also BR008. | | | |
| Delivery­Start­Date­And­Time | M+CH | Clock­Date­Time­Type | This date and time is expressed in local time of the delivery point area.  **Note**: This field is retained for backwards compatibility, see also BR008.  **Values:**   * Within one section, each ‘DeliveryStartDateAndTime’ must be identical to or later than the date and time in the previous ‘DeliveryEndDateAndTime’ field. * If ‘Commodity’ is set to “Coal”, then the time part of this field must be set to “00:00:00”. |
| Delivery­End­Date­And­Time | M+CH | Clock­Date­Time­Type | This date and time is expressed in local time of the delivery point area.  **Note**: This field is retained for backwards compatibility, see also BR008.  **Values:**   * This point in time is the first second after the specified delivery period ends. Therefore, ‘DeliveryEndDateAndTime’ must be later than the date and time in the associated ‘DeliveryStartDateAndTime’ field. * If ‘Commodity’ is set to “Coal”, then the time part of this field must be set to “00:00:00”. |
| Delivery­Start­Timestamp | M+CH | UTCOffset-Timestamp-Type | **The time zone offset of this time stamp must correspond to the time zone of the delivery point area.**  **Values:**   * Within one section, each ‘DeliveryStartTimestamp’ must be identical to or later than the date and time in the previous ‘DeliveryEndTimestamp’ field. * If ‘Commodity’ is set to “Coal”, then the time part of this field must be set to “00:00:00”. |
| Delivery­End­Timestamp | M+CH | UTCOffset­Timestamp­Type | **The time zone offset of this time stamp must correspond to the time zone of the delivery point area.**  **Values:**   * This point in time is the first second after the specified delivery period ends. Therefore, ‘DeliveryEndTimestamp’ must be later than the date and time in the associated ‘DeliveryStartTimestamp’ field. * If ‘Commodity’ is set to “Coal”, then the time part of this field must be set to “00:00:00”. |
| End of **XSD choice** | | | |
| Contract­Capacity | M | Quantity­Type |  |
| Price | C | Price­Type | **Occurrence:**   * If ‘TotalContractValue’ is present, then this field is mandatory. * Else, this field must be omitted. |
| Payment­Event | C | Payment­Event­Type | **Occurrence:**   * If ‘Commodity’ is not set to “Gas” or “Power”, then this field is optional. * Else, this field must be omitted. |
| Payment­Event­Offset | C | Quantity­Type | **Occurrence:**   * If ‘Commodity’ is not set to “Gas” or “Power”, then this field is optional. * Else, this field must be omitted. |
| End of **TimeIntervalQuantity** | | | |
| End of **TimeIntervalQuantities** | | | |
| TradeConfirmation/FixedPriceInformation: conditional section  ‘Fixed­Price­Information’ contains details specific to the fixed leg of a fixed/float swap.  **Occurrence:**   * If ‘TransactionType’ is set to “FXD\_SWP” or “OPT\_FXD\_SWP”, then this section is mandatory. * Else, this section must be omitted. | | | |
| Fixed­Price­Payer | M+C | PartyType | **Values:**   * If ‘TransactionType’ is set to “FXD\_SWP”, then this field must be equal to ‘BuyerParty’. * If ‘TransactionType’ is set to “OPT\_FXD\_SWP” and ‘OptionType’ is set to “Call” or “Capped\_Call”, then this field must be equal to ‘OptionHolder’. * If ‘TransactionType’ is set to “OPT\_FXD\_SWP” and ‘OptionType’ is set to “Put” or “Floored\_Put”, then this field must be equal to ‘OptionWriter’. |
| FPCurrency­Unit | C | Currency­Code­Type | **Occurrence:**   * If ‘FPCurrencyUnit’ differs from the settlement currency specified in the ‘TradeConfirmation/Currency’ field, then this field is mandatory. * Else, this field must be omitted. |
| FPCapacity­Unit | C | UnitOf­Measure­Type | **Occurrence:**   * If the unit for the fixed price capacity differs from the notional capacity unit specified in the ‘TradeConfirmation/TotalVolumeUnit’ field or the ‘‘TradeConfirmation/TotalAmountCurrency’ field, then this field is mandatory. * Else, this field must be omitted. |
| FP­Capacity­Conversion­Rate | C | Quantity­Type | The conversion rate from ‘FPCapacityUnit’ to the notional capacity unit specified in the ‘TradeConfirmation/TotalVolumeUnit’ field or the ‘TradeConfirmation/TotalAmountCurrency’ field.  **Occurrence:**   * If ‘FPCapacityUnit’ is present, then this field is mandatory. * Else, this field must be omitted. |
| FixedPriceInformation/FXInformation: conditional section  **Occurrence:**   * If ‘FPCurrencyUnit’ is present, then this section is mandatory. * Else, this section must be omitted. | | | |
| FXInformation/XSD choice: mandatory section  **Choices:**   * If ‘FXReference’ is present, then ‘FXMethod’ must also be present and ‘FXRate’ must be omitted. * Else, ‘FXRate’ is mandatory and ‘FXReference’ and ‘FXMethod’ must be omitted. | | | |
| FXReference | M+CH | FXReference­Type | The reference conversion rate from ‘FPCurrencyUnit’ to the settlement currency unit of the trade specified in the ‘TradeConfirmation/Currency’ field. |
| FXMethod | M+CH | FXConversion­MethodType |  |
| FXRate | M+CH | QuantityType | The fixed conversion rate from ‘FPCurrencyUnit’ to the settlement currency unit of the trade specified in the ‘TradeConfirmation/Currency’ field. |
| End of **XSD choice** | | | |
| End of **FXInformation** | | | |
| End of **FixedPriceInformation** | | | |
| TradeConfirmation/XSD choice: mandatory section  **Choices:**   * If ‘TransactionType’ is set to “FOR” or “OPT”, then ‘TotalContractValue’ is mandatory. * If ‘TransactionType’ is a Financial Transaction or is set to “PHYS\_INX” or “OPT\_PHYS\_INX”, then ‘FloatPriceInformation’ is mandatory. | | | |
| Total­Contract­Value | M+CH | PriceType | See also BR002 in the section “Additional Business Rules”. |
| XSD choice/FloatPriceInformation: repeatable choice section within mandatory section (1-2)  ‘Float­Price­Information’ contains relevant information for the floating legs of swaps and index trades that support baskets of indexes and formula swaps.  Ordered [by](http://by) ascending value of the party code for ‘FloatPricePayer’.  **Repetitions:**   * If ‘TransactionType’ is set to “FXD\_SWP”, “OPT\_FXD\_SWP”, “OPT\_FIN\_INX” or “PHYS\_INX” or “OPT\_PHYS\_INX”, then this section must only be present once. * If ‘TransactionType’ is set to “FLT\_SWP” or “OPT\_FLT\_SWP”, then this section must be present twice. | | | |
| FloatPrice­Payer | M+C | PartyType | **Values:**   * If ‘TransactionType’ is set to “FXD\_SWP”, then this field must be equal to ‘SellerParty’. * If ‘TransactionType’ is set to “OPT\_FXD\_SWP” and ‘Option Style’ is set to “Call”, then this field must be equal to ‘OptionWriter’. * If ‘TransactionType’ is set to “OPT\_FXD\_SWP” and ‘Option Style’ is set to “Put”, then this field must be equal to ‘OptionHolder’. * If ‘TransactionType’ is set to “PHYS\_INX”, then this field must be equal to ‘Buyer­Party’. * If ‘TransactionType’ is set to “OPT\_ PHYS\_INX” and ‘OptionType’ is set to “Call” or ”Capped\_Call”, then this field must be equal to ‘OptionHolder’. * If ‘TransactionType’ is set to “OPT\_ PHYS\_INX” and ‘OptionType’ is set to “Put” or “Floored\_Put”, then this field must be equal to ‘OptionWriter’. * If ‘TransactionType’ is set to “FLT\_SWP”, then this field specifies the payer of this leg. |
| FormulaID | C | Identification­Type | If the parties to a trade or type of complex trade agreed on a formula ID, then both parties must use the ‘FormulaID’ field. In this case, the ‘CommodityReferences’ section must be omitted, with the exeption of the ‘SpreadInformation’. The same formula can be reused with different spreads without the need to define an additional formula between parties to account for the new spread.  **Occurrence:**   * If the transaction uses a formula ID, then this field is mandatory. * If ‘TransactionType’ is a Financial Transaction or is set to “PHYS\_INX” or “OPT\_PHYS\_INX”, then ‘FormulaID’ may be used as an alternative to the ‘FloatPriceInformation/CommodityReference’ section. * If ‘TransactionType’ is set to “FLT\_SWP” or “OPT\_FLT\_SWP” and if ‘FloatPrice­Information’ section [1] (leg 1) uses ‘FormulaID’, then ‘FloatPriceInformation’ section [2] (leg 2) may also use ‘FormulaID’. **Important**: The values for ‘FomulaID’ may be equal in both legs. A leg using ‘FormulaID’ may be mixed with a leg using ‘CommodityReference’ sections. * Else, this field must be omitted. |
| FloatPriceInformation/FormulaSpreadInformation: conditional section  **Occurrence:**   * If ‘FormulaID’ is present and ‘SpreadAmount’ is a positive or negative amount, then this section is mandatory. * Else, this section must be omitted. | | | |
| Spread­Payer | M | PartyType |  |
| Spread­Amount | C | PriceType | ‘SpreadAmount’ may be a positive or negative value.  **Occurrence:**   * If ‘SpreadRate’ is present, then this field must be omitted. * Else, this field is mandatory. |
| Spread­Rate | C | Quantity­Type | ‘SpreadRate’ may be a positive or negative value.  **Occurrence:**   * If ‘SpreadAmount’ is present, then this field must be omitted. * Else, this field is mandatory. |
| Spread­Currency­Unit | C | Currency­Code­Type | **Occurrence:**   * If ‘SpreadRate’ is present, then this field must be omitted. * If ‘SpreadAmount’ is present and ‘SpreadCurrencyUnit’ differs from the settlement currency specified in the ‘TradeConfirmation/Currency’ field, then this field is mandatory. * Else, this field must be omitted.   **Important**: The spread must always be in the notional capacity unit. |
| FormulaSpreadInformation/FXInformation: conditional section  **Occurrence:**   * If ‘SpreadCurrencyUnit’ is present, then this section is mandatory. * Else, this section must be omitted. | | | |
| FXInformation/XSD choice: mandatory section  **Choices:**   * If ‘FXReference’ is present, then ‘FXMethod’ must also be present and ‘FXRate’ must be omitted. * Else, ‘FXRate’ is mandatory and ‘FXReference’ and ‘FXMethod’ must be omitted. | | | |
| FXReference | M+CH | FXReference­Type | The reference conversion rate from ‘FPCurrencyUnit’ to the settlement currency unit of the trade specified in the ‘TradeConfirmation/Currency’ field. |
| FXMethod | M+CH | FXConversion­MethodType |  |
| FXRate | M+CH | QuantityType | The fixed conversion rate from ‘FPCurrencyUnit’ to the settlement currency unit of the trade specified in the ‘TradeConfirmation/Currency’ field. |
| End of **XSD choice** | | | |
| End of **FXInformation** | | | |
| End of **FormulaSpreadInformation** | | | |
| FloatPriceInformation/CommodityReferences: conditional section  **Occurrence:**   * If ‘FormulaID’ is present, then this section must be omitted. * Else, this section is mandatory. | | | |
| CommodityReferences/CommodityReference: mandatory, repeatable section (1-n)  Ordered by ascending value of ‘CommodityReferencePrice’. Each ‘CommodityReferencePrice’ value in this section must be unique. | | | |
| Commodity­Reference­Price | M+C | ISDA­Commodity­Definitions­Type | **Values:**   * If ‘TransactionType’ is set to “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 ‘PricingDate’. * Else, the referenced commodity index must be treated as an average of the price defined in ‘SpecifiedPrice’.   **Important**: The ‘CommodityReferencePrice’ must be a published value that is recognized as a definitive commodity reference/index. |
| Index­Commodity | M | Index­Commodity­Type |  |
| Index­Currency­Unit | M | CurrencyCode­Type |  |
| Index­Capacity­Unit | M | UnitOf­Measure­Type |  |
| Specified­Price | M | SpecifiedPrice­Type |  |
| Factor | M | QuantityType |  |
| Delivery­Date | M | Delivery­Date­Type |  |
| Dated­Contract | C | DateType | **Occurrence:**   * If ‘DeliveryDate’ is set to “Dated\_Contract”, then this field is mandatory. * Else, this field must be omitted.   **Values:**   * If the contract delivers on a day, then this field must contain the date. * If the contract delivers over a period, then this field must contain the date on which the delivery starts. |
| Multiplier | C | Quantity­Type | **Occurrence:**   * If ‘IndexCommodity’ is set to “Time\_Charter”, then this field is mandatory. * Else, this field must be omitted. |
| Pricing­Date | C | PricingDate­Type | **Occurrence:**   * If ‘TransactionType’ is set to “PHYS\_INX” or “OPT\_PHYS\_INX”, then this field must be omitted and is replaced by ‘PhysicalIndexPricingDates’. |
| Index­Cap | C | PriceType | **Occurrence**:   * If the specified index has a cap or collar, then this field is mandatory. * Else, this field must be omitted. |
| Index­Floor | C | PriceType | **Occurrence**:   * If the specified index has a cap or collar, then this field is mandatory. * Else, this field must be omitted. |
| CR­Capacity­Conversion Rate | C | Quantity­Type | The conversion rate from the CR capacity unit to the notional capacity unit for the trade.  **Occurrence**:   * If ‘IndexCapacityUnit’ differs from the notional capacity unit specified in the ‘TradeConfirmation/TotalVolumeUnit’ field, then this field is mandatory. * Else, this field must be omitted.   **Note**: If the original ‘IndexCapacityUnit’ is used in the settlement, then ‘CRCapacityConversionRate’ may be set to “1”. |
| CommodityReference/PhysicalIndexPricingDates: conditional section  **Occurrence:**   * If ‘TransactionType’ is set to “PHYS\_INX” or “OPT\_PHYS\_INX”, then this section is mandatory and replaces the ‘PricingDate’ field for the specified transaction types. * Else, this section must be omitted.   **Important**: Refer to BR004 and BR007 in the section “Additional Business Rules” for guidance on completing this section for daily volume weighted price trades and daily average price trades. | | | |
| PIPricing­Date | M | DateType | Repeatable field: (1-n).  For each day within each ‘CalculationPeriod’ for which a price is collected, a ‘PIPricingDate’ must be present. |
| End of **PhysicalIndexPricingDates** | | | |
| CommodityReference/FXInformation: conditional section  **Occurrence:**   * If ‘CommodityReference/IndexCurrencyUnit’ is not equal to the settlement currency specified in the ‘TradeConfirmation/Currency’ field, then this section is mandatory. * Else, this section must be omitted. | | | |
| FXInformation/XSD choice: mandatory section  **Choices:**   * If ‘FXReference’ is present, then ‘FXMethod’ must also be present and ‘FXRate’ must be omitted. * Else, ‘FXRate’ is mandatory and ‘FXReference’ and ‘FXMethod’ must be omitted. | | | |
| FXReference | M+CH | FXReference­Type | The reference conversion rate from ‘FPCurrencyUnit’ to the settlement currency unit of the trade specified in the ‘TradeConfirmation/Currency’ field. |
| FXMethod | M+CH | FXConversion­Method­Type |  |
| FXRate | M+CH | Quantity­Type | The fixed conversion rate from ‘FPCurrencyUnit’ to the settlement currency unit of the trade specified in the ‘TradeConfirmation/Currency’ field. |
| End of **XSD choice** | | | |
| End of **FXInformation** | | | |
| CommodityReference/SpreadInformation: conditional section  **Occurrence:**   * If there is a spread, this section is mandatory. * Else, this section must be omitted. | | | |
| Spread­Payer | M | PartyType |  |
| Spread­Amount | C | PriceType | ‘SpreadAmount’ may be a positive or negative value.  **Occurrence:**   * If ‘SpreadRate’ is present, then this field must be omitted. * Else, this field is mandatory. |
| SpreadRate | C | Quantity­Type | ‘SpreadRate’ may be a positive or negative value.  **Occurrence:**   * If ‘SpreadAmount’ is present, then this field must be omitted. * Else, this field is mandatory. |
| Spread­Currency­Unit | C | Currency­Code­Type | **Occurrence:**   * If ‘SpreadRate’ is present, then this field must be omitted. * If ‘SpreadAmount’ is present and ‘SpreadCurrencyUnit’ differs from the settlement currency specified in the ‘TradeConfirmation/Currency’ field, then this field is mandatory. * Else, this field must be omitted.   **Important**: The spread must always be in the notional capacity unit. |
| SpreadInformation/FXInformation: conditional section  **Occurrence:**   * If ‘SpreadCurrencyUnit’ is present, this section is mandatory. * Else, this section must be omitted. | | | |
| FXInformation/XSD choice: mandatory section  **Choices:**   * If ‘FXReference’ is present, then ‘FXMethod’ must also be present and ‘FXRate’ must be omitted. * Else, ‘FXRate’ is mandatory and ‘FXReference’ and ‘FXMethod’ must be omitted. | | | |
| FX­Reference | M+CH | FXReference­Type | The reference conversion rate from ‘SpreadCurrencyUnit’ to the settlement currency unit of the trade specified in the ‘TradeConfirmation/Currency’ field. |
| FXMethod | M+CH | FXConversion­Method­Type |  |
| FXRate | M+CH | QuantityType | The fixed conversion rate from ‘SpreadCurrencyUnit’ to the settlement currency unit of the trade specified in the ‘TradeConfirmation/Currency’ field. |
| End of **XSD choice** | | | |
| End of **FXInformation** | | | |
| End of **SpreadInformation** | | | |
| CommodityReference/CalculationPeriods: mandatory section | | | |
| CalculationPeriods/CalculationPeriod: mandatory, repeatable section (1-n)  **Values:**   * If ‘TransactionType’ is a Financial Transaction, then each ‘CalculationPeriod’ section must correspond to precisely one ‘DeliveryPeriod’ section. The ‘CalculationPeriod’ and corresponding ‘DeliveryPeriod’ sections must appear in the same order in ‘CalculationPeriods’ and ‘DeliveryPeriods’, respectively. | | | |
| StartDate | M | DateType |  |
| EndDate | M+C | DateType | The ‘EndDate’ is the last day of the specified period.  **Values:**   * The ‘EndDate’ must be on or after the associated ‘StartDate’. |
| CPNotional­Quantity | C | Quantity­Type | **Occurrence:**   * If ‘VariableVolume’ is set to “True”, then this field is mandatory. * Else, this field must be omitted.   This field uses the unit of measure defined in ‘IndexCapacityUnit’ in this ‘CommodityReference’ section. |
| End of **CalculationPeriod** | | | |
| End of **CalculationPeriods** | | | |
| CommodityReference/PricingFXPeriods: conditional section  **Occurrence:**   * If ‘FXReference’ is specified and if ‘Pricing­FX­Periods’ differs from ‘Calculation­Periods’, then ‘PricingFXPeriods’ is mandatory. This means that ‘PricingFXPeriods’ is required if the FX prices for the trade are not collected during the same period as the underlying prices for this ‘CommodityReference’. | | | |
| PricingFXPeriods/PricingFXPeriod: mandatory, repeatable section (1-n) | | | |
| StartDate | M | DateType |  |
| EndDate | M+C | DateType | The ‘EndDate’ is the last day of the specified period.  **Values:**   * The ‘EndDate’ must be on or after the associated ‘StartDate’. |
| End of **PricingFXPeriod** | | | |
| End of **PricingFXPeriods** | | | |
| End of **CommodityReference** | | | |
| End of **CommodityReferences** | | | |
| End of **FloatPriceInformation** | | | |
| End of **XSD choice** | | | |
| Rounding | C | Rounding­Type | **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction or is set to “PHYS\_INX” or “OPT\_PHYS\_INX”, then this field is mandatory. * Else, this field must be omitted.   **Values:**   * If ‘TransactionType’ is set to ‘PHYS\_INX’ or ‘OPT\_PHYS\_INX’, then ‘Rounding’ should be set to “2”. * If ‘Commodity’ is set to “Gas”, then ‘Rounding’ should be set to “5”. |
| Common­Pricing | C | Common­Pricing­Type | **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction or set to “PHYS\_INX” or “OPT\_PHYS\_INX”, then this field is mandatory. * Else, this field must be omitted.   **Values:**   * If “True”, then the holiday calendars are aligned or there is only one holiday calendar. * If “False”, then the holiday calendars are not aligned. |
| Order­Number | C | Identification­Type | **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction or set to “PHYS\_INX” or “OPT\_PHYS\_INX and if the trade has an order number, then this field is mandatory. * Else, this field must be omitted. |
| Effective­Date | C | DateType | **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction, then this field is mandatory. * Else, this field must be omitted. |
| Termination­Date | C | DateType | **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction, then this field is mandatory. * Else, this field must be omitted. |
| **TradeConfirmation/EUATradeDetails**: conditional section  **Occurrence:**   * If ‘Commodity’ is an Emissions Commodity, then ‘EUATradeDetails’ is mandatory. * Else, this section must be omitted.   Unlike continuously delivered energy trades, EUA trades have no ‘TimeIntervalQuantity’ section. Instead, there is an ‘EmissionsDeliveryDate’ by which the EUA trade or account transfers of other emission transfers must be complete. | | | |
| Price | C | PriceType | **Occurrence:**   * If ‘TotalContractValue’ is present, then this field is mandatory * Else, this field must be omitted. |
| Emissions­Delivery­Date | M | DateType |  |
| Buyer­Delivery­Account | O | EUA­Account­Code­Type |  |
| End of **EUA­Trade­Details** | | | |
| TradeConfirmation/PhysicalCoalTradeDetails: conditional section  **Occurrence:**   * If ‘Commodity’ is set to “Coal” and ‘TransactionType’ is set to “FOR”, “PHYS\_INX”, “OPT\_PHYS\_INX” or “OPT”, then this section is mandatory. * Else, this section must be omitted. | | | |
| RSS | M | RSSType |  |
| Origin | M | Scota­Origin­Type |  |
| Incoterms | M | Incoterms­Type |  |
| Tolerance | M | Quantity­Type |  |
| PhysicalCoalTradeDetails/USCoalProduct: conditional section  **Occurrence:**   * If ‘Market’ is set to “US”, then this section is mandatory. * Else, this section must be omitted. | | | |
| BTUQuality­Adjustments | M | BTUQuality­Adjustment­Type |  |
| SO2­Quality­Adjustments | M | SO2Quality­Adjustment­Type |  |
| QVA | M | TrueFalse­Type |  |
| Transpor­ta­tion­Equip­ment | M | Equipment­Type |  |
| End of **US­Coal­Product** | | | |
| End of **Physical­Coal­Trade­Details** | | | |
| TradeConfirmation/PhysicalOilTradeDetails: conditional section  **Occurrence:**   * If ‘Commodity’ is set to “Oil” and ‘TransactionType’ is set to “FOR”, “PHYS\_INX”, “OPT\_PHYS\_INX” or “OPT”, then this section is mandatory. * Else, this section must be omitted. | | | |
| Type | M | Product­Type |  |
| Grade | M | Product­Grade­Type |  |
| Incoterms | M | Incoterms­Type |  |
| Importer­Of­Record | C | Party­Type | **Occurrence:**   * If the trade includes the import of the oil product, then this field is mandatory. * Else, this field must be omitted. |
| PhysicalOilTradeDetails/XSD choice: mandatory section  **Choice:**   * If tolerances for the trade are expressed in absolute terms, then ‘AbsoluteTolerance’ is mandatory. * If tolerances for the trade are expressed in percentage terms, then ‘PercentageTolerance’ is mandatory. | | | |
| XSD choice/AbsoluteTolerance: choice within mandatory section | | | |
| Positive­Limit | M | Quantity­Type | An absolute (unsigned) value expressed in ‘ToleranceUoM’. |
| Negative­Limit | M | Quantity­Type | An absolute (unsigned) value expressed in ‘ToleranceUoM’. |
| Tolerance­UoM | M | Unit­Of­Measure­Type |  |
| Tolerance­Option­Owner | M | Party­Type |  |
| End of **Absolute­Tolerance** | | | |
| XSD choice/PercentageTolerance: choice within mandatory section | | | |
| Positive­Limit | M | Quantity­Type | A percentage expressed as a decimal value between 0 and 1. |
| Negative­Limit | M | Quantity­Type | A percentage expressed as a decimal value between 0 and 1. |
| Tolerance­Option­Owner | M | Party­Type |  |
| End of **Percentage­Tolerance** | | | |
| End of **XSD choice** | | | |
| PhysicalOilTradeDetails/PipelineDetails: conditional section  **Occurrence:**   * If the physical delivery is by pipeline, then this section is mandatory. * Else, this section must be omitted. | | | |
| Pipeline­Name | M | Pipeline­Name­Type |  |
| Entry­Point | M | Delivery­Point­Area­Type |  |
| Delivery­By­Barge | M | True­False­Type |  |
| Incoterms | M | Incoterms­Type |  |
| PipelineDetails/PipelineCycles: conditional section  **Occurrence:**   * If one or more ‘Cycle’ is specified in the terms of the trade, then this section is mandatory. * Else, this section must be omitted. | | | |
| PipelineCycles/PipelineCycle: mandatory, repeatable section (1-n) | | | |
| Cycle | M | Cycle­Type |  |
| End of **Pipeline­Cycle** | | | |
| End of **Pipeline­Cycles** | | | |
| End of **Pipeline­Details** | | | |
| End of **Physical­Oil­Trade­Details** | | | |
| TradeConfirmation/USElectricityTradeDetails: conditional section  **Occurrence:**   * If ‘Commodity’ is “Power” and ‘Market’ is set to “US”, then this section is mandatory. * Else, this section must be omitted. | | | |
| Type | M | Product­Type |  |
| Voltage | M | Quantity­Type |  |
| Delivery­Type | M | Delivery­Type­Type |  |
| USElectricityTradeDetails/XSD choice: conditional section  **Occurrence:**   * If the parties agreed on additional terms governing the physical delivery of electricity under this trade, either ‘ContingencyDetails’ or ‘ElectingPartyDetails’ must be present. * Else, this section must be omitted.   **Choices:**   * If contingencies are explicit and to be included, then ‘ContingencyDetails’ is mandatory. * If ‘DeliveryPointArea’ references a delivery zone and the ‘ElectingParty’ has been expressly agreed between the parties to the trade, then ‘ElectingPartyDetails’ is mandatory. | | | |
| XSD choice/ContingencyDetails: choice within mandatory section | | | |
| Contingency | M | Delivery­Contingency­Type |  |
| Contingent­Party | M | Party­Type | Must be the ‘BuyerParty’ or the ‘SellerParty’. |
| End of **ContingencyDetails** | | | |
| XSD choice/ElectingPartyDetails: choice within mandatory section | | | |
| Electing­Party | M | PartyType | Must be the ‘BuyerParty’ or the ‘SellerParty’. |
| End of **Electing­Party­Details** | | | |
| End of **XSD choice** | | | |
| End of **USElectricity­Trade­Details** | | | |
| TradeConfirmation/PhysicalBullionTradeDetails: conditional section  **Occurrence:**   * If ‘Commodity’ is set to “Bullion” and ‘TransactionType’ is set to “FOR”, “PHYS\_INX”, “OPT\_PHYS\_INX” or “OPT”, then this section is mandatory. * Else, this section must be omitted. | | | |
| Type | M | Product­Type | Identifies the specific features of the physical delivery. |
| Bullion­Type | M | Bullion­Type­ |  |
| Settlement­Disruption | M | Settlement­Disruption­Type |  |
| End of **Physical­Bullion­Trade­Details** | | | |
| TradeConfirmation/PhysicalMetalTradeDetails: conditional section  **Occurrence:**   * If ‘Commodity’ is set to “Metal” and ‘TransactionType’ is set to “FOR”, “PHYS\_INX”, “OPT\_PHYS\_INX” or “OPT”, then this section is mandatory. * Else, this section must be omitted. | | | |
| Type | M | Product­Type | Identifies the specific features of the physical delivery. |
| Metal­Material | M | Metal­Material­Type |  |
| Metal­Grade | M | Product­Grade­Type |  |
| Settlement­Disruption | M | Settlement­Disruption­Type |  |
| Incoterms | M | Incoterms­Type |  |
| Title­Conditions | M | Title­Conditions­Type |  |
| Tolerance | M | Quantity­Type |  |
| End of **Physical­Metal­Trade­Details** | | | |
| Trade Confirmation/Hub­Codification­Information: conditional section  **Occurrence:**   * If ‘Commodity’ is set to “Gas”, then this section is mandatory. * Else, this section must be omitted. | | | |
| Buyer­Hub­Code | M | Identification­Type |  |
| Seller­Hub­Code | M | Identification­Type |  |
| End of **Hub­Codification­Information** | | | |
| TradeConfirmation/Account­And­Charge­Information: conditional section  **Occurrence:**   * If ‘Commodity’ is set to “Power” and ‘Market’ is set to “GB”, then this section is mandatory. * Else, this section must be omitted.   **Important:** ‘AccountAndChargeInformation’ is retained for backwards compatibility. Much of the information corresponds with information in the section details for ‘AgentType’ = “ECVNA”. | | | |
| Seller­Energy­Account­Identifica­tion | M | Identification­Type |  |
| Buyer­Energy­Account­Identifica­tion | M | Identification­Type |  |
| Notification­Agent | O | PartyType |  |
| Transmission­Charge­Identifica­tion | M | Identification­Type |  |
| End of **Account­And­Charge­Information** | | | |
| TradeConfirmation/Option­Details: conditional section  ‘OptionDetails’ contains relevant information for options on physical and financial instruments.  **Occurrence:**   * If ‘TransactionType’ is set to “OPT”, “OPT\_PHYS\_INX”, “OPT\_FXD\_SWP”, “OPT\_FLT\_SWP” or “OPT\_FIN\_INX”, then this section is mandatory. * Else, this section must be omitted. | | | |
| Options­Type | M | Option­Type |  |
| Option­Writer | M | PartyType | The party code of the ‘SellerParty’. |
| Option­Holder | M | PartyType | The party code of the ‘BuyerParty’. |
| Option­Style | M | Option­Style­Type |  |
| Strike­Price | M | Price­Type | **Values**:   * If ‘TransactionType’ is set to “OPT”, then the ‘StrikePrice’ should be equal to the ‘Price’ in ‘Time­Interval­Quantities’. If the ‘Price’ changes from period to period, the ‘StrikePrice’ in ‘OptionDetails’ represents the first occurrence only. * If ‘TransactionType’ is set to “OPT\_FXD\_SWP”, then the ‘Strike­Price’ should be equal to the ‘Fixed­Price’ in ‘DeliveryPeriods’. If the ‘Price’ changes from period to period, the ‘StrikePrice’ in ‘OptionDetails’ represents the first occurrence only. * If ‘TransactionType’ is set to “OPT\_FLT\_SWP”, then the ‘Strike­Price’ should be equal to the ‘Spread­Amount’ or ‘Spread­Rate’ in ‘Spread­Information’ within ‘Commodity­Reference’. * If ‘OptionStyle’ is set to “Collar”, then ‘Strike­Price’ contains the value of the cap price of the collar.   **Important**: In the case of multiple strikes, this is the first occurrence in the sequence. |
| Index­Strike­Price­Style | C | Index­Strike­Price­Style­Type | **Occurrence:**   * If ‘TransactionType’ is set to “OPT\_PHYS\_INX” or “OPT\_FIN\_INX” and ‘StrikePrice’ is set to “0”, then this field is mandatory. * Else, this field must be omitted.   **Values**:   * If ‘IndexStrikePriceStyle’ is set to “Index\_Following”, the option is always at the money and can be exercised at the market price when more capacity is required. For example, this is used in physical risk management. * If ‘IndexStrikePriceStyle’ is set to “Index\_Dated”, the ‘StrikePrice’ of the option is the state of the index on the trade date. |
| Second­Strike­Price | C | Price­Type | ‘Second­Strike­Price’ contains the ‘Floor­Price’ of the collar.  **Occurrence:**   * If ‘OptionStyle’ is set to “Collar”, then this field is mandatory. * Else, this field must be omitted. |
| Capped­Price | C | Price­Type | **Occurrence:**   * If ‘OptionsType’ is set to “Capped\_Call” and ‘TransactionType’ is not set to “OPT”, then this field is mandatory. * Else, this field must be omitted. |
| Floored­Price | C | Price­Type | **Occurrence:**   * If ‘OptionsType’ is set to “Floored\_Put” and ‘TransactionType’ is not “OPT”, then this field is mandatory. * Else, this field must be omitted. |
| Option­Currency | C | Currency­Code­Type | The currency of the ‘StrikePrice’, ‘SecondStrikePrice’, ‘CappedPrice’ and the ‘FlooredPrice’.  **Occurrence:**   * If ‘StrikePrice’, ‘SecondStrikePrice’, ‘CappedPrice’ or ‘FlooredPrice’ is present and ‘TransactionType’ is not set to “OPT”, then this field is mandatory. * Else, this field must be omitted.   **Important**: If the currency is not known, use the currency of the underlying product. |
| Premium­Rate | C | Price­Type | **Occurrence:**   * If ‘TransactionType’ is set to “OPT\_FXD\_SWP”, “OPT\_FLT\_SWP” or “OPT\_FIN\_INX”, then this field must be omitted. * Else, this field is mandatory. |
| Premium­Currency | M | Currency­Code­Type |  |
| OptionDetails/PremiumUnit: conditional section  **Occurrence:**   * If ‘Commodity’ is an Emissions Commodity or ‘TransactionType’ is set to “OPT\_FXD\_SWP”, “OPT\_FLT\_SWP” or “OPT\_FIN\_INX”, then this section must be omitted. * Else, this section is mandatory. | | | |
| Curren­cy | M | Currency­Code­Type |  |
| Ca­pac­ity | M | Unit­Of­Measure­Type |  |
| End of **PremiumUnit** | | | |
| Total­Premium­Value | M+C | Price­Type | **Values:**   * ‘TotalPremiumValue’ must be equal to the sum of all ‘PremiumValue’ fields in all ‘PremiumPayments’ sections. * If ‘TransactionType’ is a Financial Transaction, then this field must be rounded to 2 decimal places. See also rule BR002 in the section Additional Business Rules. |
| Premium­Payment­Date | C | Date­Type | **Occurrence:**   * If ‘TransactionType’ is “OPT”, then this field is mandatory. * Else, this field must be omitted. |
| Exercise­Date­Time | C | Clock­Date­Time­Type | This field uses the agreed date and time in the time zone of the location where the reference price is published. For energy, the time can be zero.  **Occurrence:**   * If ‘Commodity’ is an Emissions Commodity, then this field is mandatory. * Else, this field must be omitted. |
| Automatic­Exercise | C | True­False­Type | **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction, then this field is mandatory. * Else, this field must be omitted. |
| Early­Exercise | C | True­False­Type | **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction, then this field is mandatory. * Else, this field must be omitted. |
| Written­Confirma­tion­Of­Exercise | C | True­False­Type | **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction, then this field is mandatory. * Else, this field must be omitted. |
| Cash­Settlement | C | True­False­Type | **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction, then this field is mandatory. * Else, this field must be omitted. |
| OptionDetails/PremiumPayments: conditional section  **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction or set to “OPT\_PHYS\_INX”, then this section is mandatory. * Else, this section must be omitted. | | | |
| PremiumPayments/PremiumPayment: mandatory, repeatable section (1-n)  Ordered by ‘PremiumPaymentDate’. | | | |
| Premium­Payment­Date | M | DateType |  |
| Premium­Payment­Value | M+C | PriceType | **Values:**   * The sum of all ‘PremiumPayment’ values must be equal to the value of ‘TotalPremiumValue’. |
| End of **PremiumPayment** | | | |
| End of **PremiumPayments** | | | |
| OptionDetails/ExerciseSchedule: conditional section   * If ‘Commodity’ is an Emissions Commodity or if ‘OptionStyle’ is set to “Cap”, “Floor” or “Collar”, then this section must be omitted. * Else, this section is mandatory. | | | |
| ExerciseSchedule/Exercise: mandatory, repeatable section (1-n)  This section is ordered by ‘Delivery­Start­Date­Time’ or ‘DeliveryStartTimestamp’, respectively.  **Number of repeats**:  For option styles and their exercise/expiry date times:   * If ‘OptionStyle’ is set to “American”, include exactly one ‘Exercise’ section. * Else, include at least one ‘Exercise’ section. | | | |
| XSD choice: conditional section  **Occurrence:**   * If ‘TransactionType’ is set to “OPT” or “OPT\_PHYS\_INX”, then this section is mandatory. * Else, this section must be omitted.   **Choices**:   * If the delivery period is to be expressed in local time of the delivery point area without a time zone indicator, then ‘DeliveryStartDateAndTime’ and ‘Delivery­End­Date­AndTime’ must be used. * If the delivery period is to be expressed in UTC plus time zone offset, then ‘DeliveryStartTimestamp’ and ‘Delivery­End­Timestamp’ must be used. See also BR008.   **Important:** All exercises must be expressed using the same time stamp type, that is, all exercises must use ‘DeliveryStartDateAndTime’ and ‘Delivery­End­Date­AndTime’ or all exercises must use ‘DeliveryStartTimestamp’ and ‘Delivery­End­Timestamp’. | | | |
| Delivery­Start­Date­Time | M+CH | Clock­Date­Time­Type | A date and time expressed in local time of the delivery point.  **Values:**   * Each ‘Delivery­Start­Date­Time’ must be after the date and time specified in the previous ‘DeliveryStartDateTime’ field. |
| Delivery­End­Date­Time | M+CH | Clock­Date­Time­Type | A date and time expressed in local time of the delivery point.  **Values:**   * Each ‘DeliveryEndDateTime’ must be after the date and time specified in the previous ‘DeliveryEndDateTime’ field. |
| Delivery­Start­Timestamp | M+CH | UTCOffset­Timestamp­Type | **The time zone offset of this time stamp must correspond to the time zone of the delivery point area.**  **Values:**   * Each ‘Delivery­Start­Date­Time’ must be after the date and time specified in the previous ‘DeliveryStartDateTime’ field. |
| Delivery­End­Timestamp | M+CH | UTCOffset­Timestamp­Type | **The time zone offset of this time stamp must correspond to the time zone of the delivery point area.**  **Values:**   * Each ‘DeliveryEndDateTime’ must be after the date and time specified in the previous ‘DeliveryEndDateTime’ field. |
| End of **XSD choice** | | | |
| Exercise­Date­Time | M+C | Clock­Date­Time­Type | This field uses the local time in the location of the reference price. For energy, the time can be zero.  **Values:**   * If ‘TransactionType’ is set to “OPT” or “OPT\_PHYS\_INX”, then this field must be in the time zone of the delivery point. * Else, this field must be expressed in UTC. * If ‘OptionStyle’ is set to “American”, the ‘ExerciseDateTime’ is the final date and time by which you can exercise. * If ‘OptionStyle’ is set to “Asian”, then ‘ExerciseDateTime’ must be the end date and time of the relevant averaging period. |
| Exercise­Time­Zone | O+C | Time­Zone­Offset­Type | **Occurrence:**   * If ‘TransactionType’ is set to “OPT”, then this field must be omitted. * Else, this field is optional.   **Values:**   * ‘ExerciseTimeZone’ must be an offset to UTC. |
| End of **Exercise** | | | |
| End of **ExerciseSchedule** | | | |
| End of **OptionDetails** | | | |
| TradeConfirmation/DeliveryPeriods: conditional section  ‘Delivery­Periods’ defines the settlement dates and related data.  **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction, then this section is mandatory. * Else, this section must be omitted. | | | |
| DeliveryPeriods/DeliveryPeriod: mandatory, repeatable section (1-n)  This section is ordered by adjacent intervals.  **Values:**   * If ‘TransactionType’ is a Financial Transaction, then each ‘DeliveryPeriod’ section must correspond to precisely one ‘CalculationPeriod’ section. The ‘CalculationPeriod’ and corresponding ‘DeliveryPeriod’ sections must appear in the same order in ‘CalculationPeriods’ and ‘DeliveryPeriods’, respectively. | | | |
| Delivery­Period­Start­Date | M+C | Date­Type | **Values:**   * The first ‘Delivery­Period­Start­Date’ must be equal to the ‘EffectiveDate’. * All subsequent ‘Delivery­Period­Start­Date’ values must be after the date of the preceding ‘Delivery­Period­End­Date’. |
| Delivery­Period­End­Date | M+C | Date­Type | This date is the last day on which the specified period ends.  **Values:**   * The last ‘Delivery­Period­End­Date’ must be equal to the ‘TerminationDate’. * ‘Delivery­Period­End­Date’ must be on or after the associated ‘Delivery­Period­Start­Date’. |
| Delivery­Period­Notional­Quantity | M+C | Quantity­Type | This field uses the notional capacity unit, which is specified in ‘TradeConfirmation/TotalVolumeUnit’, or the currency defined for the notional amount, which is specified in ‘TradeConfirmation/TotalAmountCurrency’.  **Values:**   * If ‘VariableVolume’ is set to “True”, then this is the notional quantity for the fixed leg of the transaction. |
| Payment­Date | M | DateType |  |
| Fixed­Price | C | PriceType | **Occurrence:**   * If ‘TransactionType’ is set to “FXD\_SWP”, “OPT\_FXD\_SWP” or “OPT\_FIN\_INX”, then this field is mandatory. * Else, this field must be omitted.   **Values**:   * For a wet freight swap, this is the percentage scaling factor of the Worldscale rate. * For dry freight or time charter transactions, this is the flat rate. * If the fixed price is to be expressed as a rate on the ‘CommodityReference’, then this is the percentage rate. * If ‘TransactionType’ is set to “OPT\_FXD\_SWP” or “OPT\_FIN\_INX”, then this is the ‘StrikePrice’ in each ‘DeliveryPeriod’ section.   **Note:** If the price is expressed in percentage, the value must be specified as a decimal number. Example: 30% is written as “0.3”. |
| End of **DeliveryPeriod** | | | |
| End of **DeliveryPeriods** | | | |
| TradeConfirmation/Agents: conditional section  ‘Agents’ contains information relating to third parties that are in some way involved in the confirmation process for the trade. This can vary by ‘TransactionType’, ‘Commodity’ and ‘Market’. For example, ‘ECVNA’ data is specific to the UK electricity market. | | | |
| Agents/Agent: mandatory, repeatable section (1-n)  **Repetitions:**   * There may only be one ‘Agent’ section with ‘AgentType’ set to “Broker”. * If and only if ‘Market’ is set to “GB” and commodity is set to “Power”, then ‘Agents’ must include exactly one ‘Agent’ section with ‘AgentType’ set to “ECVNA”. | | | |
| Agent­Type | M | Agent­Type |  |
| Agent­Name | O | Name­Type |  |
| Agent/XSD choice: mandatory section  **Choices:**   * If ‘AgentType’ is set to “Broker”, “ClearingBroker” or “SettlementAgent”, then ‘Broker’ is mandatory. * If ‘AgentType’ is set to “ECVNA”, then ‘ECVNA’ is mandatory. | | | |
| XSD choice/Broker: choice within mandatory section | | | |
| Broker­ID | M | Par­ty­Type |  |
| End of **Broker** | | | |
| XSD choice/ECVNA: choice within mandatory section | | | |
| BSC­Party­ID | M | BSC­Party­ID­Type |  |
| Buyer­Energy­Account | M | Energy­Account­Type |  |
| Seller­Energy­Account | M | Energy­Account­Type |  |
| Seller­ID | M | BSC­Party­ID­Type |  |
| Buyer­ID | M | BSC­Party­ID­Type |  |
| End of **ECVNA** | | | |
| End of **XSD choice** | | | |
| End of **Agent** | | | |
| End of **Agents** | | | |
| Trade­Time | O+C | Time­Type | Time expressed in local time.  **Occurrence**:   * If ‘TradeDate’ is present, then this field is optional. * Else, this field must be omitted. |
| Trader­Name | O | Name­Type |  |
| End of **TradeConfirmation** | | | |

## BrokerConfirmation (BCN)

The BrokerConfirmation section combines the information of the TradeConfirmation section and the Broker Fee Information document. Because brokers cannot provide all information, several fields are optional rather than mandatory compared to the TradeConfirmation section. Additionally, the BrokerConfirmation section provides broker-specific data fields.

A BrokerConfirmation section is composed of a single trade that the broker wishes to confirm, including the fee-related information.

The BrokerConfirmation transaction details section is composed of several sections. Some sections and fields are mandatory for all uses of the BrokerConfirmation transaction details section. Other sections and fields are optional, depending on the ‘TransactionType’ and the ‘Commodity’, which are defined terms within this standard.

| **Name** | **Usage** | **Type** | **Business Rule** |
| --- | --- | --- | --- |
| BrokerConfirmation: choice within mandatory section  The BrokerConfirmation section has two additional attributes: @SchemaDescription and @SchemaVersion. The attributes describe which schema version was used to create the CpMLDocument and are used for verification.  The attributes are mandatory but can be left blank. They are deprecated and are retained for backwards compatibility. | | | |
| Document­ID | M | Identification­Type | The sender assigns a unique identification to each CpMLDocument with a ‘BrokerConfirmation’ section. For more information, see “CPMLDocument IDs”. |
| Document­Usage | M | Usage­Type |  |
| Sender­ID | M | Party­Type | The ‘BrokerID’ of the sender.  **eCM-specific:**   * This must be the 5-character broker code from the Static Data. |
| Receiver­ID | M | Party­Type |  |
| Receiver­Role | M | Role­Type |  |
| Document­Version | M | Version­Type |  |
| Market | C | Country­Code­Type | **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction or if ‘Commodity’ is not set to “Power” or “Gas”, then this field must be omitted. * Else, this field is mandatory. |
| Commodity | C | Energy­Product­Type | **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction, then this field must be omitted. * Else, this field is mandatory. |
| Transaction­Type | M | Transaction­Type |  |
| Delivery­Point­Area | C | Area­Type | **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction or if ‘Commodity’ is an Emissions Commodity, then this field must be omitted. * Else, this field is is mandatory. |
| Buyer­Party | M+C | Party­Type | **Values:**   * If ‘TransactionType’ is set to “FOR” or “PHYS\_INX”, then this field must be the party code of the buyer. * If ‘TransactionType’ is set to “FXD\_SWP”, then this field must be the party code used for ‘Fixed­PriceInformation/FixedPricePayer’. * If ‘TransactionType’ is set to “FLT\_SWP”, then this field must be the greater party code of the two parties to the trade. Alphanumeric sorting must be applied, for example, “23X------------2” is greater than “23X------------1”. * If ‘TransactionType’ is set to “OPT”, “OPT\_PHYS\_INX”, “OPT\_FIN\_INX”, “OPT\_FXD\_SWP” or “OPT\_FLT\_SWP”, then this field must be the party code used for ‘OptionHolder’. |
| Seller­Party | M+C | Party­Type | **Values:**   * If ‘TransactionType’ is set to “FOR” or “PHYS\_INX”, then this field must be the party code of the seller of the trade. * If ‘TransactionType’ is set to “FXD\_SWP”, then this field must be the party code used for ‘FloatPrice­Information/FloatPricePayer’. * If ‘TransactionType’ is set to “FLT\_SWP”, then this field must be the lesser party code of the two parties to the trade.  Alphanumeric sorting must be applied, for example, “23X------------1” is less than “23X------------2”. * If ‘TransactionType’ is set to “OPT”, “OPT\_PHYS\_INX”, “OPT\_FIN\_INX”, “OPT\_FXD\_SWP” or “OPT\_FLT\_SWP”, then this field must be the party code used for ‘Option­Writer’. |
| Load­Type | C | Contract­Type | **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction or if ‘Commodity’ is an Emissions Commodity or set to “Coal”, “Bullion” or “Oil”, then this field must be omitted. * Else, this field is mandatory.   **Values:**   * For gas transactions, the value must be set to “Base”. * For electricity transactions, the value must be set to “Custom”. |
| Agreement | O | Agreement­Type |  |
| Currency | M | Currency­Code­Type | With boolean attribute @UseFractionUnit.  **Important:** For Financial Transactions this is the settlement currency. |
| Total­Volume | M+C | Quantity­Type | The amount in physical units of measure or currency as appropriate and as further defined in the XML choice (‘Total­VolumeUnit’ or ‘TotalAmountCurrency’).  **Values:**   * If ‘Commodity’ is an Emissions Commodity, then the value of this field must be an integer between 1 and 8 significant figures (up to 99,999,999). * For Financial Transactions, this is the total notional quantity. In this case, the field must be rounded to 2 decimal places.   See also rule BR002 in the section “Additional Business Rules”. |
| BrokerConfirmation/XSD choice: conditional section  Depending on the commodity, one of the following fields must be present. | | | |
| Total­Volume­Unit | M+CH | UnitOf­Measure­Type | **Values:**   * If ‘Commodity’ is an Emissions Commodity, then the value of this field must be a valid Emissions Commodity value. In this case, ‘Total­VolumeUnit’ expresses the total number of EUA certificates in the underlying transaction. * For Financial Transactions, this is the ‘CapacityUnit’ in which the ‘NotionalQuantity’ is denominated. * For non-physical commodity transactions (such as volatility) or non-commodity asset class transactions, this is the ‘TotalAmountCurrency’. |
| Total­Amount­Currency | M+CH | Currency­Code­Type | Used for non-commodity asset classes to express the notional amount currency. |
| End of **XSD choice** | | | |
| XSD choice: mandatory section  **Choices**:   * If the trade date is to be expressed in local time without a time zone indicator, then ‘TradeDate’ must be used. * If the trade date and time is to be expressed in UTC plus time zone offset, then ‘TradeExecutionTimestamp’ must be used. See also BR008. | | | |
| TradeDate | M+CH | DateType | **Note**: This field is retained for backwards compatibility. |
| TradeExecutionTimestamp | M+CH | UTCOffset­Timestamp­­Type |  |
| End of **XSD choice** | | | |
| Capacity­Unit | C | UnitOf­Measure­Type | **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction or if ‘Commodity’ is an Emissions Commodity, then this field must be omitted. * Else, this field is mandatory. |
| BrokerConfirmation/PriceUnit: conditional section  **Conditions:**   * If ‘TransactionType’ is a Financial Transaction or if ‘Commodity’ is an Emissions Commodity, then this section must be omitted. * Else, this section is mandatory. | | | |
| Currency | M | Currency­Code­Type | With boolean attribute @UseFractionUnit.  **Values:**   * The currency must be equal to ‘TradeConfirmation/Currency’. |
| Capacity­Unit | M | UnitOf­Measure­Type |  |
| End of **PriceUnit** | | | |
| Variable­Volume | C | TrueFalseType | **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction using a variable volume, then this field is mandatory. * Else, this field must be omitted. |
| BrokerConfirmation/TimeIntervalQuantities: conditional section  Ordered by adjacent intervals.  **Occurrence:**   * If ‘TransactionType’ is set to “FOR”, “OPT”, “PHYS\_INX” or “OPT\_PHYS\_INX”, then this section is mandatory. * If ‘TransactionType’ is a Financial Transaction or if ‘Commodity’ is an Emissions Commodity, this section must be omitted. | | | |
| TimeIntervalQuantities/TimeIntervalQuantity: mandatory, repeatable section (1-n)  For each change in price or capacity during the trade, a ‘TimeIntervalQuantity’ section is entered. Missing date and time periods are assumed to be at a 0 capacity rate.  Ordered by adjacent intervals. | | | |
| XSD choice: mandatory section  **Choices**:   * If the delivery period is to be expressed in local time of the delivery point area without a time zone indicator, then ‘DeliveryStartDateAndTime’ and ‘Delivery­End­Date­AndTime’ must be used. * If the delivery period is to be expressed in UTC plus time zone offset, then ‘DeliveryStartTimestamp’ and ‘Delivery­End­Timestamp’ must be used. See also BR008. | | | |
| Delivery­Start­Date­And­Time | M+CH | Clock­Date­Time­Type | **Note**: This field is retained for backwards compatibility, see also BR008.  **Values:**   * Within one section, each ‘DeliveryStartDateAndTime’ must be identical to or later than the date and time in the previous ‘DeliveryEndDateAndTime’ field. * If ‘Commodity’ is set to “Coal”, then the time part of this field must be set to “00:00:00”. |
| Delivery­End­Date­And­Time | M+CH | Clock­Date­Time­Type | **Note**: This field is retained for backwards compatibility, see also BR008.  **Values:**   * This point in time is the first second after the specified delivery period ends. Therefore, ‘DeliveryEndDateAndTime’ must be later than the date and time in the associated ‘DeliveryStartDateAndTime’ field. * If ‘Commodity’ is set to “Coal”, then the time part of this field must be set to “00:00:00”. |
| Delivery­Start­Timestamp | M+CH | UTCOffset­Timestamp­Type | **The time zone offset of this time stamp must correspond to the time zone of the delivery point area.**  **Values:**   * Within one section, each ‘DeliveryStartTimestamp’ must be identical to or later than the date and time in the previous ‘DeliveryEndTimestamp’ field. * If ‘Commodity’ is set to “Coal”, then the time part of this field must be set to “00:00:00”. |
| Delivery­End­Timestamp | M+CH | UTCOffset­TimestampType | **The time zone offset of this time stamp must correspond to the time zone of the delivery point area.**  **Values:**   * This point in time is the first second after the specified delivery period ends. Therefore, ‘DeliveryEndTimestamp’ must be later than the date and time in the associated ‘DeliveryStartTimestamp’ field. * If ‘Commodity’ is set to “Coal”, then the time part of this field must be set to “00:00:00”. |
| End of **XSD choice** | | | |
| Contract­Capacity | M | Quantity­Type |  |
| Price | C | PriceType | **Occurrence:**   * If ‘TotalContractValue’ is present, then this field is mandatory. * Else, this field must be omitted. |
| End of **TimeIntervalQuantity** | | | |
| End of **TimeIntervalQuantities** | | | |
| BrokerConfirmation/FixedPriceInformation: conditional section  ‘FixedPriceInformation’ contains details specific to the fixed leg of a fixed/float swap.  **Occurrence:**   * If ‘TransactionType’ is set to “FXD\_SWP” or “OPT\_FXD\_SWP”, then this section is mandatory. * Else, this section must be omitted. | | | |
| Fixed­Price­Payer | M+C | Party­Type | **Values:**   * If ‘TransactionType’ is set to “FXD\_SWP”, then this field must be equal to ‘BuyerParty’. * If ‘TransactionType’ is set to “OPT\_FXD\_SWP” and ‘OptionType’ is set to “Call” or “Capped\_Call”, then this field must be equal to ‘OptionHolder’. * If ‘TransactionType’ is set to “OPT\_FXD\_SWP” and ‘OptionType’ is set to “Put” or “Floored\_Put”, then this field must be equal to ‘OptionWriter’. |
| FP­Currency­Unit | C | Currency­Code­Type | **Occurrence:**   * If ‘FPCurrencyUnit’ differs from the settlement currency specified in the ‘BrokerConfirmation/Currency’ field, then this field is mandatory. * Else, this field must be omitted. |
| FP­Capacity­Unit | C | UnitOf­Measure­Type | **Occurrence:**   * If the unit for the fixed price capacity differs from the notional capacity unit specified in the ‘BrokerConfirmation/TotalVolumeUnit’ field or the ‘BrokerConfirmation/TotalAmountCurrency’ field, then this field is mandatory. * Else, this field must be omitted. |
| FP­Capacity­Conversion­Rate | C | Quantity­Type | The conversion rate from ‘FPCapacityUnit’ to the notional capacity unit specified in the ‘BrokerConfirmation/TotalVolumeUnit’ field or the ‘BrokerConfirmation/TotalAmountCurrency’ field.  **Occurrence:**   * If ‘FPCapacityUnit’ is present, then this field is mandatory. * Else, this field must be omitted. |
| FixedPriceInformation/FXInformation: conditional section  **Occurrence:**   * If ‘FPCurrencyUnit’ is present, then this section is mandatory. * Else, this section must be omitted. | | | |
| FXInformation/XSD choice: mandatory section  **Choices:**   * If ‘FXReference’ is present, then ‘FXMethod’ must also be present and ‘FXRate’ must be omitted. * Else, ‘FXRate’ is mandatory and ‘FXReference’ and ‘FXMethod’ must be omitted. | | | |
| FX­Reference | M+CH | FX­Reference­Type | The reference conversion rate from the ‘FPCurrencyUnit’ to the settlement currency unit of the trade specified in the ‘BrokerConfirmation/Currency’ field. |
| FX­Method | M+CH | FXConversion­Method­Type |  |
| FX­Rate | M+CH | Quantity­Type | The fixed conversion rate from the ‘FPCurrencyUnit’ to the settlement currency unit of the trade specified in the ‘BrokerConfirmation/Currency’ field. |
| End of **XSD choice** | | | |
| End of **FXInformation** | | | |
| End of **FixedPriceInformation** | | | |
| BrokerConfirmation/XSD choice: mandatory section  **Choices:**   * If ‘TransactionType’ is set to “FOR” or “OPT”, then ‘TotalContractValue’ is mandatory. * If ‘TransactionType’ is a Financial Transaction or is set to “PHYS\_INX” or “OPT\_PHYS\_INX”, then ‘FloatPriceInformation’ is mandatory. | | | |
| Total­Contract­Value | M+CH | PriceType | This is an absolute value that must be represented as an unsigned value regardless of whether this is the buyer’s or the seller’s CpMLDocument or if the ‘Price’ is a positive or negative amount.  See also rule BR002 in the section “Additional Business Rules”. |
| XSD choice/FloatPriceInformation: repeatable choice section within mandatory section (1-2)  ‘Float­Price­Information’ contains relevant information for the floating legs of swaps and index trades that support baskets of indexes and formula swaps.  Ordered [by](http://by) ascending value of the party code for ‘FloatPricePayer’.  **Repetitions:**   * If ‘TransactionType’ is set to “FXD\_SWP”,“OPT\_FXD\_SWP”, “OPT\_FIN\_INX”, “PHYS\_INX” or “OPT\_PHYS\_INX”, this section must only be present once. * If ‘TransactionType’ is set to “FLT\_SWP” or “OPT\_FLT\_SWP”, this section must be present twice. | | | |
| Float­Price­Payer | M+C | Party­Type | **Values:**   * If ‘TransactionType’ is set to “FXD\_SWP”, then this field must be equal to ‘SellerParty’. * If ‘TransactionType’ is set to “OPT\_FXD\_SWP” and ‘Option Style’ is set to “Call”, then this field must be equal to ‘OptionWriter’. * If ‘TransactionType’ is set to “OPT\_FXD\_SWP” and ‘Option Style’ is set to “Put”, then this field must be equal to ‘OptionHolder’. * If ‘TransactionType’ is set to “PHYS\_INX”, then this field must be equal to ‘Buyer­Party’. * If ‘TransactionType’ is set to “OPT\_ PHYS\_INX” and ‘OptionType’ is set to “Call” or “Capped\_Call”, then this field must be equal to ‘OptionHolder’. * If ‘TransactionType’ is set to “OPT\_ PHYS\_INX” and ‘OptionType’ is set to “Put” or “Floored\_Put”, then this field must be equal to ‘OptionWriter’. * If ‘TransactionType’ is set to “FLT\_SWP”, then this field is the payer of this leg. |
| FloatPriceInformation/CommodityReferences: mandatory section | | | |
| CommodityReferences/CommodityReference: mandatory, repeatable section (1-n)  Ordered by ascending value of ‘CommodityReferencePrice’. | | | |
| Commodity­Reference­Price | M+C | ISDA­Commodity­Definitions­Type | **Values:**   * If ‘TransactionType’ is set to “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 ‘PricingDate’. * Else, the referenced commodity index must be treated as an average of the price defined in ‘SpecifiedPrice’.   **Important**: The ‘CommodityReferencePrice’ must be a published value that is recognized as a definitive commodity reference/index. |
| Index­Commodity | M | Index­Commodity­Type |  |
| Index­Currency­Unit | M | Currency­Code­Type |  |
| Index­Capacity­Unit | M | UnitOf­Measure­Type |  |
| Factor | M | Quantity­Type |  |
| Multiplier | C | Quantity­Type | **Occurrence:**   * If ‘IndexCommodity’ is set to “Time\_Charter”, then this field is mandatory. * Else, this field must be omitted. |
| Index­Cap | C | Price­Type | **Occurrence**:   * If the specified index has a cap or collar, then this field is mandatory. * Else, this field must be omitted. |
| Index­Floor | C | Price­Type | **Occurrence**:   * If the specified index has a cap or collar, then this field is mandatory. * Else, this field must be omitted. |
| CR­Capacity­Conversion­Rate | C | Quantity­Type | The conversion rate from the CR capacity unit to the notional capacity unit for the trade.  **Occurrence**:   * If ‘IndexCapacityUnit’ differs from the notional capacity unit specified in the ‘BrokerConfirmation/TotalVolumeUnit’ field, then this field is mandatory. * Else, this field must be omitted.   **Note**: If the original ‘IndexCapacityUnit’ is used in the settlement, then ‘CRCapacityConversionRate’ may be set to “1”. |
| CommodityReference/FXInformation: conditional section  **Occurrence:**   * If ‘CommodityReference/IndexCurrencyUnit’ is not equal to the settlement currency specified in the ‘BrokerConfirmation/Currency’ field, then this section is mandatory. * Else, this section must be omitted. | | | |
| FXInformation/XSD choice: mandatory section  **Choices:**   * If ‘FXReference’ is present, then ‘FXMethod’ must also be present and ‘FXRate’ must be omitted. * Else, ‘FXRate’ is mandatory and ‘FXReference’ and ‘FXMethod’ must be omitted. | | | |
| FX­Reference | M+CH | FXReference­Type | The conversion rate from the ‘CR­Currency­Unit’ to the settlement currency unit for the trade specified in the ‘BrokerConfirmation/Currency’ field. |
| FX­Method | M+CH | FX­Conversion­Method­Type |  |
| FX­Rate | M+CH | QuantityType | The conversion rate from the ‘CR­Currency­Unit’ to the settlement currency unit for the trade specified in the ‘BrokerConfirmation/Currency’ field. |
| End of **XSD choice** | | | |
| CommodityReference/SpreadInformation: conditional section  **Occurrence:**   * If there is a spread, this section is mandatory. * Else, this section must be omitted. | | | |
| Spread­Payer | M | Party­Type |  |
| Spread­Amount | C | Price­Type | ‘SpreadAmount’ may be a positive or negative value.  **Occurrence:**   * If ‘SpreadRate’ is present, then this field must be omitted. * Else, this field is mandatory. |
| SpreadRate | C | QuantityType | ‘SpreadRate’ may be a positive or negative value.  **Occurrence:**   * If ‘SpreadAmount’ is present, then this field must be omitted. * Else, this field is mandatory. |
| Spread­Currency­Unit | C | Currency­Code­Type | **Occurrence:**   * If ‘SpreadRate’ is present, then this field must be omitted. * If ‘SpreadAmount’ is present and ‘SpreadCurrencyUnit’ differs from settlement currency specified in the ‘BrokerConfirmation/Currency’ field, then this field is mandatory. * Else, this field must be omitted.   **Important**: The spread must always be in the notional capacity unit. |
| SpreadInformation/FXInformation: conditional section  **Occurrence:**   * If ‘SpreadCurrencyUnit’ is present, then this section is mandatory. * Else, this section must be omitted. | | | |
| FXInformation/XSD choice: mandatory section  **Choices:**   * If ‘FXReference’ is present, then ‘FXMethod’ must also be present and ‘FXRate’ must be omitted. * Else, ‘FXRate’ is mandatory and ‘FXReference’ and ‘FXMethod’ must be omitted. | | | |
| FX­Reference | M+CH | FXReference­Type | The reference conversion rate from the ‘SpreadCurrency­Unit’ to the settlement currency unit for the trade. |
| FX­Method | M+CH | FX­Conversion­Method­Type |  |
| FX­Rate | M+CH | Quantity­Type | The conversion rate from the ‘Spread­Currency­Unit’ to the settlement currency­ unit for the trade specified in the ‘BrokerConfirmation/Currency’ field. |
| End of **XSD choice** | | | |
| End of **FXInformation** | | | |
| End of **SpreadInformation** | | | |
| CommodityReference/CalculationPeriods: mandatory section | | | |
| CalculationPeriods/CalculationPeriod: mandatory, repeatable section (1-n)  **Values:**   * If ‘TransactionType’ is a Financial Transaction, then each ‘CalculationPeriod’ section must correspond to precisely one ‘DeliveryPeriod’ section. The ‘CalculationPeriod’ and corresponding ‘DeliveryPeriod’ sections must appear in the same order in ‘CalculationPeriods’ and ‘DeliveryPeriods’, respectively. | | | |
| StartDate | M | DateType |  |
| EndDate | M+C | DateType | The ‘EndDate’ is the last day of the specified period.  **Values:**   * The ‘EndDate’ must be on or after the associated ‘StartDate’. |
| CP­Notional­Quantity | C | Quantity­Type | **Occurrence:**   * If ‘VariableVolume’ is set to “True”, then this field is mandatory. * Else, this field must be omitted.   This field uses the unit of measure defined in ‘IndexCapacityUnit’ in this ‘CommodityReference’ section. |
| End of **CalculationPeriod** | | | |
| End of **CalculationPeriods** | | | |
| End of **CommodityReference** | | | |
| End of **CommodityReferences** | | | |
| End of **FloatPriceInformation** | | | |
| End of **XSD choice** | | | |
| Common­Pricing | C | Common­Pricing­Type | **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction or set to “PHYS\_INX” or “OPT\_PHYS\_INX”, then this field is mandatory. * Else, this field must be omitted.   **Values:**   * If “True”, then the holiday calendars are aligned or there is only one holiday calendar. * If “False”, then the holiday calendars are not aligned. |
| Effective­Date | C | DateType | **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction, then this field is mandatory. * Else, this field must be omitted. |
| Termination­Date | C | DateType | **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction, then this field is mandatory. * Else, this field must be omitted. |
| BrokerConfirmation/EUATradeDetails: conditional section  **Occurrence:**   * If ‘Commodity’ is an Emissions Commodity, then ‘EUATradeDetails’ is mandatory. * Else, this section must be omitted.   Unlike continuously delivered energy trades, EUA trades have no ‘TimeIntervalQuantity’ section. Instead there may be an ‘EmissionsDeliveryDate’ by which the EUA or other emission product account transfers must be complete. | | | |
| Price | C | PriceType | **Occurrence:**   * If ‘TotalContractValue’ is present, then this field is mandatory. * Else, this field must be omitted. |
| Emissions­Delivery­Date | O | DateType |  |
| End of **EUATradeDetails** | | | |
| BrokerConfirmation/PhysicalCoalTradeDetails: conditional section  **Occurrence:**   * If ‘Commodity’ is set to “Coal” and ‘TransactionType’ is set to “FOR”, “PHYS\_INX”, “OPT\_PHYS\_INX” or “OPT”, then this section is mandatory. * Else, this section must be omitted. | | | |
| RSS | M | RSSType |  |
| Origin | M | Scota­Origin­Type |  |
| Incoterms | M | Incoterms­Type |  |
| PhysicalCoalTradeDetails/USCoalProduct: conditional section  **Occurrence:**   * If ‘Market’ is set to “US”, then this section is mandatory. * Else, this section must be omitted. | | | |
| BTU­Quality­Adjustments | M | BTUQuality­Adjustment­Type |  |
| SO2­Quality­Adjustments | M | SO2­Quality­Adjustment­Type |  |
| QVA | M | TrueFalseType |  |
| Transpor­tation­Equipment | M | Equipment­Type |  |
| End of **USCoalProduct** | | | |
| End of **PhysicalCoalTradeDetails** | | | |
| BrokerConfirmation/PhysicalOilTradeDetails: conditional section  **Occurrence:**   * If ‘Commodity’ is set to “Oil” and ‘TransactionType’ is set to “FOR”, “PHYS\_INX”, “OPT\_PHYS\_INX” or “OPT”, then this section is mandatory. * Else, this section must be omitted. | | | |
| Type | M | Product­Type |  |
| Grade | M | Product­Grade­Type |  |
| Incoterms | M | Incoterms­Type |  |
| Importer­Of­Record | C | PartyType | **Occurrence:**   * If the trade includes the import of the oil product, then this field is mandatory. * Else, this field must be omitted. |
| PhysicalOilTradeDetails/XSD choice: mandatory section  **Choice:**   * If tolerances for the trade are expressed in absolute terms, then ‘AbsoluteTolerance’ is mandatory. * If tolerances for the trade are expressed in percentage terms, then ‘PercentageTolerance’ is mandatory. | | | |
| XSD choice/AbsoluteTolerance: choice within mandatory section | | | |
| Positive­Limit | M | QuantityType | An absolute (unsigned) value expressed in ‘ToleranceUoM’. |
| Negative­Limit | M | QuantityType | An absolute (unsigned) value expressed in ‘ToleranceUoM’. |
| Tolerance­UoM | M | UnitOfMeasure­Type |  |
| Tolerance­Option­Owner | M | PartyType | Must be either the ‘BuyerParty’ or the ‘SellerParty’. |
| End of **AbsoluteTolerance** | | | |
| XSD choice/PercentageTolerance: choice within mandatory section | | | |
| Positive­Limit | M | QuantityType | A percentage expressed as a decimal value between 0 and 1. |
| Negative­Limit | M | QuantityType | A percentage expressed as a decimal value between 0 and 1. |
| Tolerance­Option­Owner | M | PartyType |  |
| End of **PercentageTolerance** | | | |
| End of **XSD choice** | | | |
| PhysicalOilTradeDetails/PipelineDetails: conditional section  **Occurrence:**   * If the physical delivery is by pipeline, then this section is mandatory. * Else, this section must be omitted. | | | |
| Pipeline­Name | M | Pipeline­Name­Type |  |
| Entry­Point | M | Delivery­Point­Area­Type |  |
| Deliverable­By­Barge | M | TrueFalse­Type | For trades documented under the ISDA Master Agreement and Oil Annex, this field should always be set to “False”. |
| Incoterms | M | Incoterms­Type |  |
| PipelineDetails/PipelineCycles: conditional section  **Occurrence:**   * If one or more ‘Cycle’ is specified in the terms of the trade, then this section is mandatory. * Else, this section must be omitted. | | | |
| PipelineCycles/PipelineCycle: mandatory, repeatable section (1-n) | | | |
| Cycle | M | Cycle­Type |  |
| End of **PipelineCycle** | | | |
| End of **PipelineCycles** | | | |
| End of **PipelineDetails** | | | |
| End of **PhysicalOilTradeDetails** | | | |
| BrokerConfirmation/USElectricityTradeDetails: conditional section  **Occurrence:**   * If ‘Commodity’ is “Power” and ‘Market’ is set to “US”, then this section is mandatory. * Else, this section must be omitted. | | | |
| Type | M | Product­Type | Identifies the specific features of the physical delivery. |
| Voltage | M | QuantityType |  |
| Delivery­Type | M | Delivery­Type­Type |  |
| USElectricityTradeDetails/XSD choice: conditional section  **Occurrence:**   * If additional terms governing the physical delivery of electricity under this trade have been expressly agreed between the parties, either ‘ContingencyDetails’ or ‘ElectingPartyDetails’ is mandatory. * Else, this section must be omitted.   **Choices:**   * If contingencies are explicit and to be included, then ‘ContingencyDetails’ is mandatory. * If ‘DeliveryPointArea’ references a delivery zone and the ‘ElectingParty’ has been expressly agreed between the parties to the trade, then ‘ElectingPartyDetails’ is mandatory. | | | |
| XSD choice/ContingencyDetails: choice within mandatory section | | | |
| Contingency | M | Delivery­Contingency­Type |  |
| Contingent­Party | M | PartyType | Must be the ‘BuyerParty’ or the ‘SellerParty’. |
| End of **ContingencyDetails** | | | |
| XSD choice/ElectingPartyDetails: choice within mandatory section | | | |
| Electing­Party | M | PartyType | Must be the ‘BuyerParty’ or the ‘SellerParty’. |
| End of **ElectingPartyDetails** | | | |
| End of **XSD choice** | | | |
| End of **USElectricityTradeDetails** | | | |
| BrokerConfirmation/PhysicalBullionTradeDetails: conditional section  **Occurrence:**   * If ‘Commodity’ is set to “Bullion” and ‘TransactionType’ is set to “FOR”, “PHYS\_INX”, “OPT\_PHYS\_INX” or “OPT”, then this section is mandatory. * Else, this section must be omitted. | | | |
| Type | M | Product­Type | Identifies the specific features of the physical delivery. |
| Bullion­Type | M | Bullion­Type |  |
| Settlement­Disruption | M | Settlement­Disruption­Type |  |
| End of **PhysicalBullionTradeDetails** | | | |
| BrokerConfirmation/PhysicalMetalTradeDetails: conditional section  **Occurrence:**   * If ‘Commodity’ is set to “Metal” and ‘TransactionType’ is set to “FOR”, “PHYS\_INX”, “OPT\_PHYS\_INX” or “OPT”, then this section is mandatory. * Else, this section must be omitted. | | | |
| Type | M | Product­Type | Identifies the specific features of the physical delivery. |
| Metal­Material | M | MetalMaterial­Type |  |
| Metal­Grade | M | ProductGrade­Type |  |
| Settlement­Disruption | M | Settlement­Disruption­Type |  |
| Incoterms | M | Incoterms­Type |  |
| Title­Condi­tions | M | TitleConditions­Type |  |
| Tolerance | M | QuantityType |  |
| End of **PhysicalMetalTradeDetails** | | | |
| **BrokerConfirmation/HubCodificationInformation:** conditional section  **Occurrence:**   * If ‘Commodity’ is set to “Gas”, then this section is mandatory. * Else, this section must be omitted. | | | |
| Buyer­Hub­Code | O | Identification­Type |  |
| Seller­Hub­Code | O | Identification­Type |  |
| End of **HubCodificationInformation** | | | |
| BrokerConfirmation/OptionDetails: conditional section  ‘OptionDetails’ contains relevant information for options on physical and financial instruments.  **Occurrence:**   * If ‘TransactionType’ is set to “OPT”, “OPT\_PHYS\_INX”, “OPT\_FXD\_SWP”, “OPT\_FLT\_SWP” or “OPT\_FIN\_INX”, then this section is mandatory. * Else, this section must be omitted. | | | |
| Options­Type | M | Option­Type |  |
| Option­Writer | M | PartyType | The party code of the “SellerParty”. |
| Option­Holder | M | PartyType | The party code of the “BuyerParty”. |
| Option­Style | M | Option­Style­Type |  |
| Strike­Price | M | PriceType | **Values**:   * If ‘TransactionType’ is set to “OPT”, then the ‘StrikePrice’ should be equal to the ‘Price’ in ‘Time­Interval­Quantities’. If the ‘Price’ changes from period to period, the ‘StrikePrice’ in ‘OptionDetails’ represents the first occurrence only. * If ‘TransactionType’ is set to “OPT\_FXD\_SWP”, then the ‘Strike­Price’ should be equal to the ‘Fixed­Price’ in ‘DeliveryPeriods’. If the ‘Price’ this changes from period to period, the ‘StrikePrice’ in ‘OptionDetails’ represents the first occurrence only. * If ‘TransactionType’ is set to “OPT\_FLT\_SWP”, then the ‘Strike­Price’ should be equal to the ‘Spread­Amount’ or ‘Spread­Rate’ in ‘SpreadI­nformation’ within ‘Commodity­Reference’. * If ‘OptionStyle’ is set to “Collar”, then ‘Strike­Price’ contains the value of the cap price of the collar. **Important**: In the case of multiple strikes, this is the first occurrence in the sequence. |
| Index­Strike­Price­Style | C | Index­Strike­Price­Style­Type | **Occurrence:**   * If ‘TransactionType’ is set to “OPT\_PHYS\_INX” or “OPT\_FIN\_INX” and ‘StrikePrice’ is set to “0”, then this field is mandatory. * Else, this field must be omitted.   **Values**:   * If ‘IndexStrikePriceStyle’ is set to “Index\_Following”, the option is always at the money and can be exercised at the market price when more capacity is required. For example, this is used in physical risk management.   If ‘IndexStrikePriceStyle’ is set to “Index\_Dated”, the ‘StrikePrice’ of the option is the state of the index on the trade date. |
| Second­Strike­Price | C | PriceType | ‘Second­Strike­Price’ contains the ‘Floor­Price’ of the collar.  **Occurrence:**   * If ‘OptionStyle’ is set to “Collar”, then this field is mandatory. * Else, this field must be omitted. |
| Capped­Price | C | PriceType | **Occurrence:**   * If ‘OptionsType’ is set to “Capped\_Call” and ‘TransactionType’ is not set to “OPT”, then this field is mandatory. * Else, this field must be omitted. |
| Floored­Price | C | PriceType | **Occurrence:**   * If ‘OptionsType’ is set to “Floored\_Put” and ‘TransactionType’ is not “OPT”, then this field is mandatory. * Else, this field must be omitted. |
| Option­Currency | C | Currency­Code­Type | The currency of the ‘StrikePrice’, ‘SecondStrikePrice’, ‘CappedPrice’ and the ‘FlooredPrice’.  **Occurrence:**   * If ‘StrikePrice’, ‘SecondStrikePrice’, ‘CappedPrice’ or ‘FlooredPrice’ is present and ‘TransactionType’ is not set to “OPT”, then this field is mandatory. * Else, this field must be omitted.   **Important**: If the currency is not known, use the currency of the underlying product. |
| Premium­Rate | C | PriceType | **Occurrence:**   * If ‘TransactionType’ is set to “OPT\_FXD\_SWP”, “OPT\_FLT\_SWP” or “OPT\_FIN\_INX”, then this field must be omitted. * Else, this field is mandatory. |
| Premium­Currency | M | Currency­Code­Type |  |
| **OptionDetails/PremiumUnit**: conditional section  **Occurrence:**   * If ‘Commodity’ is an Emissions Commodity or ‘TransactionType’ is set to “OPT\_FXD\_SWP”, “OPT\_FLT\_SWP” or “OPT\_FIN\_INX”, then this section must be omitted. * Else, this section is mandatory. | | | |
| Currency | M | CurrencyCode­Type |  |
| Capacity | M | Unit­Of­Measure­Type |  |
| End of **PremiumUnit** | | | |
| Total­Premium­Value | M | PriceType | **Values:**   * ‘TotalPremiumValue’ must be equal to the sum of all ‘PremiumValue’ fields in all ‘PremiumPayments’ sections. * If ‘TransactionType’ is a Financial Transaction, this field must be rounded to 2 decimal places. |
| Premium­Payment­Date | C | Date­Type | **Occurrence:**   * If ‘TransactionType’ is “OPT”, then this field is mandatory. * Else, this field must be omitted. |
| Exercise­Date­Time | C | ClockDate­Time­Type | This field uses the local time in the location of the reference price. For energy, the time can be zero.  **Occurrence:**   * If ‘Commodity’ is an Emissions Commodity, then this field is mandatory. * Else, this field must be omitted. |
| OptionDetails/ExerciseSchedule: conditional section  **Occurrence:**   * If ‘Commodity’ is an Emissions Commodity or if ‘OptionStyle’ is set to “Cap”, “Floor” or “Collar”, then this section must be omitted. * Else, this section is mandatory. | | | |
| ExerciseSchedule/Exercise: mandatory, repeatable section (1-n)  This section is ordered by ‘Delivery­Start­Date­Time’ or ‘DeliveryStartTimestamp’, respectively.  **Repetitions**:  For option styles and their exercise/expiry date times:   * If ‘OptionStyle’ is set to “American”, include exactly one ‘Exercise’ section. * Else, include at least one ‘Exercise’ section. | | | |
| XSD choice: conditional section  **Occurrence:**   * If ‘TransactionType’ is set to “OPT” or “OPT\_PHYS\_INX”, then this section is mandatory. * Else, this section must be omitted.   **Choices**:   * If the delivery period is to be expressed in local time of the delivery point area without a time zone indicator, then ‘DeliveryStartDateAndTime’ and ‘Delivery­End­Date­AndTime’ must be used. * If the delivery period is to be expressed in UTC plus time zone offset, then ‘DeliveryStartTimestamp’ and ‘Delivery­End­Timestamp’ must be used. See also BR008.   **Important:** All exercises must be expressed using the same time stamp type, that is, all exercises must use ‘DeliveryStartDateAndTime’ and ‘Delivery­End­Date­AndTime’ or all exercises must use ‘DeliveryStartTimestamp’ and ‘Delivery­End­Timestamp’. | | | |
| Delivery­Start­Date­Time | M+CH | Clock­Date­Time­Type | A date and time expressed in local time of the delivery point.  **Values:**  Each ‘Delivery­Start­Date­Time’ must be after the date and time specified in the previous ‘DeliveryStartDateTime’ field. |
| Delivery­End­Date­Time | M+CH | Clock­Date­Time­Type | A date and time expressed in local time of the delivery point.  **Values:**  Each ‘DeliveryEndDateTime’ must be after the date and time specified in the previous ‘DeliveryEndDateTime’ field. |
| Delivery­Start­Timestamp | M+CH | UTCOffset­Timestamp­Type | **The time zone offset of this time stamp must correspond to the time zone of the delivery point area.**  **Values:**   * Each ‘Delivery­Start­Timestamp’ must be after the date and time specified in the previous ‘DeliveryStartTimestamp’ field. |
| Delivery­End­Timestamp | M+CH | UTCOffset­Timestamp­Type | **The time zone offset of this time stamp must correspond to the time zone of the delivery point area.**  **Values:**   * Each ‘DeliveryEndDateTime’ must be after the date and time specified in the previous ‘DeliveryEndDateTime’ field. |
| End of **XSD choice** | | | |
| Exercise­Date­Time | M+C | Clock­Date­TimeType | This field uses the local time in the location of the reference price. For energy, the time can be zero.  **Values:**   * If ‘TransactionType’ is set to “OPT” or “OPT\_PHYS\_INX”, then this field must be in the time zone of the delivery point. * Else, this field must be expressed in UTC. * If ‘OptionStyle’ is set to “American”, the ‘ExerciseDateTime’ is the final date and time by which you can exercise. * If ‘OptionStyle’ is set to “Asian”, then ‘ExerciseDateTime’ must be the end date and time of the relevant averaging period. |
| Exercise­Time­Zone | O | TimeZone­Offset­Type | **Occurrence:**   * If ‘TransactionType’ is set to “OPT”, then this field must be omitted. * Else, this field is optional.   **Values:**   * ‘ExerciseTimeZone’ must be an offset to UTC. |
| End of **Exercise** | | | |
| End of **ExerciseSchedule** | | | |
| End of **OptionDetails** | | | |
| BrokerConfirmation/DeliveryPeriods: conditional section  ‘DeliveryPeriods’ defines the settlement dates and related data.  **Occurrence:**   * If ‘TransactionType’ is a Financial Transaction, then this section is mandatory. * Else, this section must be omitted. | | | |
| DeliveryPeriods/DeliveryPeriod: mandatory, repeatable section (1-n)  This section is ordered by adjacent intervals.  **Values:**   * If ‘TransactionType’ is a Financial Transaction, then each ‘DeliveryPeriod’ section must correspond to precisely one ‘CalculationPeriod’ section. The ‘CalculationPeriod’ and corresponding ‘DeliveryPeriod’ sections must appear in the same order in ‘CalculationPeriods’ and ‘DeliveryPeriods’, respectively. | | | |
| Delivery­Period­Start­Date | M+C | DateType | **Values:**   * The first ‘Delivery­Period­Start­Date’ must be equal to the ‘EffectiveDate’. * All subsequent ‘Delivery­Period­Start­Date’ values must be after the date of the preceding ‘Delivery­Period­End­Date’. |
| Delivery­Period­End­Date | M+C | DateType | This date is the last day on which the specified period ends.  **Values:**   * The last ‘Delivery­Period­End­Date’ must be equal to the ‘TerminationDate’.   ‘Delivery­Period­End­Date’ must be on or after the associated ‘Delivery­Period­Start­Date’. |
| Delivery­Period­Notional­Quantity | M+C | Quantity­Type | This field uses the notional capacity unit, which is specified in ‘BrokerConfirmation/TotalVolumeUnit’, or the currency defined for the notional amount, which is specified in ‘BrokerConfirmation/TotalAmountCurrency’.  **Values:**   * If ‘VariableVolume’ is set to “True”, then this is the notional quantity for the fixed leg of the transaction. |
| FixedPrice | C | PriceType | **Occurrence:**   * If ‘TransactionType’ is set to “FXD\_SWP”, “OPT\_FXD\_SWP” or “OPT\_FIN\_INX”, then this field is mandatory. * Else, this field must be omitted.   **Values:**   * For a wet freight swap, this is the percentage scaling factor of the Worldscale rate. * For dry freight or time charter transactions, this is the flat rate. * If the fixed price is to be expressed as a rate on the ‘CommodityReference’, then this is the percentage rate. * If ‘TransactionType’ is set to “OPT\_FXD\_SWP” or “OPT\_FIN\_INX”, then this is the ‘StrikePrice’ in each ‘DeliveryPeriod’ section.   **Note:** If the price is expressed in percentage, the value must be specified as a decimal number. Example: 30% is written as “0.3”. |
| End of **DeliveryPeriod** | | | |
| End of **DeliveryPeriods** | | | |
| BrokerConfirmation/Agents: conditional section  ‘Agents’ contains information relating to third parties that are in some way involved in the confirmation process for the trade. This can vary by ‘TransactionType’, ‘Commodity’ and ‘Market’. For example, ‘ECVNA’ data is specific to the UK electricity market. | | | |
| Agents/Agent: mandatory, repeatable section (1-n)  **Repetitions:**   * If ‘TransactionType’ is an Emissions Commodity, there must only be one ‘Agent’ section because the only agent in the trade is the broker. ECVNA agents are not relevant in the context of EUA trades.   **Values:**   * There may only be one ‘Agent’ section with ‘AgentType’ set to “Broker”. * If ‘Market’ is set to “GB” and commodity is set to “Power”, then ‘AgentType’ must be set to “ECVNA”. | | | |
| Agent­Type | M | Agent­Type |  |
| Agent­Name | O | Name­Type |  |
| Agent/XSD choice: mandatory section  **Choices:**   * If ‘AgentType’ is set to “Broker”, “ClearingBroker” or “SettlementAgent”, then ‘Broker’ is mandatory. * If ‘AgentType’ is set to ”ECVNA”, then ‘ECVNA’ is mandatory. | | | |
| XSD choice/Broker: choice within mandatory section | | | |
| Broker­ID | M | Party­Type |  |
| Total­Fee | M | Quantity­Type | **Values:**   * For Financial Transactions, the value must be rounded to 2 decimal places. |
| Fee­Currency | M | Currency­Code­Type |  |
| Sleeve | O | True­False­Type |  |
| Voice | O | True­False­Type |  |
| Initiate | O | True­False­Type |  |
| Spread | O | True­False­Type |  |
| Broker­Spread­ID | O | Identification­Type |  |
| Broker­Trade­ID | O | Identification­Type |  |
| End of **Broker** | | | |
| XSD choice/ECVNA: choice within mandatory section | | | |
| BSC­Party­ID | O | BSC­Party­ID­Type |  |
| Buyer­Energy­Account | O | Energy­Account­Type |  |
| Seller­Energy­Account | O | Energy­Account­Type |  |
| Seller­ID | O | BSC­Party­ID­Type |  |
| Buyer­ID | O | BSC­Party­ID­Type |  |
| End of **ECVNA** | | | |
| End of **XSD choice** | | | |
| End of **Agent** | | | |
| End of **Agents** | | | |
| Trade­Time | O+C | Time­Type | Time expressed in local time.  **Occurrence**:   * If ‘TradeDate’ is present, then this field is optional. * Else, this field must be omitted. |
| Trader­Name | O | Name­Type |  |
| End of **BrokerConfirmation** | | | |