Commodity product markup language

Version 6 Release 6 DRAFT (v6.6.1)

Created by EFET

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**This document represents an interim draft of CpML 6.6.1 that reflects the current state of development for incorporating the changes for EMIR refit. Because of the ongoing development work, there may be inconsistencies between the CpML spec, the schemas and the eRR standard. The final release version will include additional schema changes as well as updated business rules and specifications.**

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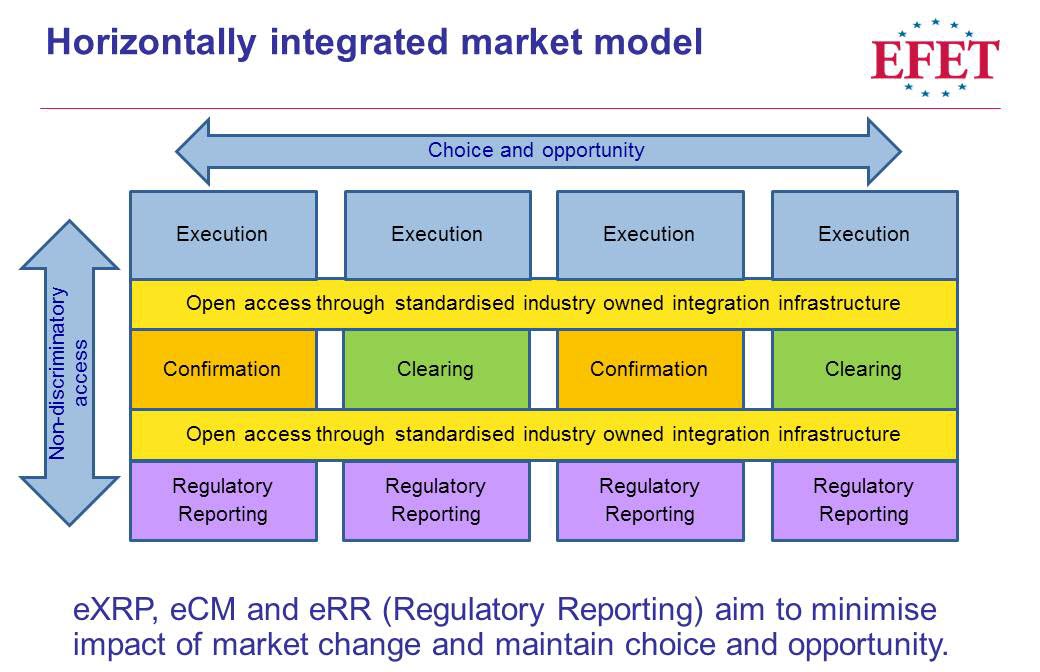
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# Introduction to CpML

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.

CpML supports the following asset classes:

* Interest rate
* Foreign exchange
* Commodity

# 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 | March 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). |  |
| 6.4.2 | June 2017 | Minor corrections:   * Business rules for ‘Collateralisation’ and ‘CollateralisationPortfolio’ corrected. * Business rule for ‘ProductClassification­Type’ removed. * Business rule for value of ‘LoadType’ removed. * Business rule for ‘UnderlyingCodeType’ modified. * Business rules for values of ‘LoadDelivery­Schedule’ enhanced. * Description of ‘ReceiverID’ added. * Description of ‘InitialValue’ corrected. * Length of “PortfolioCodeType” changed to 52. * List of allowed values for “Underlying­Type” corrected. |  |
| 6.4.3 | September 2017 | Overview of changes:   * Consolidated track changes for EMIR L3. * Length of ‘IdentificationOfProductType’ changed for Aii use. * Business rule for ‘ReportTrackingNumber’ adjusted. * ‘Underlying­Code­Type’ made optional. * Fields for ‘InterconnectionPoint’ added to EURegulatoryDetails and business rules changed for existing ‘InterconnectionPoint’ fields.   Minor corrections:   * Value “OT” added for ‘CommodityBaseType’ and ‘CommodityDetailType’ (Freight). * Value “NA” removed from ‘CommodityBaseType’. |  |
| 6.4.4 | October 2017 | Correction:   * ‘CommodityDetail’ changed: Field is conditional based on ‘CommodityBase’ value. |  |
| 6.5 | December 2017 | Overview of changes:   * Changes for MiFID II   Corrections:   * Enhanced description of the ‘TransmissionChargeIdentification’ field. * ‘ProductIdentifier’ section: ‘Product­Classification­Type’, ‘Product­Classification­’ and ‘EProduct’ changed to optional to be inline with schema. * Introduction of collective term “Physical Transaction” to simplify business rules. * Optimization of some business rules (positive vs. negative wording). |  |
| 6.5.1 | December 2017 | Corrections:   * Value “ME” added to business rule for ‘CommodityDetail’. * Business rule for ‘TimeIntervalQuantities’ corrected. |  |
| 6.5.2 | June 2023 | Consolidation of CpML spec and schemas.  Overview of changes in the spec:   * Type of ‘ClearingRegistrationAgentID’ changed to allow only MICs. * ‘UnitOfMeasureType’: Value “Fee” added. * ‘CommodityBaseType’: Value “ME” added. * ‘ESMAIdType’: Pattern added to type definition. * ‘UnitOfMeasureType’ and ‘EnergyProductType’: New values added for emissions and renewable certificates and units for UK, EU and international schemes: “GO”, “IREC”, “REC”, “REGO”, “ROGO”, “UKA”. * ‘UnitOfMeasureType’: Values “TCM” (Thousand Cubic Meters) and “TCMPerDay” (Thousand Cubic Meters/Day) added. * ‘EnergyProductType’: Added “ReactivePowerType” from eCM standard. * ‘TradingCapacityAdditionalInformationType’: New enum value „DEAL” added. * ‘ContractType’: New values “OP\_SP” (Option on spread) and “SWG” (Swing) added in line with ACER TRUM 5.1. Business rules adjusted accordingly. * ‘OptionWriter’ and ‘OptionHolder’: Business rules corrected for Put and Call option types. * ‘USElectricityTradeDetails’: Section removed. * Removed all fields, values, business rules and implementation relating to variable volume transactions and made the field ‘CP­Notional­Quantity’ optional. * ‘EURegulatoryDetails/ContractType’: Added new business rule. * ‘UTCOffsetTimestampType’: Allowed year values to start with “21” in addition to “20”. * TradeConfirmation and BrokerConfirmation: XSD choice between the fields ‘TotalVolumeUnit’ and ‘TotalAmountCurrency’: business rules fixed. * ‘TotalVolumeUnit’: Corrected business rule for non-physical commodity transactions.   Corrections in the spec to match the schema:   * + Removed the field ‘SpreadRate’ and updated all business rules. ‘SpreadAmount’ made mandatory.   + ‘CurrencyCode’: New type ‘CurrencyCodeType­WithFractionOption’ added for fields `Trade­Confirmation/­Currency’, `Trade­Confirmation/­PriceUnitCurrency’, `Broker­Confirmation/Currency’ and `BrokerConfirmation/­PriceUnitCurrency’.   + Type of field ‘DaysOfTheWeek’ was listed as ‘DOWType’ but has been corrected to ‘DayOfWeekType’.   + ‘UTIType’: Length of field changed from 52 to 100.   + BrokerConfirmation: Added XML attributes ‘@SchemaVersion’ and ‘@SchemaDescription’ to match TradeConfirmation.   + ‘AdditionalRepositoryType’: Changed length restriction of the @Prefix attribute to 80 characters.   + ‘Agent­Type’: Removed value “ExecutionAgent”.   + ‘AlgorithmType’: Added numbers 0-9 to the definition.   + ‘LotsType’: Corrected the allowed max. value.   + ‘MetalMaterialType’: Added value “Gold”.   + ‘EURegulatoryDetails/FormulaProductInformation/Underlying’: Changed field to optional.   + ‘EURegulatoryDetails/FinancialDelivery­Informat­ion/Inter­connection­Point’: Changed field to optional.   + ‘FixedPrice’: Removed “OPT\_FIN\_INX” from business rule in TradeConfirmation and BrokerConfirmation.   + Typos fixed, miscellaneous small fixes to match types in spec with schema.   Corrections in the schema to match the specification:   * + Section ‘CalculationPeriods’: Changed to be mandatory.   + BrokerConfirmation: Added XML attributes ‘@SchemaVersion’ and ‘@SchemaDescription’.   + ‘TotalVolume’: Field made mandatory in TradeConfirmation and BrokerConfirmation.   + TradeConfirmation and BrokerConfirmation: XSD choice between the fields ‘TotalVolumeUnit’ and ‘TotalAmountCurrency’ made mandatory. |  |
| 6.6.1 Draft | December 2023 | Updated for EMIR Refit |  |

## 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 | <https://www.efet.org/home/staticdata> |
|  | Esma register of Regulated Markets | <https://registers.esma.europa.eu/publication/searchRegister?core=esma_registers_mifid_rma> |
|  | Incoterm rules, published by the Internation Chamber of Commerce | <https://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 | <https://www.globalcoal.com/scota/specifications.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.europa.eu/remit-knowledge-base/transaction-reporting-user-manual-trum> |
|  | ISO 20022 Transaction Reporting | <https://www.iso20022.org/> |
|  | ISO 10383 Market identifier codes | https://www.efet.org/home/staticdata |

## 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 3, “CpMLDocument Schema Reference”, 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 other.

For each field, you find information about the usage type, see section 2.5.4, 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 order, see section 5, “Description of CpML Field Names”, and section 6, “Description of CpML Field Types”.

### 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 2.5.3.

## CpMLDocument Root

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

* Reporting, see section 3.2
* One of:
  + TradeConfirmation, see section 3.3
  + BrokerConfirmation, see section 3.4
  + IRSTradeDetails, see section 3.5
  + ETDTradeDetails, see section 3.6
  + FXTradeDetails, see section 3.7



## Reporting

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







### Europe

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

| ****Name**** | ****Usage**** | ****Type**** | ****Business Rule**** |
| --- | --- | --- | --- |
| Reporting/Europe: mandatory section | | | |
| 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. |
| **XSD choice**: mandatory section   * If the transaction is to be reported under EMIR and/or EMIR and REMIT, then ‘EMIRReportMode’ and ‘REMITReportMode’ must be used. * If the transaction is to be reported under MiFID II, then ‘MiFID2ReportMode’ must be used. | | | |
| EMIRReport­Mode | M+CH | ReportMode­Type | **Values:**   * If the transaction is to be reported under EMIR only or under EMIR and REMIT, then this field must be set to “Report” or “CMSReport”. * Else, this field must be set to “NoReport”.   **Note**: If “CMSReport” is used, then the eRR service determines whether the transaction is reported under EMIR. |
| REMITReport­Mode | M+CH | ReportMode­Type | **Values:**   * If the transaction is to be reported under REMIT only, then this field must be set to “Report” or “CMSReport”. * Else, this field must be set to “NoReport”.   **Note**: If “CMSReport” is used, then the eRR service determines whether the transaction is reported under REMIT. |
| MiFID2Report­Mode | M+CH | ReportMode-Type | **Values:**   * If the transaction is to be reported under MiFID II, then this field must be set to “Report”. |
| End of **XSD choice** | | | |
| 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 a nullification or an early termination of an existing contract, then this field must be set to “C” (Cancel). * If the CpMLDocument is a removal of a wrongly submitted report, then this field must be set to “E” (Error). * If the CpML Document is a re-opening of a derivative, at a trade or position level, that was cancelled with action type ‘Error’ or terminated by mistake then this field must be set to “I”. * If ‘MiFID2ReportMode’ is set to “Report”, then this field must be set to “N”, “M”, “R”, “C” or “E”. |
| EventType | O | EventTypeType | Must contain a value compatible with the value of field “ActionType”, as defined under the EMIR reporting validation rules. |
| EventDate | C | DateType | The date associated with the reported action type for the reported event type.  **Occurrence:**   * if ‘ActionType’ is set to “N” and the event date differs from the execution date, then this field is mandatory. * If ‘ActionType’ is set to “R” and the date of submission of the report that is being revised by this report is different from the submission date of this report, then this field is mandatory. **Note**: This means that the report being corrected was submitted at least a day earlier than this revision. * If ‘ActionType’ is set to “C” and the submission date of this early termination report is different to the date of the legally agreed date of termination of the commercial obligation, then this field is mandatory. Example: If a novation requiring the early termination of this trade in 3 months time from the execution of the novation agreement, but the date of the execution of the novation agreement was the first of this month, then the value included here must be the first of this month, the date of the agreement to terminate. * Else, this field is optional. |
| 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”, “D”, “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 |  |
| Trading­Capa­city­Additional­Information | C | Trading­Capa­city­Additional­Information­Type | **Occurrence:**   * If ‘MiFID2Report­Mode’ is set to “Report” and ‘TradingCapacity’ is set to “A”, then this field is mandatory. * Else, this field must be omitted. |
| CP­Country | O | Country­Code­Type |  |
| Commercial­OrTreasury | C | TrueFalseType | **Occurrence:**   * If ‘CPFinancialNature’ is set to “N” and ‘Position’ is set to “false”, then this field is optional. * Else, this field must be omitted. |
| Clearing­Threshold | C | TrueFalseType | **Occurrence:**   * If ‘CPFinancialNature’ is set to “N” or “F”, then this field is optional. * Else, this field must be omitted. |
| Collateral­isation | O | Legacy­Collaterali­sation­Type | **Occurrence:**   * If ‘CPFinancialNature’ is set to “F”, “N” or “O”, then this field is optional. * Else, this field must be omitted. |
| Collateral­isation­Portfolio | O | TrueFalseType |  |
| 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’. |
| End of **ReportingOnBehalfOf** | | | |
| EURegulatoryDetails/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”, “D”, “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 |  |
| Trading­Capa­city­Additional­Information | C | Trading­Capa­city­Additional­Information­Type | **Occurrence:**   * If ‘MiFID2Report­Mode’ is set to “Report” and ‘TradingCapacity’ is set to “A”, then this field is mandatory. * Else, this field must be omitted. |
| ­CP­Country | O | Country­Code­Type |  |
| Commercial­Or­Treasury | C | TrueFalseType | **Occurrence:**   * If ‘CPFinancialNature’ is set to “N” and ‘Position’ is set to “false”, then this field is optional. * Else, this field must be omitted. |
| Clearing­Threshold | C | TrueFalseType | **Occurrence:**   * If ‘CPFinancialNature’ is set to “N” or “F”, then this field is optional. * Else, this field must be omitted. |
| Collateral­isation | O | Legacy­Collaterali­sation­Type | **Occurrence:**   * If ‘CPFinancialNature’ is set to “F”, “N” 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. * 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. |
| EMIRReportingObligation​ | O | TrueFalseType | Indicator of whether counterparty 2 has the reporting obligation under Regulation (EU) No 648/2012, irrespective of who is responsible and legally liable for its reporting. |
| End of **OtherCounterpartyDetails** | | | |
| EURegulatoryDetails/ProductIdentifier: optional section | | | |
| Start of conditional section  **Occurrence:**   * If ‘VenueOfExecution’ is set to “XOFF”, then this section is mandatory. * If ‘VenueOfExecution’ contains a MIC, then this section is mandatory. * If ‘VenueOfExecution’ contains a MIC that pertains to a Systematic Internaliser (SI), then this section must be omitted. * If ‘VenueOfExecution’ is set to “XXXX”, then this section must be omitted. | | | |
| Product­Identification­Type | C | IdentificationOf­Product­Type­Type | **Values:**   * If ‘VenueOfExecution’ is set to “XOFF”, then this field must be set to “I”. * If ‘VenueOfExecution’ contains a MIC that pertains to an EEA country, then this field must be set to “I”.   **Note**: For a list of valid MICs, see ref ID [10]. Each MIC in the list is assigned a Market Category Code. RMKT means Regulated Market (RM); MLTF means Multilateral Trading Facility (MTF); OTFS means Organised Trading Facility (OTF) and SINT means Systematic Internaliser. |
| 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. |
| End of conditional section | | | |
| Start of optional, repeatable section (1-2)  The following fields are repeatable to enable reporting of a CFI and a UPI. | | | |
| Product­Classification­Type | M+C | Classification­OfProduct­TypeType | The value “U” indicates that the product classification contains a UPI. The value “C” indicates that the product classification contains a CFI.  **Values:**   * If ‘ProductIdentificationType’ is set to “I”, then this field must not contain the value “U”. * Else, one occurrence of this field in this repeatable section must contain the value “U”. |
| 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. |
| **End of optional section** | | | |
| ProductIdentifier/EProduct: optional 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”. * If the transaction is an option on a spread that is executed under a single contract, then this field is mandatory and must be set to “OP\_SP”. * If the transaction is a physical gas swing deal, then this field is mandatory and must be set to “SWG”. * 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. |
| Derivative­BasedOn­Crypto­Assets​ | O | TrueFalseType | Indicator whether the derivative is based on crypto assets. |
| 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 | Linked­UTIType | With optional attribute @Type containing an enumerated value.  **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 (RM), Multilateral Trading Facility (MTF), Organised Trading Facility (OTF), Systematic Internaliser (SI) or 3rd Country Venue, then this field must contain the MIC of the venue. * If the transaction is a financial instruments admitted to trading, or traded on a trading venue or for which a request for admission was made, where the transaction on that financial instrument is not executed on a trading venue, SI or organised trading platform outside the Union, or where a counterparty does not know it is trading with a counterparty 2 acting as an SI, then this field must be set to “XOFF”; (i.e. bilaterally executed off venue but executable on venue e.g. voice brokered, exchange for financial or block trades). * Else, this field must be set to “XXXX”; (i.e. bilaterally executed and not available for execution on a venue).   **Note**: For a list of valid MICs, see ref ID [10]. Each MIC in the list is assigned a Market Category Code. RMKT means Regulated Market (RM); MLTF means Multilateral Trading Facility (MTF); OTFS means Organised Trading Facility (OTF) and SINT means Systematic Internaliser. |
|  |  |  |  |
| EURegulatoryDetails/Compression: optional section | | | |
| Type­Of­­PTRR | M | Type­Of­PTRR­Type | Indicator of a type of a PTRR operation for the purpose of reporting under Regulation (EU) No 648/2012**.** |
| PTRR­Service­Provider | M | LEIType | LEI identifying the PTRR service provider. |
| End of **EURegulatoryDetails/Compression** | | | |
|  |  |  |  |
|  |  |  |  |
| EURegulatoryDetails/OtherPayments: conditional section  **Occurrence:**   * If there are other payments to report, then this section is mandatory. * Else, this section must be omitted. | | | |
| OtherPayments/OtherPayment: mandatory, repeatable section (1-n) | | | |
| Type | M | Other­Payment­Type­Type | Type of other payment. Option premium payment is not included as a payment type because premiums for options are reported using the ‘OptionDetails’ section. |
| Amount | M | PriceType | Payment amounts with corresponding payment types to accommodate requirements of transaction descriptions from different asset classes. |
| Currency | M | Currency­Code­Type | Currency in which the other payment amount is denominated. |
| Date | M | DateType | Unadjusted date on which the other payment is made. |
| Payer | M | PartyType | The payer of the other payment. |
| Receiver | M | PartyType | The receiver of the other payment. |
| End of **OtherPayments/OtherPayment** | | | |
| End of **EURegulatoryDetails/OtherPayments** | | | |
| 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 | ExtendedTrue­FalseType |  |
| Intragroup | M | TrueFalseType |  |
| LoadType | C | LoadTypeType | **Occurrence:**   * Transaction details section is ‘TradeConfirmation’:   + If ‘TransactionType’ is a Physical Transaction 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/Commodity/SubProduct’ is set to “ELEC” or “NGAS”, 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. |
| Intercon­nectionPoint | O+C | AreaType | The borders or border points of a transportation contract.  **Occurrence:**   * If Transaction details section is ‘TradeConfirmation’ and ‘TransactionType’ is a Physical Transaction and ‘Commodity’ is set to “Power” or “Gas”, then this field is optional. * Else, this field must be omitted. |
| 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 ‘FormulaSpreadInformation’ section, 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). |
| Notional-AmountLeg2 | O | PriceType | **Important:** The ‘NotionalAmountLeg2’ 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”, 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. |
| Start of conditional section  The section only applies when a firm executes a transaction in a combination of two or more financial instruments.  **Occurrence:**   * If the transaction being reported is part of a package, then this section is mandatory. * Else, this section must be omitted. | | | |
| Package­Identifier | M | Complex­TradeIDType |  |
| **XSD choice**: mandatory section  **Choices:**   * If ‘EURegulatoryDetails/ProductIdentifier/EProduct/EProductID1’ is set to “IR”, then either ‘PackageTransactionPrice’ or ‘PackageTransactionSpread’ may be present. * Else, ‘PackageTransactionPrice’ must be present. | | | |
| Start of choice for PackageTransactionPrice | | | |
| Package­Transaction­Price | M | PriceType | The package transaction price can be reported as a monetary amount or percentage.  **Values:**   * If the transaction price is expressed as a monetary value, rounding occurs up to the last digit before the decimal. * If the transaction price is expressed as a percentage, it is represented as a decimal value that is rounded to two digits after the decimal point. Example: 2.518% is represented as “2.52”.A monetary amount or a percentage. A percentage must be expressed, such that 2.5% is represented as 2.5 * If expressed as percentage: Up to second digit after decimal (rounded) * If expressed as monetary value: Up to last digit before decimal (rounded) |
| Package­Transaction­Price­Currency | C | Currency­Code­Type | Currency in which the package transaction price is denominated.  **Occurrence:**   * If ‘PackageTransactionPrice’ is expressed as a monetary amount, this field is mandatory. * Else, this field must be omitted. |
| End of choice for **PackageTransactionPrice** | | | |
| Start of choice for PackageTransactionSpread | | | |
| Package­Transaction­Spread | M | Typed­Quantity­Type | The package transaction spread price can be reported as a monetary amount, a percentage or as basis points.  With boolean attribute @Type to indicate the type of the value.  **Values**:   * If the transaction spread price is expressed as a monetary value, rounding occurs up to the last digit before the decimal. * If the transaction spread price is expressed as a percentage, it is represented as a decimal value that is rounded to two digits after the decimal point. Example: 2.518% is represented as “2.52”. * If the transaction spread price is expressed as basis points, it is represented as a full integer value. |
| Package­Transaction­Spread­Currency | M | Currency­Code­Type | Currency in which the package transaction price is denominated.  **Occurrence:**   * If ‘PackageTransactionSpread’ is expressed as a monetary amount, this field is mandatory. * Else, this field must be omitted. |
| End of choice for **PackageTransactionSpread** | | | |
| End of **XSD choice** | | | |
| Report­Tracking­Number | O | Report­Tracking­Number­Type |  |
| 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. | | | |
| 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/Commodity: conditional section  **Occurrence:**   * If ‘EURegulatoryDetails/ProductIdentifier/EProduct/EProductID1’ is set to “CO”, then this section may be present. * Else, this section must be omitted. | | | |
| BaseProduct | M | Commodity­Base­Product­Type |  |
| SubProduct | C | Commodity­Sub­Product­Type | **Occurrence:**   * If ‘BaseProduct’ is set to ”MCEX”, “INFL”, “OEST”, “OTHC” or “OTHR”, this field must be omitted. * Else, this field is mandatory. |
| Further­Sub­Product | C | Commodity­Further­Sub­Product­Type | **Occurrence:**   * If ‘SubProduct’ is set to “POTA”, “DIRY”, “FRST”, “SEAF”, “LSTK”, “COAL”, “INRG”, “RNNG”, “LGHT”, “DIST”, “WTHR”, “CRBR”, “CSHP”, “AMMO”, “DAPH”, “PTSH”, “SLPH”, “UREA”, “UAAN”, “CSTR”, “MFTG”, “CBRD”, “NSPT”, “PULP”, “RCVP”, “PLST” or “OTHR”, then this field must be omitted. * If ‘SubProduct’ is not present, then this field must be omitted. * Else, this field must be present. |
| End of **Commodity** | | | |
| EURegulatoryDetails/ETDProductInformation: optional section  This section may contain explicit values derived from ETD product definitions. | | | |
| Underlying­Code­Type | C | Underlying­Code­Type­Type | **Occurrence:**   * If ‘EURegulatoryDetails/ProductIdentifier/EProduct/­EProductID1’ is set to “IR”, then this field is mandatory. * Else, this field is optional. |
| Underlying | C | Underlying­Type | **Occurrence:**   * If ‘UnderlyingCodeType’ is set to “I” or “X”, then this field is mandatory. * Else, this field must be omitted.   **Values:**   * If ‘UnderlyingCodeType’ is set to “I”, then this field must contain an ISIN according to ISO 6166. * Else, if an ISIN is available, it must be provided in this field. * Else, this field is optional. |
| Underlying­Indicator | C | FloatingRate­Indicator­Type | **Occurrence:**   * If ‘UnderlyingCodeType’ is set to “X”, then this field is mandatory. * Else, this field must be omitted. |
| Underlying­Currency | C | Currency­Code­SingleOr­Pair­Type | **Occurrence:**   * **If ‘EURegulatoryDetails/ProductIdentifier/EProduct/­EProductID1’ is set to “CU” and ‘EURegulatoryDetails /­Product­Identifier/­EProduct/­EProductID2’ is set to “OP”, then this field is mandatory.** * **If ‘EURegulatoryDetails/ProductIdentifier/EProduct/­EProductID1’ is set to “CO” and ‘EURegulatoryDetails/­Commodity/­SubProduct’ is set to “ELEC” or “NGAS”, then this field is mandatory.** * **Else, this field must be omitted** |
| Underlying­Name | C | RateIndex­Type | Reference name of the traded index, if applicable.  **Occurrence:**   * If ‘ETDTradeDetails/PrimaryAssetClass’ is set to “InterestRate”, then this field is optional. * 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. |
| Delivery­Point­Or­Zone | C | AreaType | The delivery points of market areas.  **Occurrence:**   * If ‘EURegulatoryDetails/Commodity/SubProduct’ is set to “NGAS” or “ELEC”, then this field is mandatory. * Else, this field must be omitted. |
| Intercon­nection­Point | O+C | AreaType | The borders or border points of a transportation contract.  **Occurrence:**   * If ‘EURegulatoryDetails/Commodity/SubProduct’ is set to “NGAS” or “ELEC”, then this field is optional. * Else, this field must be omitted. |
| LoadType | C | LoadType­Type | * The product delivery profile of the delivery periods of a day.   **Occurrence:**   * If ‘EURegulatoryDetails/Commodity/SubProduct’ is set to “NGAS” or “ELEC”, 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 ‘EURegulatoryDetails/Commodity/SubProduct’ is set to “NGAS” or “ELEC”, then this field is mandatory. * Else, this field must be omitted. |
| ETDProductInformation/LoadDeliverySchedule: conditional, repeatable section (0-n)  **Occurrence:**   * If ‘Reporting/Europe/EURegulatoryDetails/Commodity/SubProduct is set to “NGAS” or “ELEC”, then this section is mandatory. * Else, this section must be omitted.   **Repetitions:**  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 | DayOf­Week­Type | 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** | | | |
| Contract­Capacity | C | Quantity­Type | The quantity per delivery time interval.  **Occurrence:**   * If ‘EURegulatoryDetails/Commodity/SubProduct’ is set to “NGAS” or “ELEC”, 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 ‘EURegulatoryDetails/Commodity/SubProduct’ is set to “NGAS” or “ELEC”, 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 ‘EURegulatoryDetails/Commodity/SubProduct’ is set to “NGAS” or “ELEC”, 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 ‘EURegulatoryDetails/Commodity/SubProduct’ is set to “NGAS” or “ELEC” * , 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 | LegacyRate­Index­­Type | 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 | Legacy­Rate­Index­­Type | 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 | O | 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. |
| 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/Commodity/SubProduct’ is set to “ELEC” or “NGAS”, 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 that relates to the notional delivery. |
| Inter­connection­Point | O | AreaType | The EIC code identifying a delivery location 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 rule BR008 in the section “Additional Business Rules”. |
| 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 rule BR008 in the section “Additional Business Rules”. |
| 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 | DayOf­Week­Type | 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** | | | |
| EURegulatoryDetails/TransmissionOfOrder: conditional section  **Occurrence:**   * If ‘MiFID2ReportMode’ is set to “Report”, then this section is mandatory. * Else, this section must be omitted. | | | |
| Transmission­Of­Order­Indicator | M | TrueFalseType |  |
| Transmitting­­BuyerId | O | LEIType |  |
| Transmitting­SellerId | O | LEIType |  |
| End of **TransmissionOfOrder** | | | |
| EURegulatoryDetails/BuyerAccounts: conditional section  **Occurrence:**   * If the transaction is reported under MiFID II, then the ‘BuyerAccounts’ section is mandatory. * Else, this section must be omitted. | | | |
| BuyerAccounts/Accounts: mandatory section | | | |
| Accounts/AccountInformation: mandatory, repeatable section (1-n)  For each buyer account of a MiFID II transaction, one ‘AccountInformation’ section must be present. | | | |
| AccountInformation/AccountIdentification: mandatory section | | | |
| **XSD choice**: mandatory section  **Choices**:   * If the buyer account is identified using an LEI, then ‘AccountLEI’ must be used. * If the buyer account is identified using a MIC, then ‘AccountMIC’ must be used. * If the buyer account is identified by a natural person, then ‘NaturalPersonData’ must be used. * If the buyer account is an internal party, then ‘InternalParty’ must be used. | | | |
| AccountLEI | M+CH | LEIType |  |
| AccountMIC | M+CH | MICType |  |
| AccountIdentification/NaturalPersonData: mandatory section within choice | | | |
| FirstName | M | ESMAName­Type |  |
| Surname | M | ESMAName­Type |  |
| DateOfBirth | M | DateType |  |
| Id | M+C | ESMAIdType | **Values:**   * If ‘IdType’ is set to “NIDN”, then this field must be set to a national client identifier. * If ‘IdType’ is set to “CCPT”, then this field must be set to a passport number. * If ‘IdType’ is set to “CONCAT”, then this field must be set to a concatenated value, comprised of nationality, date of birth and name abbreviation. |
| IdType | M | ESMAId­Pattern­Type |  |
| End of **NaturalPersonData** | | | |
| InternalParty | M+CH | TrueFalseType | **Values:**   * If present, then this field must be set to “True”. |
| End of **XSD choice** | | | |
| End of **AccountIdentification** | | | |
| CountryOf­Branch | O | Country­CodeType |  |
| End of **AccountInformation** | | | |
| End of **Accounts** | | | |
| BuyerAccounts/DecisionMakers: optional section (0-1) | | | |
| DecisionMakers/DecisionMaker: mandatory, repeatable section (1-n)  For each decision maker of a buy transaction under MiFID II, one ‘DecisionMaker’ section must be present. | | | |
| **XSD choice**: mandatory section  **Choices**:   * If the decision maker is identified using an LEI, then ‘DecisionMakerLEI’ must be used. * If the decision maker is identified by a natural person, then ‘NaturalPersonData’ must be used. | | | |
| DecisionMaker­LEI | M+CH | LEIType |  |
| DecisionMaker/NaturalPersonData: mandatory section within choice | | | |
| FirstName | M | ESMAName­Type |  |
| Surname | M | ESMAName­Type |  |
| DateOfBirth | M | DateType |  |
| Id | M+C | ESMAIdType | **Values:**   * If ‘IdType’ is set to “NIDN”, then this field must be set to a national client identifier. * If ‘IdType’ is set to “CCPT”, then this field must be set to a passport number. * If ‘IdType’ is set to “CONCAT”, then this field must be set to a concatenated value, comprised of nationality, date of birth and name abbreviation. |
| IdType | M | ESMAId­Pattern­Type |  |
| End of **NaturalPersonData** | | | |
| End of **XSD choice** | | | |
| End of **DecisionMaker** | | | |
| End of **DecisionMakers** | | | |
| End of **BuyerAccounts** | | | |
| EURegulatoryDetails/SellerAccounts: conditional section  **Occurrence:**   * If the transaction is reported under MiFID II, then the ‘SellerAccounts’ section is mandatory. * Else, this section must be omitted. | | | |
| SellerAccounts/Accounts: mandatory section | | | |
| Accounts/AccountInformation: mandatory, repeatable section (1-n)  For each seller account of a MiFID II transaction, one ‘AccountInformation’ section must be present. | | | |
| AccountInformation/AccountIdentification: mandatory section | | | |
| **XSD choice**: mandatory section  **Choices**:   * If the seller account is identified using an LEI, then ‘AccountLEI’ must be used. * If the seller account is identified using a MIC, then ‘AccountMIC’ must be used. * If the seller account is identified by a natural person, then ‘NaturalPersonData’ must be used. * If the seller account is an internal party, then ‘InternalParty’ must be used. | | | |
| AccountLEI | M+CH | LEIType |  |
| AccountMIC | M+CH | MICType |  |
| AccountIdentification/NaturalPersonData: mandatory section within choice | | | |
| FirstName | M | ESMAName­Type |  |
| Surname | M | ESMAName­Type |  |
| DateOfBirth | M | DateType |  |
| Id | M+C | ESMAIdType | **Values:**   * If ‘IdType’ is set to “NIDN”, then this field must be set to a national client identifier. * If ‘IdType’ is set to “CCPT”, then this field must be set to a passport number. * If ‘IdType’ is set to “CONCAT”, then this field must be set to a concatenated value, comprised of nationality, date of birth and name abbreviation. |
| IdType | M | ESMAId­Pattern­Type |  |
| End of **NaturalPersonData** | | | |
| InternalParty | M+CH | TrueFalse­Type | **Values:**   * If present, then this field must be set to “True”. |
| End of **XSD choice** | | | |
| End of **AccountIdentification** | | | |
| CountryOf­Branch | O | Country­CodeType |  |
| End of **AccountInformation** | | | |
| End of **Accounts** | | | |
| SellerAccounts/DecisionMakers: optional section (0-1) | | | |
| DecisionMakers/DecisionMaker: mandatory, repeatable section (1-n)  For each decision maker of a sell transaction under MiFID II, one ‘DecisionMaker’ section must be present. | | | |
| **XSD choice**: mandatory section  **Choices**:   * If the decision maker is identified using an LEI, then ‘DecisionMakerLEI’ must be used. * If the decision maker is identified by a natural person, then ‘NaturalPersonData’ must be used. | | | |
| DecisionMaker­LEI | M+CH | LEIType |  |
| DecisionMaker/NaturalPersonData: mandatory section within choice | | | |
| FirstName | M | ESMAName­Type |  |
| Surname | M | ESMAName­Type |  |
| DateOfBirth | M | DateType |  |
| Id | M+C | ESMAIdType | **Values:**   * If ‘IdType’ is set to “NIDN”, then this field must be set to a national client identifier. * If ‘IdType’ is set to “CCPT”, then this field must be set to a passport number. * If ‘IdType’ is set to “CONCAT”, then this field must be set to a concatenated value, comprised of nationality, date of birth and name abbreviation. |
| IdType | M | ESMAId­Pattern­Type |  |
| End of **NaturalPersonData** | | | |
| End of **XSD choice** | | | |
| End of **DecisionMaker** | | | |
| End of **DecisionMakers** | | | |
| End of **SellerAccounts** | | | |
| Derivative­Notional­Change | O | Derivative­Notional­ChangeType |  |
| Trading­Venue­UTI | O | UTIType2 |  |
| Investment­Firm­Country­Of­TheBranch | O | Country­Code­­Type |  |
| EURegulatoryDetails/InvestmentDecisionPerson: optional section  **Occurrence:**   * If ‘MiFID2ReportMode’ is set to “Report”, then this section is optional. * Else, this section must be omitted. | | | |
| **XSD choice:** mandatory section  **Choices:**   * If the person taking the investment decision is identified by an ID, then the ‘PersonIdentification’ section must be used. * If the person taking the investment decision is identified by an algorithm, then the ‘Algorithm’ field must be used. | | | |
| InvestmentDecisionPerson/PersonIdentification: mandatory section within choice | | | |
| CountryOf­Branch | M | Country­Code­Type |  |
| Id | M+C | ESMAIdType | **Values:**   * If ‘IdType’ is set to “NIDN”, then this field must be set to a national client identifier. * If ‘IdType’ is set to “CCPT”, then this field must be set to a passport number. * If ‘IdType’ is set to “CONCAT”, then this field must be set to a concatenated value, comprised of nationality, date of birth and name abbreviation. |
| IdType | M | ESMAId­Pattern­Type |  |
| End of **PersonIdentification** | | | |
| Algorithm | M+CH | AlgorithmType |  |
| End of **XSD choice** | | | |
| End of **InvestmentDecisionPerson** | | | |
| EURegulatoryDetails/ExecutingPerson: conditional section  **Occurrence:**   * If ‘MiFID2ReportMode’ is set to “Report”, then this section is optional. * Else, this section must be omitted. | | | |
| **XSD choice**: mandatory section  **Choices**:   * If the transaction is executed by a person, then ‘PersonIdentification’ must be used. * If the transaction is executed by an algorithm, then ‘Algorithm’ must be used. * If the transaction is executed directly by a client, then ‘Client’ must be used. | | | |
| ExecutingPerson/PersonIdentification: mandatory section within choice | | | |
| CountryOf­Branch | M | Country­CodeType |  |
| Id | M+C | ESMAIdType | **Values:**   * If ‘IdType’ is set to “NIDN”, then this field must be set to a national client identifier. * If ‘IdType’ is set to “CCPT”, then this field must be set to a passport number. * If ‘IdType’ is set to “CONCAT”, then this field must be set to a concatenated value, comprised of nationality, date of birth and name abbreviation. |
| IdType | M | ESMAId­Pattern­Type |  |
| End of **PersonIdentification** | | | |
| Algorithm | M+CH | Algorithm­Type |  |
| Client | M+CH | TrueFalse­Type |  |
| End of **XSD choice** | | | |
| End of **ExecutingPerson** | | | |
| **EURegulatoryDetails/FinancialInstrument**: conditional section  **Occurrence:**   * If ‘ProductIdentificationType’ is set to “I”, then this section must be omitted. * Else, this section is mandatory. | | | |
| **FinancialInstrument/FinancialInstrumentsGlobalAttributes**: mandatory section | | | |
| Financial­Instrument­Id | O | ISINType |  |
| Financial­Instrument­Full­Name | M | Financial­Instru­ment­Full­Name­Type |  |
| Classification­Type | O | CFI­Identifier­Type |  |
| Notional­Currency | O | Currency­Code­Type |  |
| End of **FinancialInstrumentsGlobalAttributes** | | | |
| FinancialInstrument/DerivativeInstrumentAttributes: mandatory section | | | |
| ExpiryDate | O | DateType |  |
| DerivativeInstrumentAttributes/UnderlyingInstrument: mandatory section  This section specifies the types of underlying instruments that make up the financial instrument. | | | |
| **XSD choice**: mandatory section  **Choices:**   * If the underlying instrument is a swap, then the ‘Swap’ section must be used. * Else, the ‘Other’ section must be used. | | | |
| UnderlyingInstrument/Swap: mandatory section within choice | | | |
| Swap/Swapin: optional section | | | |
| Swapin/DerivativeInstrumentChoice: mandatory section  This section specifies the concrete underlying instrument to be reported.  Transactions may be reported based on a single instrument or baskets containing multiple instruments or ISINs. | | | |
| **XSD choice**: mandatory section  **Choices:**   * If the underlying consists of a single instrument only, then the ‘Single’ section must be used. * Else, the ‘Basket’ section must be used.   **Note**: The ‘Basket’ section must always be used if the underlying consists of multiple instruments, even if only one instrument is reported. | | | |
| DerivativeInstrumentChoice/Single: mandatory section within choice | | | |
| **XSD choice**: mandatory section  **Choices:**   * If the financial instrument can be identified by an ISIN, then the ‘ISIN’ field must be used. * If the financial instrument is based on an index, then the ‘IndexDescription’ section must be used. | | | |
| ISIN | M+CH | ISIN­Type |  |
| IndexDescription: mandatory section within choice | | | |
| ISIN | O | ISIN­Type |  |
| IndexDescription/IndexName: mandatory section | | | |
| IndexName/ReferenceRate: mandatory section  Identifies the reference index for the financial instrument. | | | |
| **XSD choice**: mandatory section  **Choices:**   * If the underlying is an index, then ‘BenchmarkCurveCodeType’ must be used. * If no ISIN or standardized index name exists, then ‘IndexName’ must be used. | | | |
| IndexType | M | Benchmark­Curve­Code­Type |  |
| IndexName | M | IndexName­Type |  |
| End of **XSD choice** | | | |
| End of **ReferenceRate** | | | |
| IndexName/InterestRateContractTerm: optional section  Describes how interest rates are reported. | | | |
| Unit | M | RateBasis­Code­Type |  |
| Value | M | Number­3Digits­Type |  |
| End of **InterestRateContractTerm** | | | |
| End of **IndexName** | | | |
| End of **IndexDescription** | | | |
| End of **XSD choice** | | | |
| End of **Single** | | | |
| DerivativeInstrumentChoice/Basket: mandatory section within choice | | | |
| Basket/ISINs: optional section  This section may contain multiple ISINs that describe the financial instruments contained in the basket. | | | |
| ISIN | M | ISINType | RepeatabehoicepeetTermypecetes:strumentsGlobalAttributes: mandatory sectionle field [1-n] |
| End of **ISINs** | | | |
| Basket/Indexes: optional section  This section may contain multiple index definitions that describe the financial instruments contained in the basket. | | | |
| Indexes/IndexDescription: mandatory, repeatable section [1-n] | | | |
| ISIN | O | ISINType |  |
| IndexDescription/IndexName: mandatory section | | | |
| IndexName/ReferenceRate: mandatory section  Identifies the reference index for the financial instrument. | | | |
| **XSD choice**: mandatory section  **Choices:**   * If the underlying is an index, then ‘BenchmarkCurveCodeType’ must be used. * If no ISIN or standardized index name exists, then ‘IndexName’ must be used. | | | |
| IndexType | M | Benchmark­Curve­Code­Type |  |
| IndexName | M | IndexName­Type |  |
| End of **XSD choice** | | | |
| End of **ReferenceRate** | | | |
| IndexName/InterestRateContractTerm: optional section  Describes how interest rates are reported. | | | |
| Unit | M | RateBasis­Code­Type |  |
| Value | M | Number­3Digits­Type |  |
| End of **InterestRateContractTerm** | | | |
| End of **IndexName** | | | |
| End of **IndexDescription** | | | |
| End of **Indexes** | | | |
| End of **Basket** | | | |
| End of **XSD choice** | | | |
| End of **DerivativeInstrumentChoice** | | | |
| End of **Swapin** | | | |
| Swap/Swapout: optional section | | | |
| Swapout/DerivativeInstrumentChoice: mandatory section  This section specifies the concrete underlying instrument to be reported.  Transactions may be reported based on a single instrument or baskets containing multiple instruments or ISINs. | | | |
| **XSD choice**: mandatory section  **Choices:**   * If the underlying consists of a single instrument only, then the ‘Single’ section must be used. * Else, the ‘Basket’ section must be used.   **Note**: The ‘Basket’ section must always be used if the underlying consists of multiple instruments, even if only one instrument is reported. | | | |
| DerivativeInstrumentChoice/Single: mandatory section within choice | | | |
| **XSD choice**: mandatory section  **Choices:**   * If the financial instrument can be identified by an ISIN, then the ‘ISIN’ field must be used. * If the financial instrument is based on an index, then the ‘IndexDescription’ section must be used. | | | |
| ISIN | M+CH | ISIN­Type |  |
| IndexDescription: mandatory section within choice | | | |
| ISIN | O | ISIN­Type |  |
| IndexDescription/IndexName: mandatory section | | | |
| IndexName/ReferenceRate: mandatory section  Identifies the reference index for the financial instrument. | | | |
| **XSD choice**: mandatory section  **Choices:**   * If the underlying is an index, then ‘BenchmarkCurveCodeType’ must be used. * If no ISIN or standardized index name exists, then ‘IndexName’ must be used. | | | |
| IndexType | M | Benchmark­Curve­Code­Type |  |
| IndexName | M | IndexName­Type |  |
| End of **XSD choice** | | | |
| End of **ReferenceRate** | | | |
| IndexName/InterestRateContractTerm: optional section  Describes how interest rates are reported. | | | |
| Unit | M | RateBasis­Code­Type |  |
| Value | M | Number­3Digits­Type |  |
| End of **InterestRateContractTerm** | | | |
| End of **IndexName** | | | |
| End of **IndexDescription** | | | |
| End of **XSD choice** | | | |
| End of **Single** | | | |
| DerivativeInstrumentChoice/Basket: mandatory section within choice | | | |
| Basket/ISINs: optional section  This section may contain multiple ISINs that describe the financial instruments contained in the basket. | | | |
| ISIN | M | ISINType | RepeatabehoicepeetTermypecetes:strumentsGlobalAttributes: mandatory sectionle field [1-n] |
| End of **ISINs** | | | |
| Basket/Indexes: optional section  This section may contain multiple index definitions that describe the financial instruments contained in the basket. | | | |
| Indexes/IndexDescription: mandatory, repeatable section [1-n] | | | |
| ISIN | O | ISINType |  |
| IndexDescription/IndexName: mandatory section | | | |
| IndexName/ReferenceRate: mandatory section  Identifies the reference index for the financial instrument. | | | |
| **XSD choice**: mandatory section  **Choices:**   * If the underlying is an index, then ‘BenchmarkCurveCodeType’ must be used. * If no ISIN or standardized index name exists, then ‘IndexName’ must be used. | | | |
| IndexType | M | Benchmark­Curve­Code­Type |  |
| IndexName | M | IndexName­Type |  |
| End of **XSD choice** | | | |
| End of **ReferenceRate** | | | |
| IndexName/InterestRateContractTerm: optional section  Describes how interest rates are reported. | | | |
| Unit | M | RateBasis­Code­Type |  |
| Value | M | Number­3Digits­Type |  |
| End of **InterestRateContractTerm** | | | |
| End of **IndexName** | | | |
| End of **IndexDescription** | | | |
| End of **Indexes** | | | |
| End of **Basket** | | | |
| End of **XSD choice** | | | |
| End of **DerivativeInstrumentChoice** | | | |
| End of **Swapout** | | | |
| End of **Swap** | | | |
| UnderlyingInstrument/Other: mandatory section within choice | | | |
| Other/DerivativeInstrumentChoice: mandatory section  This section specifies the concrete underlying instrument to be reported.  Transactions may be reported based on a single instrument or baskets containing multiple instruments or ISINs. | | | |
| **XSD choice**: mandatory section  **Choices:**   * If the underlying consists of a single instrument only, then the ‘Single’ section must be used. * Else, the ‘Basket’ section must be used.   **Note**: The ‘Basket’ section must always be used if the underlying consists of multiple instruments, even if only one instrument is reported. | | | |
| DerivativeInstrumentChoice/Single: mandatory section within choice | | | |
| **XSD choice**: mandatory section  **Choices:**   * If the financial instrument can be identified by an ISIN, then the ‘ISIN’ field must be used. * If the financial instrument is based on an index, then the ‘IndexDescription’ section must be used. | | | |
| ISIN | M+CH | ISIN­Type |  |
| IndexDescription: mandatory section within choice | | | |
| ISIN | O | ISIN­Type |  |
| IndexDescription/IndexName: mandatory section | | | |
| IndexName/ReferenceRate: mandatory section  Identifies the reference index for the financial instrument. | | | |
| **XSD choice**: mandatory section  **Choices:**   * If the underlying is an index, then ‘BenchmarkCurveCodeType’ must be used. * If no ISIN or standardized index name exists, then ‘IndexName’ must be used. | | | |
| IndexType | M | Benchmark­Curve­Code­Type |  |
| IndexName | M | IndexName­Type |  |
| End of **XSD choice** | | | |
| End of **ReferenceRate** | | | |
| IndexName/InterestRateContractTerm: optional section  Describes how interest rates are reported. | | | |
| Unit | M | RateBasis­Code­Type |  |
| Value | M | Number­3Digits­Type |  |
| End of **InterestRateContractTerm** | | | |
| End of **IndexName** | | | |
| End of **IndexDescription** | | | |
| End of **XSD choice** | | | |
| End of **Single** | | | |
| DerivativeInstrumentChoice/Basket: mandatory section within choice | | | |
| Basket/ISINs: optional section  This section may contain multiple ISINs that describe the financial instruments contained in the basket. | | | |
| ISIN | M | ISINType | RepeatabehoicepeetTermypecetes:strumentsGlobalAttributes: mandatory sectionle field [1-n] |
| End of **ISINs** | | | |
| Basket/Indexes: optional section  This section may contain multiple index definitions that describe the financial instruments contained in the basket. | | | |
| Indexes/IndexDescription: mandatory, repeatable section [1-n] | | | |
| ISIN | O | ISINType |  |
| IndexDescription/IndexName: mandatory section | | | |
| IndexName/ReferenceRate: mandatory section  Identifies the reference index for the financial instrument. | | | |
| **XSD choice**: mandatory section  **Choices:**   * If the underlying is an index, then ‘BenchmarkCurveCodeType’ must be used. * If no ISIN or standardized index name exists, then ‘IndexName’ must be used. | | | |
| IndexType | M | Benchmark­Curve­Code­Type |  |
| IndexName | M | IndexName­Type |  |
| End of **XSD choice** | | | |
| End of **ReferenceRate** | | | |
| IndexName/InterestRateContractTerm: optional section  Describes how interest rates are reported. | | | |
| Unit | M | RateBasis­Code­Type |  |
| Value | M | Number­3Digits­Type |  |
| End of **InterestRateContractTerm** | | | |
| End of **IndexName** | | | |
| End of **IndexDescription** | | | |
| End of **Indexes** | | | |
| End of **Basket** | | | |
| End of **XSD choice** | | | |
| End of **DerivativeInstrumentChoice** | | | |
| End of **Other** | | | |
| End of **XSD choice** | | | |
| End of **UnderlyingInstrument** | | | |
| End of **DerivativeInstrumentAttributes** | | | |
| End of **FinancialInstrument** | | | |
| EURegulatoryDetails/AdditionalData: conditional section  **Occurrence:**   * If ‘MiFID2ReportMode’ is set to “Report”, then this section is mandatory. * Else, this section must be omitted. | | | |
| AdditionalData/WaiverIndicators: optional section | | | |
| Waiver­Indicator | O | Waiver­Indicator­Type | Repeatable field [0-6] |
| End of **WaiverIndicators** | | | |
| ShortSelling­Indicator | O | ShortSelling­Indicator­Type |  |
| AdditionalData/OTCPostTradeIndicators: mandatory section | | | |
| OTCPostTrade­Indicator | O | OTCPost­Trade­Indic­ator­Type | Repeatable field [0-13] |
| End of **OTCPostTradeIndicators** | | | |
| RiskReducing­Indicator | C | TrueFalse­Type | **Occurrence:**   * If the transaction reduces risk in accordance with Article 57 of Directive 2014/65/EU, then this field must be set to “True”. * Else, this field must be set to “False”. |
| Securities­Finan­cing­Trans­action­Indicator | M | TrueFalse­Type |  |
| End of **AdditionalData** | | | |
| 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:**  ‘TransactionType’ is a Physical Transaction:   * If ‘Commodity’ is set to “Power” or “Gas” and an EIC code exists for the delivery location, then this field is mandatory. * Else, this field is optional.   ‘TransactionType’ is a Financial Transaction:   * This field must be omitted. |
| 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 ‘Commodity’ is set to “Power” or “Gas”, then this field is mandatory. * Else, this field must be omitted.   **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 | CurrencyCode­TypeWith­Fraction­Option | 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”. |
| **XSD choice**: conditional section  One of the following fields must be present.  **Choices:**   * If the value represented by ‘TotalVolume’ describes a physical unit of measure, then ‘TotalVolumeUnit’ must be used. * If the value represented by ‘TotalVolume’ describes a currency, then ‘TotalVolumeCurrency’ must be used.   **Note:** For a list of supported values categorized as precious metals, see the IndexCommodity table in the Static Data (see ref ID [1]). | | | |
| 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, ‘Total­Volume’ 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), this is the ‘CapacityUnit’ in which the ‘NotionalQuantity’ is denominated. |
| 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 rule BR008 in the section “Additional Business Rules”. | | | |
| 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 Physical Transaction and ‘Commodity’ is not an Emissions Commodity, then this field is mandatory. * Else, this field must be omitted. |
| TradeConfirmation/PriceUnit: conditional section  **Conditions:**   * If ‘TransactionType’ is a Physical Transaction and ‘Commodity’ is not an Emissions Commodity, then this section is mandatory. * Else, this section must be omitted. | | | |
| Currency | M+C | Currency­Code­TypeWith­Fraction­Option | With boolean attribute @UseFractionUnit.  **Values:**   * The currency must be equal to ‘TradeConfirmation/Currency’. |
| Capacity­Unit | M | UnitOf­Measure­Type |  |
| End of **PriceUnit** | | | |
| TradeConfirmation/TimeIntervalQuantities: conditional section  See also “Examples for ‘TimeIntervalQuantities’”.  **Occurrence:**   * If ‘TransactionType’ is a Physical Transaction and ‘Commodity’ is not an Emissions Commodity, then this section is mandatory. * Else, 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 rule BR008 in the section “Additional Business Rules”. | | | |
| 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 rule BR008 in the section “Additional Business Rules”.  **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 any other value than “Power” or “Gas”, 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 rule BR008 in the section “Additional Business Rules”.  **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 any other value than “Power” or “Gas”, 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 any other value than “Power” or “Gas”, 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 any other value than “Power” or “Gas”, 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. | | | |
| **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** | | | |
| **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 | M | PriceType | ‘SpreadAmount’ may be a positive or negative value. |
| Spread­Currency­Unit | C | Currency­Code­Type | **Occurrence:**   * If ‘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. | | | |
| **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. | | | |
| **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 | M | PriceType | ‘SpreadAmount’ may be a positive or negative value. |
| Spread­Currency­Unit | C | Currency­Code­Type | **Occurrence:**   * If ‘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. | | | |
| **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. * If any ‘CalculationPeriod’ section contains a value for ‘CPNotionalQuantity’, then every ‘CalculationPeriod’ section contains this field. The same value must be entered in each ‘CalculationPeriod’ section if the value does not vary from calculation period to calculation period. | | | |
| 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 | This field uses the unit of measure defined in ‘IndexCapacityUnit’ in this ‘CommodityReference’ section.  Occurrence:   * If TransactionType is set to “FXD\_SWP”, “OPT\_FXD\_SWP”, “FLT\_SWP” or “OPT\_FLT\_SWP”, then this field is is optional. * Else, this field must be omitted.   Values:   * If ‘TransactionType’ is set to “FXD\_SWP” or “OPT\_FXD\_SWP” and the notional quantity in the floating leg differs from the notional quantity in the fixed leg in the notional delivery period for the calculation period corresponding to the notional delivery period, then this field must contain the notional quantity in the calculation period for the floating leg of the swap trade or underlying swap of the swaption trade in the corresponding calculation period. * If ‘TransactionType’ is set to “FLT\_SWP” or “FLT\_SWP” and notional quantities are different or vary in each floating leg of the swap trade, or underlying swap of the swaption trade, then this field must contain the notional quantity in each calculation period for this leg and commodity reference price. |
| 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 a Physical Transaction, 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 a Physical Transaction, 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. |
| **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 |  |
| Deliverable­By­Barge | 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/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 a Physical Transaction, 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’ 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 ‘TransactionType’ is a Physical Transaction and ‘Commodity’ is not an Emissions Commodity, then this section is mandatory. * Else, this section must be omitted. | | | |
| Curren­cy | M | Currency­Code­Type |  |
| Ca­pac­ity | M | Unit­Of­Measure­Type |  |
| End of **PremiumUnit** | | | |
| Total­Premium­Value | M+C | Price­Type | **Values:**   * If ‘PremiumPayments’ is present, then ‘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 (2-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 rule BR008 in the section “Additional Business Rules”.   **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 | 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 ‘TransactionType’ is set to “FLT\_SWP” and ‘Trade­Confirmation/­FloatPriceInformation/CommodityReferences/­Commodity­Reference/­CalculationPeriods/­CalculationPeriod/­CPNotional­Quantity’ is present, then set this field to “0”. * Else, include the delivery period notional amount as follows:   + If ‘TransactionType’ is set to “FXD\_SWP” or “OPT\_FXD\_SWP”, then this field must contain the notional quantity in the notional delivery period for the fixed leg of the swap trade or the underlying swap of the swaption trade.   + If ‘TransactionType’ is set to “FLT\_SWP” or “FLT\_SWP” and notional quantities are the same in each floating leg of the swap trade or the underlying swap of the swaption trade, then this field must contain the notional quantity in the delivery period for the volume in both floating legs.   + If ‘TransactionType’ is set to “FLT\_SWP” or “FLT\_SWP” and the notional quantities in each floating leg vary independently or are different from one another, then the notional quantities must be entered into the ‘TradeConfirmation/FloatPrice­Information/­CommodityReferences/­CommodityReference/­Calculation­Periods/CalculationPeriod/CPNotionalQuantity’ field for each leg. |
| Payment­Date | M | DateType |  |
| Fixed­Price | C | PriceType | **Occurrence:**   * If ‘TransactionType’ is set to “FXD\_SWP” or “OPT\_FXD\_SWP”, 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”, 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 |  |
| **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 | 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 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:**  ‘TransactionType’ is a Physical Transaction:   * If ‘Commodity’ is set to “Power” or “Gas” and an EIC code exists for the delivery location, then this field is mandatory. * Else, this field is optional.   ‘TransactionType’ is a Financial Transaction:   * This field must be omitted. |
| 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 ‘Commodity’ is set to “Power” or “Gas”, then this field is mandatory.   Else, this field must be omitted.  **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 | Currency­Code­Type­With­Fraction­Option | 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”. |
| **XSD choice**: conditional section  **Choices:**   * If the value represented by ‘TotalVolume’ describes a physical unit of measure, then ‘TotalVolumeUnit’ must be used. * If the value represented by ‘TotalVolume’ describes a currency, then ‘TotalVolumeCurrency’ must be used.   **Note:** For a list of supported values categorized as precious metals, see the IndexCommodity table in the Static Data (see ref ID [1]). | | | |
| 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, ‘Total­Volume’ 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), this is the ‘CapacityUnit' in which the ‘NotionalQuantity’ is denominated. |
| 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 rule BR008 in the section “Additional Business Rules”. | | | |
| 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 Physical Transaction and ‘Commodity’ is not an Emissions Commodity, then this field is mandatory. * Else, this field must be omitted. |
| BrokerConfirmation/PriceUnit: conditional section  **Conditions:**   * If ‘TransactionType’ is a Physical Transaction and ‘Commodity’ is not an Emissions Commodity, then this section is mandatory. * Else, this field must be omitted. | | | |
| Currency | M | Currency­Code­Type | With boolean attribute @UseFractionUnit.  **Values:**   * The currency must be equal to ‘TradeConfirmation/Currency’. |
| Capacity­Unit | M | UnitOf­Measure­Type |  |
| End of **PriceUnit** | | | |
| BrokerConfirmation/TimeIntervalQuantities: conditional section  Ordered by adjacent intervals.  **Occurrence:**   * If ‘TransactionType’ is a Physical Transaction and ‘Commodity’ is not an Emissions Commodity, then this section is mandatory. * Else, 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 rule BR008 in the section “Additional Business Rules”. | | | |
| Delivery­Start­Date­And­Time | M+CH | Clock­Date­Time­Type | **Note**: This field is retained for backwards compatibility, see also rule BR008 in the section “Additional Business Rules”.  **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 any other value than “Power” or “Gas”, 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 rule BR008 in the section “Additional Business Rules”.  **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 any other value than “Power” or “Gas”, 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 any other value than “Power” or “Gas”, 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 any other value than “Power” or “Gas”, 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. | | | |
| **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** | | | |
| **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. | | | |
| **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 | M | Price­Type | ‘SpreadAmount’ may be a positive or negative value. |
| Spread­Currency­Unit | C | Currency­Code­Type | **Occurrence:**   * If ‘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. | | | |
| **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. * If any ‘CalculationPeriod’ section contains a value for ‘CPNotionalQuantity’, then every ‘CalculationPeriod’ section contains this field. The same value must be entered in each ‘CalculationPeriod’ section if the value does not vary from calculation period to calculation period. | | | |
| 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 | This field uses the unit of measure defined in ‘IndexCapacityUnit’ in this ‘CommodityReference’ section.  Occurrence:   * If TransactionType is set to “FXD\_SWP”, “OPT\_FXD\_SWP”, “FLT\_SWP” or “OPT\_FLT\_SWP”, then this field is is optional. * Else, this field must be omitted.   Values:   * If ‘TransactionType’ is set to “FXD\_SWP” or “OPT\_FXD\_SWP” and the notional quantity in the floating leg differs from the notional quantity in the fixed leg in the notional delivery period for the calculation period corresponding to the notional delivery period, then this field must contain the notional quantity in the calculation period for the floating leg of the swap trade or underlying swap of the swaption trade in the corresponding calculation period. * If ‘TransactionType’ is set to “FLT\_SWP” or “FLT\_SWP” and notional quantities are different or vary in each floating leg of the swap trade, or underlying swap of the swaption trade, then this field must contain the notional quantity in each calculation period for this leg and commodity reference price. |
| 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 a Physical Transaction, 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 a Physical Transaction, 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. |
| **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/PhysicalBullionTradeDetails: conditional section  **Occurrence:**   * If ‘Commodity’ is set to “Bullion” and ‘TransactionType’ is a Physical Transaction, 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 a Physical Transaction, 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’ 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 ‘TransactionType’ is a Physical Transaction and ‘Commodity’ is not an Emissions Commodity, then this section is mandatory. * Else, this field must be omitted. | | | |
| 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 rule BR008 in the section “Additional Business Rules”.   **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 | 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 ‘TransactionType’ is set to “FLT\_SWP” and ‘Broker­Confirmation/­FloatPriceInformation/CommodityReferences/­Commodity­Reference/­CalculationPeriods/­CalculationPeriod/­CPNotional­Quantity’ is present, then set this field to “0”. * Else, include the delivery period notional amount as follows:   + If ‘TransactionType’ is set to “FXD\_SWP” or “OPT\_FXD\_SWP”, then this field must contain the notional quantity in the notional delivery period for the fixed leg of the swap trade or the underlying swap of the swaption trade.   + If ‘TransactionType’ is set to “FLT\_SWP” or “FLT\_SWP” and notional quantities are the same in each floating leg of the swap trade or the underlying swap of the swaption trade, then this field must contain the notional quantity in the delivery period for the volume in both floating legs.   + If ‘TransactionType’ is set to “FLT\_SWP” or “FLT\_SWP” and the notional quantities in each floating leg vary independently or are different from one another, then the notional quantities must be entered into the ‘BrokerConfirmation/FloatPrice­Information/­CommodityReferences/­CommodityReference/­Calculation­Periods/CalculationPeriod/CPNotionalQuantity’ field for each leg. |
| FixedPrice | C | PriceType | **Occurrence:**   * If ‘TransactionType’ is set to “FXD\_SWP” or “OPT\_FXD\_SWP”, 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”, 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 |  |
| **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** | | | |



## IRSTradeDetails (IRT)

The ‘IRSTradeDetails’ section describes an Interest Rate transaction.

| Name | Usage | Type | Business Rule |
| --- | --- | --- | --- |
| IRSTradeDetails: choice within mandatory section | | | |
| Document­ID | M | Identification­Type | The sender assigns a unique identification to each CpMLDocument with an ‘IRSTradeDetails’ 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 |  |
| Trade­ID | O | TradeIDType |  |
| Transaction­Type | M | IRS­Transaction­Type |  |
| IRS­Product | M | IRS­Product­Type |  |
| Buyer­Party | M | PartyType |  |
| Seller­Party | M | PartyType |  |
| Agreement | M | Agreement­Type |  |
| Currency | M | CurrencyCode­Type |  |
| **XSD choice**: mandatory section  **Choices**:   * If the trade date and time are to be expressed in UTC, then ‘TradeDate’ and ‘TradeTime’ can be used. * If the trade date and time are to be expressed in UTC plus time zone offset, then ‘TradeExecutionTimestamp’ must be used. See also rule BR008 in the section “Additional Business Rules”. | | | |
| TradeDate | M+CH | Date­Type | **Note**: This field is retained for backwards compatibility. |
| TradeTime | O+CH | Time­Type | **Note**: This field is retained for backwards compatibility.  Time expressed in UTC.  **Occurrence**:   * If ‘TradeDate’ is present, then this field is optional. * Else, this field must be omitted. |
| Trade­Execution­Timestamp | M+CH | UTCOffset­Timestamp­­Type |  |
| End of **XSD choice** | | | |
| Trader­Name | O | Name­Type |  |
| Rounding | O | Rounding­Type |  |
| Common­Pricing | O+C | Common­Pricing­Type | **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. |
| Business­Day­Convention | M | Business­Day­Convention­Type | The convention for adjusting an unadjusted date if it would otherwise fall on a day that is not a business day.  This is the default rule for all adjustable dates in the CpMLDocument, unless a different rule is specified for a field with an adjustable date. |
| IRSTradeDetails/Agents: conditional section  ‘Agents’ contains information relating to third parties that are in some way involved with the confirmation process for the trade. This can vary by ‘TransactionType’. | | | |
| Agents/Agent**:** mandatory, repeatable section (1-n)  **Repetitions:**   * There may only be one ‘Agent’ section with ‘AgentType’ set to “Broker”. | | | |
| Agent­Type | M | Agent­Type |  |
| Agent­Name | O | Name­Type |  |
| Broker­ID | M | PartyType | The LEI of the broker. ‘BrokerID’ can be any LEI that identifies an entity acting in the role that is defined in ‘AgentType’, for example, “Broker”, “ClearingBroker” or “SettlementAgent”. |
| End of **Agent** | | | |
| End of **Agents** | | | |
| IRSTradeDetails/OptionDetails: conditional section  ‘OptionDetails’ contains relevant information for options on physical and financial instruments.  **Occurrence:**   * If ‘TransactionType’ is set to “OPT\_FXD\_SWP”, “OPT\_FXD\_FXD\_SWP” or “OPT\_FLT\_SWP”, 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 |  |
| Option­Currency | M | Currency­Code­Type | The currency of the ‘StrikePrice’. |
| Premium­Rate | M | PriceType |  |
| Premium­Currency | M | CurrencyCodeType |  |
| Total­Premium­Value | M+C | PriceType | **Values:**   * If ‘PremiumPayments’ is present, then ‘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. |
| **XSD choice**: mandatory section  **Choices**:   * If ‘Total­Premium­Value’ is paid as a single sum, then ‘PremiumPaymentDate’ must be present. * Else, ‘PremiumPayments’ must be present. | | | |
| Premium­Payment­Date | M+CH | DateType |  |
| XSD choice/PremiumPayments: choice within mandatory section | | | |
| PremiumPayments/PremiumPayment: mandatory, repeatable section (2-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** | | | |
| End of XSD choice | | | |
| OptionDetails/ExerciseSchedules: optional section | | | |
| ExerciseSchedules/ExerciseSchedule: mandatory, repeatable section (1-n)  Ordered by ascending ‘ExerciseDateTime’. | | | |
| Exercise­Date­Time | M | UTC­Timestamp­Type | This field uses the agreed date and time in the time zone of the location where the reference price is published.  Each ‘ExerciseDateTime’ must be after the date and time specified in the previous ‘ExerciseDateTime’ field. |
| End of **ExerciseSchedule** | | | |
| End of **ExerciseSchedules** | | | |
| End of **OptionDetails** | | | |
| IRSTradeDetails/SwapStreams: mandatory section  The SwapStream section represents the financial nature of one leg of the interest rate swap. | | | |
| SwapStreams/SwapStream: mandatory, repeatable section (1-n) | | | |
| Payer­Party | M | PartyType | The party responsible for making the payments defined by this swap stream.  **Values:**   * If this field is the first ‘PayerParty’ field in the repeatable section, then it must be equal to ‘BuyerParty’. |
| Receiver­Party | M | PartyType | The party that receives the payments corresponding to this swap stream.  **Values:**   * If this field is the first ‘ReceiverParty’ field in the repeatable section, then it must be equal to ‘SellerParty’. |
| SwapStream/CalculationPeriodDates: mandatory section | | | |
| CalculationPeriodDates/EffectiveDate: mandatory section | | | |
| Effective­Date | M | DateType | An unadjusted date. |
| EffectiveDate/DateAdjustments: conditional section  **Occurrence:**   * If the convention specified in ‘IRSTradeDetails/BusinessDayConvention’ does not apply to ‘EffectiveDate’, then this section is mandatory. * Else, this section must be omitted. | | | |
| Business­Day­Convention | M | Business­Day­Convention­Type | The convention for adjusting the ‘EffectiveDate’ if it would otherwise fall on a day that is not a business day. |
| End of **DateAdjustments** | | | |
| End of **EffectiveDate** | | | |
| CalculationPeriodDates/TerminationDate: mandatory section | | | |
| Termination­Date | M | DateType | The last day of the term of the trade. An unadjusted date. |
| TerminationDate/DateAdjustments: conditional section  **Occurrence:**   * If the convention specified in ‘IRSTradeDetails/BusinessDayConvention’ does not apply to ‘TerminationDate’, then this section is mandatory. * Else, this section must be omitted. | | | |
| Business­Day­Convention | M | Business­Day­Convention­Type | The convention for adjusting the ‘TerminationDate’ if it would otherwise fall on a day that is not a business day. |
| End of **DateAdjustments** | | | |
| End of **TerminationDate** | | | |
| CalculationPeriodDates/CalculationPeriodFrequency: optional section | | | |
| Period­Multiplier | M+C | Period­Multiplier­Type | **Values:**   * If ‘Period’ is set to “T” (Term), then ‘PeriodMultiplier’ must be set to “1”. |
| Period | M | Period­Type |  |
| Roll­Convention | M | Roll­Convention­Type |  |
| CalculationPeriodFrequency/DateAdjustments: conditional section   * If the convention specified in ‘IRSTradeDetails/BusinessDayConvention’ does not apply to ‘CalculationPeriodDates’, then this section is mandatory. * Else, this section must be omitted. | | | |
| Business­Day­Convention | M | Business­Day­Convention­Type | The convention for adjusting the end date of each calculation period if it would otherwise fall on a day that is not a business day. |
| End of **DateAdjustments** | | | |
| End of **CalculationPeriodFrequency** | | | |
| End of **CalculationPeriodDates** | | | |
| SwapStream/PaymentDates: mandatory section | | | |
| PaymentDates/PaymentFrequency: mandatory section  The frequency at which regular payment dates occur.   * If the ‘Payment­Frequency’ is equal to the frequency defined in the ‘Calculation­Period­Dates/Calculation­Period­Frequency’ section, then one calculation period contributes to each payment amount. * If the ‘PaymentFrequency’ is lower than the frequency defined in the ‘CalculationPeriodDates/Calculation­Period­Frequency’ section, then more than one calculation period contribute to the payment amount. * The ‘PaymentFrequency’ must not be higher than the frequency defined in the ‘CalculationPeriodDates/Calculation­PeriodFrequency’ section. * The ‘PaymentFrequency’ must be a multiple of the frequency defined in the ‘CalculationPeriodDates/Calculation­Period­Frequency’ section. * If ‘Payment­Frequency/Period’ is set to “T” (Term), then the period is defined by the ‘TerminationDate’. | | | |
| Period­Multiplier | M+C | Period­Multiplier­Type | **Values:**   * If ‘Period’ is set to “T” (Term), then ‘PeriodMultiplier’ must be set to “1”. |
| Period | M | Period­Type |  |
| PaymentFrequency/DateAdjustments: conditional section  **Occurrence:**   * If the convention specified in ‘IRSTradeDetails/BusinessDayConvention’ does not apply to ‘PaymentDates’, then this section is mandatory. * Else, this section must be omitted. | | | |
| Business­Day­Convention | M | Business­Day­Convention­Type | The convention for adjusting the payment date if it would otherwise fall on a day that is not a business day. |
| End of **DateAdjustments** | | | |
| End of **PaymentFrequency** | | | |
| PaymentDates/PaymentRelativeTo: optional section  Specifies whether the payments occur relative to each adjusted calculation period start date, adjusted calculation period end date or each reset date. Calculation period start date means relative to the start of the first calculation period contributing to a given payment. Similarly, calculation period end date means the end of the last calculation period contributing to a given payment. | | | |
| Pay­Relative­To | M | Pay­Relative­To­Type |  |
| End of **PaymentRelativeTo** | | | |
| End of **PaymentDates** | | | |
| SwapStream/ResetDates: conditional section  **Occurrence:**   * If this ‘SwapStream’ is for a floating leg, then this section is optional. * Else, this section must be omitted. | | | |
| Reset­Relative­To | M | Reset­Relative­To­Type |  |
| ResetDates/ResetFrequency: mandatory section  The frequency at which reset dates occur. In the case of a weekly reset frequency, this section also specifies the day of the week that the reset occurs. If the reset frequency is greater than the ‘CalculationPeriodFrequency’, then this implies that more than one reset date is established for each calculation period and some form of rate averaging is applicable. | | | |
| Period­Multiplier | M+C | Period­Multiplier­Type | **Values:**   * If ‘Period’ is set to “T” (Term), then ‘PeriodMultiplier’ must be set to “1”. |
| Period | M | PeriodType |  |
| Weekly­Roll­Convention | C | Week­Day­Type | **Occurrence:**   * If the transaction has weekly resets, then this field is optional. * Else, this field must be omitted. |
| ResetFrequency/DateAdjustments: conditional section  **Occurrence:**   * If the convention specified in ‘IRSTradeDetails/BusinessDayConvention’ does not apply to ‘ResetDates’, then this section is mandatory. * Else, this section must be omitted. | | | |
| Business­Day­Convention | M | Business­Day­Convention­Type | The convention for adjusting the reset date if it would otherwise fall on a day that is not a business day. |
| End of **DateAdjustments** | | | |
| End of **ResetFrequency** | | | |
| ResetDates/FixingDates: optional section  Specifies the fixing date relative to the reset date in terms of a business days offset. | | | |
| Period­Multiplier | M+C | Period­Multiplier­Type | **Values:**   * If ‘Period’ is set to “T” (Term), then ‘PeriodMultiplier’ must be set to “1”. |
| Period | M | Period­Type |  |
| FixingDates/DateAdjustments: conditional section  **Occurrence:**   * If the convention specified in ‘IRSTradeDetails/BusinessDayConvention’ does not apply to ‘FixingDates’, then this section is mandatory. * Else, this section must be omitted. | | | |
| Business­Day­Convention | M | Business­Day­Convention­Type | The convention for adjusting the fixing date if it would otherwise fall on a day that is not a business day. |
| End of **DateAdjustments** | | | |
| End of **FixingDates** | | | |
| End of **ResetDates** | | | |
| SwapStream/CalculationPeriodAmount: mandatory section | | | |
| CalculationPeriodAmount/Calculation: mandatory section  The parameters used in the calculation of amounts for fixed or floating rate calculation period. | | | |
| Calculation/NotionalSchedule: mandatory section  The notional amount or notional amount schedule. | | | |
| NotionalSchedule/NotionalStepSchedule: mandatory section  The notional amount or notional amount schedule expressed as explicit outstanding notional amounts and dates. | | | |
| Initial­Value | M | QuantityType | The non-negative initial amount. |
| Currency | M | Currency­Code­Type | The currency in which the fields ‘InitialValue’ and ‘StepValue’ are denominated. |
| End of NotionalStepSchedule | | | |
| NotionalSchedule/Steps: conditional section  **Occurrence:**   * If the ‘CPNotionalQuantity’ values of different ‘CalculationPeriod’ sections vary, then this section is mandatory. * Else, this section must be omitted. | | | |
| Steps/Step: mandatory, repeatable section (1-n)  The schedule of ‘StepDate’ and non-negative value pairs. On each step date, the associated ‘StepValue’ becomes effective.  Ordered by ascending ‘StepDate’. | | | |
| Step­Date | M | DateType | The date on which the associated ‘StepValue’ becomes effective.  An unadjusted date. |
| Step­Value | M | QuantityType | The non-negative rate or amount that becomes effective on the associated ‘StepDate’. A rate of 5% is represented as 0.05. |
| End of **Step** | | | |
| End of **Steps** | | | |
| End of **NotionalSchedule** | | | |
| **XSD choice**: mandatory section  **Choices:**   * If the ‘SwapStream’ section describes a fixed rate, then ‘FixedRateSchedule’ must be used. * If the ‘SwapStream’ section describes a floating rate, then ‘FloatingRateCalculation’ must be used. | | | |
| XSD choice/FixedRateSchedule: choice within mandatory section  The fixed rate or fixed rate schedule expressed as explicit fixed rates and dates. | | | |
| Initial­Value | M | Percentage­Rate­Type | The non-negative initial rate. An initial rate of 5% is represented as 0.05. |
| FixedRateSchedule/Steps: conditional section  **Occurrence:**   * If the rate varies between different calculation periods, then this section is mandatory. * Else, this section must be omitted. | | | |
| Steps/Step: mandatory, repeatable section (1-n)  The schedule of step date and non-negative value pairs. On each ‘StepDate’, the associated ‘StepValue’ becomes effective.  Ordered by ascending ‘StepDate’. | | | |
| Step­Date | M | DateType | The date on which the associated ‘StepValue’ becomes effective.  An unadjusted date. |
| Step­Value | M | Percentage­Rate­Type | The non-negative rate or amount that becomes effective on the associated ‘StepDate’. A rate of 5% is represented as 0.05. |
| End of **Step** | | | |
| End of **Steps** | | | |
| End of **FixedRateSchedule** | | | |
| XSD choice/FloatingRateCalculation: choice within mandatory section  A definition of a floating rate calculation. | | | |
| Floating­Rate­Index | O | Rate­Index­Type |  |
| Floating­Rate­Identifier | O | ISINType | Where applicable: an identifier of the interest rates used which are reset at predetermined intervals by reference to a market reference rate. |
| Floating­Rate­Indicator | M | Floating­Rate­Indicator­Type | **An indication of the underlying index, where available.** |
| FloatingRateCalculation/IndexTenor: mandatory section  Specifies the tenor of the floating rate. | | | |
| Period­Multiplier | M+C | Period­Multiplier­Type | **Values:**   * If ‘Period’ is set to “T” (Term), then ‘PeriodMultiplier’ must be set to “1”. |
| Period | M | PeriodType |  |
| End of **IndexTenor** | | | |
| FloatingRateCalculation/SpreadRateSchedule: mandatory section  The spread rate or spread rate schedule on the floating leg expressed as explicit spread rates and dates. | | | |
| Initial­Value | M | Percentage­Rate­Type | The non-negative initial rate. An initial rate of 5% is represented as 0.05. |
| SpreadRateSchedule/Steps: conditional section  **Occurrence:**   * If the rate varies between different calculation periods, then this section is mandatory. * Else, this section must be omitted. | | | |
| Steps/Step: mandatory, repeatable section (1-n)  The schedule of step date and non-negative value pairs. On each ‘StepDate’, the associated ‘StepValue’ becomes effective.  Ordered by ascending ‘StepDate’. | | | |
| Step­Date | M | DateType | The date on which the associated ‘StepValue’ becomes effective.  An unadjusted date. |
| Step­Value | M | Percentage­Rate­Type | The non-negative rate or amount that becomes effective on the associated ‘StepDate’. A rate of 5% is represented as 0.05. |
| End of **Step** | | | |
| End of **Steps** | | | |
| End of **SpreadRateSchedule** | | | |
| End of **FloatingRateCalculation** | | | |
| End of **XSD choice** | | | |
| Day­Count­Fraction | M | Day­Count­Fraction­Type |  |
| End of **Calculation** | | | |
| End of **CalculationPeriodAmount** | | | |
| End of **SwapStream** | | | |
| End of **SwapStreams** | | | |
| End of **IRSTradeDetails** | | | |

## ETDTradeDetails (ETD)

The ‘ETDTradeDetails’ section describes a cleared transaction, usually a trade on an exchange but also transactions that are cleared but which are executed anonymously off exchange and registered into clearing.

|  |  |  |  |
| --- | --- | --- | --- |
| Name | Usage | Type | Business Rule |
| ETDTradeDetails: choice within mandatory section | | | |
| Document­ID | M | Identification­Type | The sender assigns a unique identification to each CpMLDocument with a ‘ETDTradeDetails’ section. For more information, see “CPMLDocument IDs”. |
| Document­Usage | M | UsageType |  |
| Sender­ID | M | PartyType |  |
| Receiver­ID | M+C | PartyType | **Values:**   * If ‘ReceiverRole’ is set to “ClearingBroker”, then this field must be equal to ‘BrokerID’ when ‘AgentType’ is “ClearingBroker” * If ‘ReceiverRole’ is set to “ClearingHouse”, then this field must be equal to ‘ClearingHouseID’. * If ‘ReceiverRole’ is set to “Exchange”, then this field must be equal to ‘ClearingRegistrationAgentID’. * If ‘ReceiverRole’ is set to “Broker”, then this field must be equal to ‘BrokerID’ when ‘AgentType’ is “Broker”. * If ‘ReceiverRole’ is set to “Trader”, then this field must contain the LEI of the counterparty to the sender. This is the LEI of the trader who is the buyer or seller in this cleared transaction. |
| Receiver­Role | M | ETD­Role­Type | The relevant role as defined by the process. |
| Document­Version | M | Version­Type |  |
| Creation­Time­stamp | M | UTC­Timestamp­Type | A time stamp indicating when the CpMLDocument with ‘ETDTradeDetails’ was generated. |
| Transaction­Type | M | ETD­Transaction­Type |  |
| Primary­Asset­Class | M | Asset­Class­Type |  |
| ETDTradeDetails/ClearingParameters: mandatory section | | | |
| Deal­ID | O | Identification­Type | A common trade identifier known to the buyer, seller and broker to a trade, that is, the Transaction Reference Number (TRN). |
| Clearing­Registration­Agent­ID | M | Party­Type |  |
| Clearing­House­ID | M | PartyType |  |
| Lots | M | LotsType |  |
| Unit­Price | M | ExtendedPriceType |  |
| Anonymous | O | TrueFalseType |  |
| Initiator | O | PartyType |  |
| ClearingParameters/Product: mandatory section | | | |
| CRA­Product­Code | M | s100 |  |
| Product/DeliveryPeriod: optional section | | | |
| Delivery­Start­Date­ | M | DateType | The start date of the contractual start date of the exchange product, not the date of the physical delivery.  Example: A Phelix Peak Aug-2013 Future will have a start delivery date of 1-Aug-2013 even though the first days of the month are a weekend with no peak hours. |
| Delivery­End­Date­ | M | DateType | The end date of the contractual start date of the exchange product, not the date of the physical delivery.  Example: A Phelix Peak Aug-2013 Future will have an end delivery date of 2013-08-31 even though the last days of the month are a weekend with no peak hours. |
| End of **DeliveryPeriod** | | | |
| Product/OptionDetails: conditional section  **Occurrence:**   * If ‘TransactionType’ is set to “OPT”, “OPT\_PHYS\_INX”, “OPT\_FXD\_SWP”, “OPT\_FXD\_FXD\_SWP”, “OPT\_FLT\_SWP”, “OPT\_FIN\_INX” or “OPT\_FUT”, then this section is mandatory. * Else, this section must be omitted. | | | |
| Type | M | OptionType |  |
| Strike­Price | M | PriceType | The ‘StrikePrice’ is usually the same as the ‘Unit­Price’. |
| Option­Style | M | EMIROption­Style |  |
| OptionDetails/ExerciseSchedule: conditional section | | | |
| Exercise­Date­Time | M | UTC­Timestamp­Type | Repeatable field (1-n).  This field uses the agreed date and time in the time zone of the location where the reference price is published.  Each ‘ExerciseDateTime’ must be after the date and time specified in the previous ‘ExerciseDateTime’ field. |
| End of **ExerciseSchedule** | | | |
| End of **OptionDetails** | | | |
| Product/AdditionalDatas: optional section | | | |
| **AdditionalDatas/AdditionalData:** mandatory, repeatable section (1-n) | | | |
| Key | M | Additional­Data­Key­Type |  |
| Value | M | Additional­Data­Value­Type |  |
| End of **AdditionalData** | | | |
| End of **AdditionalDatas** | | | |
| End of **Product** | | | |
| End of **ClearingParameters** | | | |
| ETDTradeDetails/BuyerDetails: conditional section  **Occurrence:**   * If ‘SenderID’ is equal to ‘BuyerParty’ or ‘MTFID’, then this section is mandatory. * Else, this section must be omitted. | | | |
| Buyer­Party | M | PartyType | The LEI of the buyer. Note that this is the actual trade counterparty (beneficiary), not an exchange member clearing on behalf of the counterparty. |
| Deal­ID | C | Identification­Type | A local trade identifier known to the buyer.  **Occurrence:**   * If ‘SenderID’ is equal to ‘BuyerParty’, then this field is mandatory. * Else, this field must be omitted. |
| Execution­Timestamp | C | UTC­Timestamp­Type | A time stamp identifying when the ETD was booked into the system of record.  **Occurrence:**   * If ‘MTFDetails’ is present, then this field must be omitted. * Else, this field is mandatory. |
| BuyerDetails/Agents: mandatory section  ‘Agents’ contains information relating to third parties that are in some way involved with the confirmation process for the trade. This can vary by ‘TransactionType’.  For each agent acting on behalf of the ‘SellerParty’ in this transaction, an ‘Agent’ section must be present. | | | |
| Agents/Agent: mandatory, repeatable section (1-n)  **Repetitions:**   * There must be at least one ‘AgentType’ set to “ClearingBroker”.   **Note:** If the reporting party is a clearing member, then the reporting party must report itself or the relevant part of its organisation with ‘AgentType’ set to “ClearingBroker”. | | | |
| Agent­Type | M | Agent­Type |  |
| Agent­Name | O | Name­Type |  |
| Broker­ID | M | PartyType | The LEI of the broker. ‘BrokerID’ can be any LEI that identifies an entity acting in the role that is defined in ‘AgentType’, for example, “Broker”, “ClearingBroker” or “SettlementAgent”. |
| End of **Agent** | | | |
| End of **Agents** | | | |
| End of **BuyerDetails** | | | |
| ETDTradeDetails/SellerDetails: conditional section  **Occurrence:**   * If ‘SenderID’ is equal to ‘SellerParty’ or ‘MTFID’, then this section is mandatory. * Else, this section must be omitted. | | | |
| Seller­Party | M | PartyType | The LEI of the seller. Note that this is the actual trade counterparty (beneficiary), not an exchange member clearing on behalf of the counterparty. |
| Deal­ID | C | Identification­Type | A local trade identifier known to the seller.  **Occurrence:**   * If ‘SenderID’ is equal to ‘SellerParty’, then this field is mandatory. * Else, this field must be omitted. |
| Execution­Timestamp | C | UTC­Timestamp­Type | A time stamp indicating when the ETD was booked into the system of record.  **Occurrence:**   * If ‘MTFDetails’ is present, then this field must be omitted. * Else, this field is mandatory. |
| **SellerDetails/Agents**: mandatory section  ‘Agents’ contains information relating to third parties that are in some way involved with the confirmation process for the trade. This can vary by ‘TransactionType’.  For each agent acting on behalf of the ‘SellerParty’ in this transaction, an ‘Agent’ section must be present. | | | |
| **Agents/Agent:** mandatory, repeatable section (1-n)  **Repetitions:**   * There must be at least one ‘AgentType’ set to “ClearingBroker”.   If the reporting party is a clearing member, then the reporting party must report itself or the relevant part of its organisation with ‘AgentType’ set to “ClearingBroker”. | | | |
| Agent­Type | M | Agent­Type |  |
| Agent­Name | O | Name­Type |  |
| Broker­ID | M | PartyType | The LEI of the broker. ‘BrokerID’ can be any LEI that identifies an entity acting in the role that is defined in ‘AgentType’, for example, “Broker”, “ClearingBroker” or “SettlementAgent”. |
| End of **Agent** | | | |
| End of **Agents** | | | |
| End of **SellerDetails** | | | |
| ETDTradeDetails/MTFDetails: conditional section  **Occurrence:**   * If ‘SenderID’ is an OMP, then this section is mandatory. * Else, this section must be omitted. | | | |
| MTFID | M | PartyType | The LEI of the OMP on which the trade was executed. |
| Execution­Timestamp | M | UTC­Timestamp­Type | A time stamp indicating when the ETD was booked into the system of record. |
| End of **MTFDetails** | | | |
| End of **ETDTradeDetails** | | | |

## FXTradeDetails (FXT)

The ‘FXTradeDetails’ section is used to describe foreign exchange transactions.

|  |  |  |  |
| --- | --- | --- | --- |
| Name | Usage | Type | Business Rule |
| FXTradeDetails: choice within mandatory section | | | |
| Document­ID | M | Identification­Type | The sender assigns a unique identification to each CpMLDocument with an ‘FXTradeDetails’ 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 |  |
| Trade­ID | O | Trade­ID­Type |  |
| Transaction­Type | M | FX­Transaction­Type |  |
| FX­Product | M | FX­Product­Type |  |
| Buyer­Party | M | PartyType |  |
| Seller­Party | M | PartyType |  |
| Agreement | M | Agreement­Type |  |
| **XSD choice**: mandatory section  **Choices**:   * If the trade date and time are to be expressed using UTC time, then ‘TradeDate’ and ‘TradeTime’ can be used. * If the trade date and time are to be expressed in UTC plus time zone offset, then ‘TradeExecutionTimestamp’ must be used. See also rule BR008 in the section “Additional Business Rules”. | | | |
| TradeDate | M+CH | Date­Type | **Note**: This field is retained for backwards compatibility. |
| TradeTime | O+CH | Time­Type | **Note**: This field is retained for backwards compatibility.  Time expressed in UTC.  **Occurrence**:   * If ‘TradeDate’ is present, then this field is optional. * Else, this field must be omitted. |
| Trade­Execution­Timestamp | M+CH | UTCOffset­Timestamp­­Type |  |
| End of **XSD choice** | | | |
| Trader­Name | O | Name­Type |  |
| FXTradeDetails/Agents: conditional section  ‘Agents’ contains information relating to third parties that are in some way involved with the confirmation process for the trade. This can vary by ‘TransactionType’.  For each agent specified in ‘FXTradeDetails’, an ‘Agent’ section must be present. | | | |
| Agents/Agent: mandatory, repeatable section (1-n)  **Repetitions:**   * There may only be one ‘Agent’ section with ‘AgentType’ set to “Broker”. | | | |
| Agent­Type | M | Agent­Type |  |
| Agent­Name | O | Name­Type |  |
| Broker­ID | M | PartyType | The LEI of the broker. ‘BrokerID’ can be any LEI that identifies an entity acting in the role that is defined in ‘AgentType’, for example, “Broker”, “ClearingBroker” or “SettlementAgent”. |
| End of **Agent** | | | |
| End of **Agents** | | | |
| FXTradeDetails/FXSingleLeg: conditional, repeatable section (0-2)  **Occurrence:**   * If ‘TransactionType’ is set to “FOR” or “SPT”, then there must be one ‘FXSingleLeg’ section. * If ‘TransactionType’ is set to “FXD\_FXD\_SWP”, then there must be two ‘FXSingleLeg’ sections. * Else, this section must be omitted.   **Values:**   * If ‘TransactionType’ is set to “FXD\_FXD\_SWP”, then the first ‘FXSingleLeg’ section is the near leg and must describe the FX transaction with the earliest ‘ValueDate’. | | | |
| FXSingleLeg/ExchangedCurrency: mandatory, repeatable section (2-2)  This section must be present twice. The first occurrence must refer to the first of the two currency flows that define a single leg of a standard foreign exchange transaction. The second occurrence must refer to the second of the two currency flows that define a single leg of a standard foreign exchange transaction. | | | |
| Payer­Party | M | PartyType | The party responsible for making the payments defined by the ‘FXSingleLeg’ section.  **Values:**   * If this field is the first ‘PayerParty’ field in the repeatable section, then ‘PayerParty’ must be equal to ‘BuyerParty’. * If this field is the second ‘PayerParty’ field in the repeatable section, then ‘PayerParty’ must be equal to ‘SellerParty’. |
| Receiver­Party | M | PartyType | The party that receives the payments corresponding to the ‘FXSingleLeg’ section.  **Values:**   * If this field is the first ‘ReceiverParty’ field in the repeatable section, then it must be equal to ‘SellerParty’. * If this field is the second ‘ReceiverParty’ field in the repeatable section, then it must be equal to ‘BuyerParty’. |
| Payment­Currency | M | Currency­Code­Type |  |
| Payment­Amount | M | PriceType |  |
| Value­Date | M | DateType | The date on which the exchange currency will settle. |
| End of **ExchangedCurrency** | | | |
| FXSingleLeg/ExchangedRate: mandatory, repeatable section (1-n)  **Occurrence:**   * The first ‘ExchangedRate’ section is mandatory and must refer to ‘Exchanged­Currency’. * Subsequent ‘ExchangedRate’ sections are optional. If present, they must refer to currency exchange rates used to cross between the traded currencies for non-base currency FX contracts. | | | |
| Currency1 | M | Currency­Code­Type |  |
| Currency2 | M | Currency­Code­Type |  |
| Quote­Basis | M | Quote­Basis­Type |  |
| Spot­Rate | M | Extended­Price­Type |  |
| Forward­Points | M+C | Extended­Price­Type | **Values:**   * If the interest rate differential between the two currencies that are traded is a discount, the value must include a minus sign. |
| End of **ExchangedRate** | | | |
| FXSingleLeg/NonDeliverableSettlement: conditional section  **Occurrence:**   * If the transaction is an FX forward transaction that is settled in a single currency, this section is mandatory. Example: non-deliverable forward. * Else, this section must be omitted. | | | |
| Settlement­Currency | M | Currency­Code­Type |  |
| Settlement­Date | M | DateType |  |
| Business­Day­Convention | M | Business­Day­Convention­Type | The convention for adjusting the ‘SettlementDate’ if it would otherwise fall on a day that is not a business day. |
| NonDeliverableSettlement/Fixing: mandatory, repeatable section (1-n)  Specifies the source for and timing of a fixing of an exchange rate. This section is used in the agreement of non-deliverable forward trades as well as various types of FX OTC options that require observations against a particular rate.  **Repetitions:**   * If the fixing details must be specified for more than one currency pair, the section may be present multiple times. For example, this applies to options that are settled into a third currency, which is not one of the option currencies. | | | |
| Currency1 | M | Currency­Code­Type |  |
| Currency2 | M | Currency­Code­Type |  |
| Quote­Basis | M | Quote­Basis­Type |  |
| Fixing­Date | O | DateType |  |
| Fixing/FXSpotRateSource: optional section  Specifies the methodology (reference source and, optionally, fixing time) to be used for determining a currency conversion rate. | | | |
| Primary­Rate­Source | M | FX­Reference­Type | The set of valid values is specified on the EFET web site in the Static Data section (see ref ID [1]). |
| Rate­Source­Page | O | FX­Rate­Source­Page­Type |  |
| Rate­Source­Page­Heading | O | FX­Rate­Source­Page­Heading­Type |  |
| Fixing­Time | O | UTC­Time­stamp­Type |  |
| End of **FXSpotRateSource** | | | |
| End of **Fixing** | | | |
| End of **NonDeliverableSettlement** | | | |
| End of **FXSingleLeg** | | | |
| FXTradeDetails/FXOption: conditional section  **Occurrence:**   * If ‘TransactionType’ is set to “OPT” or “OPT\_FXD\_FXD\_SWP”, then this section is mandatory. * Else, this section must be omitted. | | | |
| Option­Writer | M | PartyType | The party code of the seller party. |
| Option­Holder | M | PartyType | The party code of the buyer party. |
| OptionType | M | Option­Type | A code specifying if the option is a call or a put option. |
| Effective­Date | M | DateType |  |
| Business­Day­Convention | M | Business­Day­Convention­Type | The convention for adjusting the ‘EffectiveDate’ if it would otherwise fall on a day that is not a business day. |
| FXOption/PutCurrencyAmount: mandatory section | | | |
| Currency | M | Currency­Code­Type | The currency in which the amount is denominated. |
| Amount | M | PriceType | The monetary quantity in the currency described in ‘PutCurrencyAmount/Currency’. |
| End of **PutCurrencyAmount** | | | |
| FXOption/CallCurrencyAmount: mandatory section | | | |
| Currency | M | Currency­Code­Type | The currency in which the amount is denominated. |
| Amount | M | PriceType | The monetary quantity in the currency described in ‘CallCurrencyAmount/Currency’. |
| End of **CallCurrencyAmount** | | | |
| FXOption/Strike: mandatory section  Defines the option strike price. | | | |
| FX­Rate | M | Extended­Price­Type | The conversion rate between the two currencies of the leg of a trade. |
| Quote­Basis | M | Quote­Basis­Type |  |
| End of **Strike** | | | |
| FXOption/PremiumPayments: mandatory section | | | |
| **PremiumPayments/PremiumPayment**: mandatory, repeatable section (1-n)  Ordered by ‘Premium­Payment­Date’. | | | |
| Premium­Payment­Date | M | DateType | The payment date, which can be expressed as either an adjustable or relative date. |
| Business­Day­Convention | M | Business­Day­Convention­Type | The convention for adjusting the ‘Premium­Payment­Date’ if it would otherwise fall on a day that is not a business day. |
| Premium­Currency | M | Currency­Code­Type | The currency in which the ‘Premium­Payment­Value’ is denominated.  The currency in all ‘PremiumPayment’ sections must be the same. |
| Premium­Payment­Value | M | PriceType | The monetary quantity in the currency described in the ‘Premium­Currency’ section. |
| End of **PremiumPayment** | | | |
| End of **PremiumPayments** | | | |
| FXOption/CashSettlement: optional section  Specifies the currency and fixing details for cash settlement. This optional section is only present if it has been specified at execution time that the option will be settled into a single cash payment.  Example: non-deliverable option. Note that an FX option may be contractually settled in cash without being non-deliverable. | | | |
| Settlement­Currency | M | Currency­Code­Type |  |
| Settlement­Date | M | DateType |  |
| Business­Day­Convention | M | Business­Day­Convention­Type | The convention for adjusting the ‘SettlementDate’ if it would otherwise fall on a day that is not a business day. |
| CashSettlement/Fixing: mandatory, repeatable section (1-n)  Specifies the source for and timing of a fixing of an exchange rate. This section is used in the agreement of non-deliverable forward trades as well as various types of FX OTC options that require observations against a particular rate.  **Repetitions:**   * If the fixing details must be specified for more than one currency pair, the section may be present multiple times. For example, this applies to options that are settled into a third currency, which is not one of the option currencies. * If the fixing details are unavailable when the CpMLDocument is created, this section may be omitted. | | | |
| Currency­1 | M | Currency­Code­Type |  |
| Currency­2 | M | Currency­Code­Type |  |
| Quote­Basis | M | Quote­Basis­Type |  |
| Fixing­Date | O | DateType | Describes the specific date when a non-deliverable forward or cash-settled option will “fix” against a particular rate, which will be used to compute the ultimate ‘CashSettlement’. |
| Fixing/FXSpotRateSource: optional section  Specifies the methodology (reference source and, optionally, fixing time) to be used for determining a currency conversion rate. | | | |
| Primary­Rate­Source | M | FX­Reference­Type | The set of valid values is specified on the EFET web site in the Static Data section (see ref ID [1]). |
| Rate­Source­Page | O | FX­Rate­Source­Page­Type |  |
| Rate­Source­Page­Heading | O | FX­Rate­Source­Page­Heading­Type |  |
| Fixing­Time | O | UTC­Timestamp­Type |  |
| End of **FXSpotRateSource** | | | |
| End of **Fixing** | | | |
| End of **CashSettlement** | | | |
| FXOption/FXExerciseSchedule: mandatory section | | | |
| Option­Style | M | Option­Style­Type |  |
| **XSD choice**: mandatory section  One of the following two fields must be present.  **Choices:**   * If a time was specified in the trade, then ‘ExpiryDateAndTime’ must be used. * Else, ExpiryDate must be used. | | | |
| Expiry­Date | M+CH | DateType |  |
| Expiry­Date­And­Time | M+CH | UTC­Timestamp­Type |  |
| End of **XSD choice** | | | |
| Cut­Name | O | Identification­Type |  |
| Value­Date | M | DateType | For an American-style option this is the latest date on which both currencies traded will settle.  This date is expressed in UTC. |
| FXExerciseSchedule/AmericanOptionDetails: conditional section  **Occurrence:**   * If ‘OptionStyle’ is set to “American”, then this section is mandatory. * Else, this section must be omitted. | | | |
| Commence­ment­Date | M | DateType | This date is expressed in UTC. |
| Business­Day­Convention | M | Business­Day­Convention­Type | The convention for adjusting the ‘CommencementDate’ if it would otherwise fall on a day that is not a business day. |
| AmericanOptionDetails/MinimumNotionalAmount: optional section  The minimum amount of notional that can be exercised if the transaction is subject to multiple exercise. | | | |
| Currency | M | CurrencyCode­Type |  |
| Amount | M | PriceType |  |
| End of **MinimumNotionalAmount** | | | |
| AmericanOptionDetails/MaximumNotionalAmount: optional section  If the transaction is subject to multiple exercise, this section may describe the maximum amount of notional that can be exercised. | | | |
| Currency | M | CurrencyCode­Type |  |
| Amount | M | PriceType |  |
| End of **MaximumNotionalAmount** | | | |
| End of **AmericanOptionDetails** | | | |
| End of **FXExerciseSchedule** | | | |
| End of **FXOption** | | | |
| End of **FXTradeDetails** | | | |

## Additional Business Rules

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

| ID | Business Rule |
| --- | --- |
| BR001 | Negative values are not allowed in the trade confirmation quantities. |
| BR002 | For the fields ‘TotalContract­Value’, ‘Total­Volume’ and ‘Total­Premium­Value’ used in Financial Transactions, rounding to even must be used, such that:   * 3.016 rounded to hundredths is 3.02 (because the next digit (6) is 6 or more) * 3.013 rounded to hundredths is 3.01 (because the next digit (3) is 4 or less) * 3.015 rounded to hundredths is 3.02 (because the next digit is 5 and the hundredths digit (1) is odd) * 3.045 rounded to hundredths is 3.04 (because the next digit is 5 and the hundredths digit (4) is even) * 3.04501 rounded to hundredths is 3.05 (because the next digit is 5, but it is followed by non-zero digits) |
| BR003 | Swaps comprising two commodity references must be booked as float/float trades not as fixed/float trades. Such transactions are often priced and traded on platforms as fixed/float transactions with the floating leg being the differential (for example, CR1 – CR2). However, they are usually settled as float/float transactions.  If booked as fixed/float, such trades must be mapped as two repetitions of the ‘FloatPriceInformation’ section and ‘TransactionType’ must be set to “FLT\_SWP”.  The mapping is as follows:   1. CR1 (the prime index) must be represented using the first occurrence in the ‘FloatPriceInformation’ section. 2. CR2 (the subtracted index) must be represented using the second occurrence in the ‘FloatPriceInformation’ section. 3. The ‘FixedPricePayer’ from the booked trade is assigned to the ‘SpreadInformation/SpreadPayer’ field in the floating leg to which CR2 is assigned. 4. The ‘FixedPrice’ from the booked trade is assigned to the ‘SpreadInformation/SpreadAmount’ field in the floating leg to which CR2 has been assigned. ‘SpreadAmount’ can be a positive or a negative amount.   Example:  Trader A (buyer) and Trader B (seller) have entered into a basis swap for GAS OIL-IPE/OIL-BRENT-IPE at USD 17.20. The trade has been booked as a fixed/float swap with a fixed leg of USD 17.20 and a floating leg as with the differential price: GAS OIL-IPE minus OIL-BRENT-IPE.  In the transaction details section, this trade is mapped as follows:  TransactionType = “FLT\_SWP”  FloatPriceInformation[1]/ FloatPricePayer = “Trader A”  FloatPriceInformation[1]/CommodityReference[1]/CommodityReferencePrice = “OIL-BRENT-IPE”  FloatPriceInformation[1]/ CommodityReference[1]/IndexCommodity = “Oil”  FloatPriceInformation[1]/CommodityReference[1]/IndexCurrencyUnit = “USD”  FloatPriceInformation[1]/CommodityReference[1]/IndexCapacityUnit = “BBL”  FloatPriceInformation[1]/CommodityReference[1]/SpecifiedPrice = “Settlement”  FloatPriceInformation[1]/CommodityReference[1]/Factor = “1”  FloatPriceInformation[1]/CommodityReference[1]/DeliveryDate = “First\_Nearby\_Excluding”  FloatPriceInformation[1]/CommodityReference[1]/PricingDate = “CBD”  FloatPriceInformation[1]/CommodityReference[1]/SpreadInformation/SpreadPayer = “Trader A”  FloatPriceInformation[1]/ CommodityReference[1]/SpreadInformation/SpreadAmount = “17.2”  FloatPriceInformation[2]/CommodityReference[1]/CommodityReferencePrice = “GAS OIL-IPE”  FloatPriceInformation[2]/CommodityReference[1]/IndexCommodity = “Oil”  FloatPriceInformation[2]/CommodityReference[1]/IndexCurrencyUnit = “USD”  FloatPriceInformation[2]/CommodityReference[1]/IndexCapacityUnit = “MT”  FloatPriceInformation[2]/CommodityReference[1]/SpecifiedPrice = “Settlement”  FloatPriceInformation[2]/CommodityReference[1]/Factor = “1”  FloatPriceInformation[2]/ CommodityReference[1]/DeliveryDate = “First\_Nearby\_Excluding”  FloatPriceInformation[2]/CommodityReference[1]/PricingDate = “CBD”  FloatPriceInformation[2]/CommodityReference[1]/CRCapacityConversionRate = “7.45” |
| BR004 | Physical index trades with a daily volume-weighted price are trades for which the ‘CalculationPeriod’ for a settlement event is contemporaneous with the period of delivery of the physical commodity.  For such trades, the ‘PI­Pricing­Date’ values must specify a pricing date for each day upon which physical delivery takes place within the calculation period. At settlement, the volume delivered on each day of the current settlement period is multiplied by the price collected on the corresponding ‘PI­PricingDate’ during the calculation period for the settlement to generate a volume-weighted price for the day. These daily volume-weighted prices are added together to calculate the total settlement amount in that settlement period.  The following example shows how the sections ‘CalculationPeriod’, ‘TimeIntervalQuantity’ and PIPricing­Date’ must be completed if there is a pricing day for each delivery day.  For a trade that starts delivery the 21st of October and ends on the 27th of October 2011:  <TimeIntervalQuantities>  <TimeIntervalQuantity>  <DeliveryStartDateAndTime>2011-10-21T05:00:00</DeliveryStartDateAndTime>  <DeliveryEndDateAndTime>2011-10-27T05:00:00</DeliveryEndDateAndTime>  <ContractCapacity>10416.666667</ContractCapacity>  </TimeIntervalQuantity>  </TimeIntervalQuantities>  For each delivery date, there is a corresponding pricing date, where the first entry refers to the first delivery date:  <PhysicalIndexPricingDates>  <PIPricingDate>2011-10-20</PIPricingDate> (referring to delivery date 21rd of October)  <PIPricingDate>2011-10-21</PIPricingDate> (referring to delivery date 22rd of October)  <PIPricingDate>2011-10-21</PIPricingDate> (referring to delivery date 23rd of October)  <PIPricingDate>2011-10-21</PIPricingDate> (referring to delivery date 24th of October)  <PIPricingDate>2011-10-24</PIPricingDate> (referring to delivery date 25th of October)  <PIPricingDate>2011-10-25</PIPricingDate> (referring to delivery date 26th of October)  <PIPricingDate>2011-10-26</PIPricingDate> (referring to delivery date 27th of October)  </PhysicalIndexPricingDates>  [<CalculationPeriods>](file:///C:\Users\h.b\Documents\EFET\Standards\eCM\4_2\Document\PHYS_INX%20Products\CNF_BOB_v1.xml)  [<CalculationPeriod>](file:///C:\Users\h.b\Documents\EFET\Standards\eCM\4_2\Document\PHYS_INX%20Products\CNF_BOB_v1.xml)  <StartDate>2011-10-21</StartDate>  <EndDate>2011-11-27</EndDate>  </CalculationPeriod>  </CalculationPeriods> |
| BR005 | Rule for trade date of UK gas transaction:  This rule resolves a procedural discrepancy relating to the value of the trade date for a physical forward UK Gas market trade, which is described as follows:   * ‘Transaction­Type’ = “FOR” * ‘Market’ = “UK” * ‘Commodity’ = “Gas”   The UK Gas Day runs from 05:00 to 05:00 (the next day), thereby spanning two calendar days. Therefore, a potential discrepancy exists between the date of the gas day and the calendar date. The standard-compliant value for the trade date must be the calendar date, not the gas date.  Example:  A trade struck at 01:00 on the 11th of September must have a trade date of 11th of September even though the UK Gas Day began on the 10th of September. |
| BR006 | If ‘TransactionType’ is set to “PHYS\_INX” or “OPT\_PHYS\_INX”, then the following applies:   * If ‘Calculation­Period’ is contemporaneous with ‘TimeIntervalQuantity’, then daily pricing is the implied and confirmed settlement method. * If ‘Calculation­Period’ is offset to ‘Time­Interval­Quantity’, then average pricing is the implied and confirmed settlement method. |
| BR007 | Physical index trades with a daily averaged price are trades for which the ‘CalculationPeriod’ is independent of the period of physical delivery of the commodity (similarly to non-vanilla swaps).  For such trades, the ‘PI­PricingDate’ field specifies a date upon which each price must be collected for each settlement event within the ‘CalculationPeriod’. At settlement, the total volume delivered during the current settlement period is multiplied by the daily average price collected in the ‘PIPricingDate’ fields for the ‘CalculationPeriod’ for that settlement.  The daily average price is calculated by collecting the price on each ‘PIPricingDate’ then dividing the sum of all these prices by the number of days upon which a price was collected to calculate the daily average price. The following example shows how the ‘CalculationPeriod’, ‘TimeIntervalQuantity’ and ‘PIPricingDate’ sections must be completed in this case with a pricing day identified for each delivery day.  Example for a trade that starts delivery the 1st of December and ends on the 31st of December 2015, for example, a month ahead gas deal:  <TimeIntervalQuantities>  <TimeIntervalQuantity>  <DeliveryStartTimestamp>2015-12-01T05:00:00+01:00</DeliveryStartTimestamp>  <DeliveryEndTimestamp>2016-01-01T05:00:00+01:00</DeliveryEndTimestamp>  <ContractCapacity>10416.666667</ContractCapacity>  </TimeIntervalQuantity>  </TimeIntervalQuantities>  For each delivery date, there is a corresponding pricing date, where the first entry refers to the first delivery date:  <PhysicalIndexPricingDates>  <PIPricingDate>2015-10-29</PIPricingDate>  <PIPricingDate>2015-10-30</PIPricingDate>  <PIPricingDate>2015-10-31</PIPricingDate>  <PIPricingDate>2015-11-01</PIPricingDate>  <PIPricingDate>2015-11-02</PIPricingDate>  <PIPricingDate>2015-11-05</PIPricingDate>  <PIPricingDate>2015-11-06</PIPricingDate>  <PIPricingDate>2015-11-07</PIPricingDate>  <PIPricingDate>2015-11-08</PIPricingDate>  <PIPricingDate>2015-11-09</PIPricingDate>  <PIPricingDate>2015-11-12</PIPricingDate>  <PIPricingDate>2015-11-13</PIPricingDate>  <PIPricingDate>2015-11-14</PIPricingDate>  <PIPricingDate>2015-11-15</PIPricingDate>  <PIPricingDate>2015-11-16</PIPricingDate>  <PIPricingDate>2015-11-09</PIPricingDate>  <PIPricingDate>2015-11-20</PIPricingDate>  <PIPricingDate>2015-11-21</PIPricingDate>  <PIPricingDate>2015-11-22</PIPricingDate>  <PIPricingDate>2015-11-23</PIPricingDate>  <PIPricingDate>2015-11-26</PIPricingDate>  <PIPricingDate>2015-11-27</PIPricingDate>  <PIPricingDate>2015-11-28</PIPricingDate>  </PhysicalIndexPricingDates>  [<CalculationPeriods>](file:///C:\Users\h.b\Documents\EFET\Standards\eCM\4_2\Document\PHYS_INX%20Products\CNF_BOB_v1.xml)  [<CalculationPeriod>](file:///C:\Users\h.b\Documents\EFET\Standards\eCM\4_2\Document\PHYS_INX%20Products\CNF_BOB_v1.xml)  <StartDate>2015-10-29</StartDate>  <EndDate>2015-11-28</EndDate>  </CalculationPeriod>  </CalculationPeriods> |
| BR008 | A CpMLDocument has several sections and fields that contain information about time periods. If the fields do not contain information about the time zone, it is not possible to capture a time series properly when the time offset changes because of switching to and from daylight saving time.  To avoid such issues, times should be described with time stamps that indicate the time zone offset from UTC.  In some cases, there are choices that allow to choose between local time without a time zone indicator and UTC times plus time zone offset. For example, a delivery period can be expressed using ‘DeliveryStartDateAndTime’ and ‘DeliveryEndDateAndTime’ or ‘DeliveryStartTimestamp’ and ‘DeliveryEndTimestamp’.  For these choices, it is recommended to use the following fields with the type “UTCOffsetTimestampType”:   * DeliveryStartTimestamp * DeliveryEndTimestamp * TradeExecutionTimestamp   The following rules apply:   * Time zone offsets from UTC must be indicated. * If one of the fields is used in a CpMLDocument, then all sections where one of these fields is present must use the fields with the type “UTCOffsetTimestampType”.   **Note:** The fields using local time without a time zone indicator are retained for backwards compatibility and can still be used provided that none of the fields listed above is used.  **Examples:**  Case 1 uses UTC plus time zone offsets to describe a change in capacity during the additional hour that occurs when the local time zone is shifted backwards, as happens in Europe in the Autumn clock change:  <TimeIntervalQuantities>  <TimeIntervalQuantity>  <DeliveryStartTimestamp>2016-10-29T23:00:00+01:00</DeliveryStartTimestamp>  <DeliveryEndTimestamp>2016-10-30T00:00:00+01:00</DeliveryEndTimestamp>  <ContractCapacity>50</ContractCapacity>  </TimeIntervalQuantity>  <TimeIntervalQuantity>  <DeliveryStartTimestamp>>2016-10-30T00:00:00+01:00</DeliveryStartTimestamp>  <DeliveryEndTimestamp>2016-10-30T01:00:00+01:00</DeliveryEndTimestamp>  <ContractCapacity>40</ContractCapacity>  </TimeIntervalQuantity>  <TimeIntervalQuantity>  <DeliveryStartTimestamp>2016-10-30T01:00:00+01:00</DeliveryStartTimestamp>  <DeliveryEndTimestamp>2016-10-30T02:00:00+01:00</DeliveryEndTimestamp>  <ContractCapacity>30</ContractCapacity>  </TimeIntervalQuantity>  <TimeIntervalQuantity>  <DeliveryStartTimestamp>2016-10-30T02:00:00+01:00</DeliveryStartTimestamp>  <DeliveryEndTimestamp>2016-10-30T02:00:00+00:00</DeliveryEndTimestamp>  <ContractCapacity>20</ContractCapacity>  </TimeIntervalQuantity>  <TimeIntervalQuantity>  <DeliveryStartTimestamp>2016-10-30T02:00:00+00:00</DeliveryStartTimestamp>  <DeliveryEndTimestamp>2016-10-30T03:00:00+00:00</DeliveryEndTimestamp>  <ContractCapacity>10</ContractCapacity>  </TimeIntervalQuantity>  <TimeIntervalQuantity>  <DeliveryStartTimestamp>2016-10-30T03:00:00+00:00</DeliveryStartTimestamp>  <DeliveryEndTimestamp>2016-10-30T05:00:00+00:00</DeliveryEndTimestamp>  <ContractCapacity>5</ContractCapacity>  </TimeIntervalQuantity>  </TimeIntervalQuantities>  Case 2 uses local time without UTC time zone offsets:  <TimeIntervalQuantities>  <TimeIntervalQuantity>  <DeliveryStartDateAndTime>2016-10-29T23:00:00</DeliveryStartDateAndTime>  <DeliveryEndDateAndTime>2016-10-30T00:00:00</DeliveryEndDateAndTime>  <ContractCapacity>50</ContractCapacity>  </TimeIntervalQuantity>  <TimeIntervalQuantity>  <DeliveryStartDateAndTime>2016-10-30T00:00:00</DeliveryStartDateAndTime>  <DeliveryEndDateAndTime>2016-10-30T01:00:00</DeliveryEndDateAndTime>  <ContractCapacity>40</ContractCapacity>  </TimeIntervalQuantity>  <TimeIntervalQuantity>  <DeliveryStartDateAndTime>2016-10-30T01:00:00</DeliveryStartDateAndTime>  <DeliveryEndDateAndTime>2016-10-30T02:00:00</DeliveryEndDateAndTime>  <ContractCapacity>30</ContractCapacity>  </TimeIntervalQuantity>  <TimeIntervalQuantity>  <DeliveryStartDateAndTime>2016-10-30T02:00:00</DeliveryStartDateAndTime>  <DeliveryEndDateAndTime>2016-10-30T03:00:00</DeliveryEndDateAndTime>  <ContractCapacity>15</ContractCapacity>  </TimeIntervalQuantity>  <TimeIntervalQuantity>  <DeliveryStartDateAndTime>2016-10-30T03:00:00</DeliveryStartDateAndTime>  <DeliveryEndDateAndTime>2016-10-30T05:00:00</DeliveryEndDateAndTime>  <ContractCapacity>5</ContractCapacity>  </TimeIntervalQuantity>  </TimeIntervalQuantities>  **Important:** The capacity of the missing hour cannot be described explicitly without the time zone information. Therefore, the capacity during the hour 02:00-03:00 is calculated from the time-weighted average capacity over both delivery hours. The average capacity value in this example is calculated as follows: ((20 + 15)/2) = 17.5.  **Important:** According to the rules governing ‘TimeIntervalQuantity’ sections, a ‘TimeIntervalQuantity’ section must only be included if the average capacity over both delivery hours represents a change in the capacity value in the hour 02:00-03:00 in comparison to either the preceeding or subsequent (or both) hours. |

### Examples for ‘TimeIntervalQuantities’

The dates and times are given in the local time at the ‘Delivery­Point­Area’ for the transaction. No compensation for daylight saving regimes is necessary.

For example, 13:00 (local time) on January 1st at the UK NBP would be 13:00 GMT and 13:00 (local time) on June 1st at the UK NBP would be 14:00 GMT/13:00 BST.

**Baseload for Jan 05 for the German market:**

Start End

2005-01-01T00:00:00 2005-02-01T00:00:00

**Baseload for Jan 05 for the UK market:**

Start End

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

This anomaly results from the fact that the monthly calendar follows the EFA rules: The month typically starts on the last Sunday in the previous month and finishes on the last Sunday in the current month. This repeats throughout the year. Also, the traded day is known as an EFA day and starts at 23:00.

**Peak Jan 05 for the German market:**

Start End

2005-01-03T08:00:00 2004-01-03T20:00:00

2005-01-04T08:00:00 2004-01-04T20:00:00

2005-01-05T08:00:00 2004-01-05T20:00:00

2005-01-06T08:00:00 2004-01-06T20:00:00

2005-01-07T08:00:00 2004-01-07T20:00:00

2005-01-10T08:00:00 2004-01-10T20:00:00

etc.

# StrategyConfirmation (SCN) Schema Reference

The Strategy Confirmation (SCN) document is used to represent a trade that comprises multiple underlying transactions. Individual transactions are described using the a CpMLDocument with a ‘TradeConfirmation’ (CNF) section. The SCN document structure can be considered as equivalent to a collection of CNF documents under one ‘header’, representing a collection of CNF style transactions descriptions in a single document with a single ‘DocumentID’, ‘DocumentUsage’, ‘SenderID’, ‘ReceiverID’, ‘ReceiverRole’ and ‘Document­Version’.

|  |  |  |  |
| --- | --- | --- | --- |
| Name | Usage | Type | Business Rule |
| StrategyConfirmation: separate document  The StrategyConfirmation document has two additional attributes: @SchemaDescription and @SchemaVersion. The attributes describe which schema version was used to create the document 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 StrategyConfirmation document.  When a party receives a StrategyConfirmation document with an ID unknown to the receiver, then the receiver must treat this document as the initial version of a new Trade Confirmation. Otherwise the receiver must treat this document as an amendment of an already sent StrategyConfirmation document. See also “CPMLDocument IDs”. |
| Document­Usage | M | UsageType |  |
| Sender­ID | M | PartyType |  |
| Receiver­ID | M | PartyType |  |
| Receiver­Role | M | RoleType |  |
| Document­Version | M | Version­Type |  |
| StrategyConfirmation/InstrumentBasket: mandatory section | | | |
| Strategy­ID | M | Identification­Type | The identification code created for this trade by the author of the document. |
| Strategy­Type | M | StrategyType­Type | The type of strategy. |
| InstrumentBasket/TransactionDescription: mandatory, repeatable section (2-n) | | | |
| TradeID | M | Identification­Type | The identification code created for this transaction within the InstrumentBasket by the author of the document. |
| The rest of this structure is identical to the CNF starting after ‘DocumentVersion’. | | | |
| End of section **TransactionDescription** | | | |
| End of **InstrumentBasket** | | | |
| End of **StrategyConfirmation** | | | |

# Description of CpML Field Names

The following tables list all CpML field names in alphabetical order. The valid values derived from the types are listed in the field type descriptions.

## A–D

| Field name | Definition | Based on type |
| --- | --- | --- |
| AccountLEI | LEI that identifies a buyer account or seller account. | LEIType |
| AccountMIC | MIC that identifies a buyer account or seller account. | MICType |
| ActingOnBehalfOf | The role of the counterparties to the trade on whose behalf the reporting agent is acting. | OnBehalfOfType |
| ActionType | A term defined under EMIR and REMIT defining the type of report, that is, a first-time report, a contract modification, a cancellation of a wrong submission, a contract termination, a contract compression, a revival of a trade or position that was previously reported as an “Error” or any other amendment to a report. | ActionTypeType |
| AgentID | The EIC or LEI of the service provider who submits the report. | PartyType |
| Agent­Name | The name of the service provider involved in a trade. | Name­Type |
| Agent­Type | The role of the service provider involved in a trade. | Agent­Type |
| Agreement | The master trading agreement under which the transaction is conducted. | Agreement­Type |
| Algorithm | String that identifies the applied algorithm. | AlgorithmType |
| Amount | A monetary quantity. | PriceType |
| Anonymous | A flag indicating that the other party in the execution is not identified within the description of the trade. | TrueFalseType |
| Automatic­Exercise | Indicates whether an option will automatically exercise. | TrueFalseType |
| Backload | Indicates whether the trade is reportable as a back-loaded trade under the applicable regulatory regimes. | TrueFalseType |
| BaseProduct | The main category of a commodity as specified in the classification of commodities, as described in the eRR standard. | CommodityBase­ProductType |
| BeneficiaryID | The LEI or EIC of the beneficiary of a trade. | PartyType |
| BrokerID | The code of the broker involved in a trade. | Party­Type |
| BrokerSpreadID | The identifier given by the broker to that particular type of spread transaction. | Identification­Type |
| BrokerTradeID | The trade identifier assigned by the broker. The identifier is unique to that specific broker. | Identification­Type |
| BSCPartyID | Identifier of a party to the UK electricity market according to the Balancing and Settlement Code (BSC). | BSCPartyID­Type |
| BTU­Quality­Adjustments | The quality adjustment formula to be used where the Actual Shipment BTU/Lb value differs from the Standard BTU/Lb value. | BTU­Quality­Adjustment­Type |
| Bullion­Type | Specifies the precious metal for commodities of type “Bullion”. | BullionType |
| BusinessDay­Convention | The convention for adjusting an unadjusted date if it would otherwise fall on a day that is not a business day. | BusinessDay­ConventionType |
| Buyer­Delivery­Account | The account code for the buyer of an EUA to which the certificate must be delivered. | EUAAccount­Code­Type |
| Buyer­Energy­Account | UK market only: The consumption or production account to which the buyer of a power trade in the UK market will allocate the volume of the trade. | Energy­Account­Type |
| Buyer­Energy­Account­Identification | UK market only: The consumption or production account to which the buyer of a power trade in the UK market will allocate the volume of the trade. | Identification­Type |
| BuyerHubCode | The shipper code of the buyer at the hub where the trade will deliver and the capacity is needed.  For the UK market, this is the Buyer Gemini Reference. | Identification­Type |
| BuyerID | The party ID as defined in the Interface Definition Documents (IDD) on the ELEXON web site, see ref ID [4]. | BSC­PartyID­Type |
| BuyerParty | The LEI of the party that is purchasing the commodity. | PartyType |
| Capacity | The unit of measure in which the contract premium is expressed. | UnitOf­Measure­Type |
| CapacityUnit | The unit of measure in which the contract capacity quantity is expressed.  Must be expressed in units of rate of flow (power) rather than energy. For example, a gas trade on the UK network is expressed in p/ThermPerDay and a power trade in EUR/MW.  Known implementation issue: In the implementation, energy units were used e.g. EUR/MWh, p/Therm. | UnitOf­Measure­Type |
| CappedPrice | The price at which the up side of a call option stops paying out. | Price­Type |
| CashSettlement | Indicates whether the option is cash settled. | TrueFalseType |
| ClassificationType | Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered. | CFIIdentifierType |
| ClearingHouseID | The LEI of the clearing house. | PartyType |
| ClearingObligation | A flag indicating if the trade is subject ot a clearing obligation under the applicable regulatory regimes. | TrueFalseType |
| ClearingRegistration­AgentID | LEI or MIC of the clearing registration agent via whom the trade is registered for clearing. In other words, this is the LEI or MIC of the exchange where the cleared product is traded and where the ‘CRAProductCode’ is listed.  If a MIC is used, 16 trailing zeros need to be added. Example:  “XEEE0000000000000000” represents EEX. | PartyType |
| ClearingThreshold | A flag indicating if the party to the trade upon whose behalf a report is to be submitted, exceeds a position threshold defined under the applicable regulatory regimes.  The values are as follows:   * Above threshold = “True” * Below threshold = “False” | TrueFalseType |
| Client | Indicates that a transaction was executed directly by the client. | TrueFalseType |
| Collateralisation | Indicates if and how the transaction is collateralised. | Legacy­Collateralisation­Type |
| Collateralisation­Portfolio | Indicates whether the collateralisation was performed on a portfolio basis. Portfolio means the collateral calculated on the basis of net positions resulting from a set of contracts, rather than per trade. | TrueFalseType |
| Collateralisation­Portfolio­Code | The code of the portfolio for which the collateralisation is being reported. | PortfolioCodeType |
| CommencementDate | The date on which both currencies traded will settle expressed in UTC. | DateType |
| Commercial­OrTreasury | A flag indicating if the trade is considered to be ancilliary to the main business of the party to the trade upon whose behalf a report is to be submitted under the applicable regulatory regimes. | TrueFalseType |
| Commodity | The physical or underlying commodity that is being traded. | Energy­Product­Type  IndexCommodityType |
| Commodity­Reference­Price | A commodity reference price/index.  **Important**: Only long names are permitted for ISDA-defined commodity references.  The set of valid values is specified on the EFET web site in the Static Data section (see ref ID [1]). | ISDA­Commodity­Definitions­Type |
| CommonPricing | Indicates whether there is an agreement to apply common pricing when calculating settlements.  Defines the treatment of holiday schedules observed by underlying indices. Holidays affect the collection of prices because on a holiday no prices are published for an index. | Common­PricingType |
| ConfirmationMeans | Indicates whether the transaction is electronically confirmed, non-electronically confirmed or remains unconfirmed. | ConfirmationMeans­Type |
| Confirmation­Timestamp | 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. | UTCTimestamp­Type |
| Contingency | The conditions under which the ‘ContingentParty’ will be excused from damages if transmission is interrupted or curtailed. | Delivery­Contingency­Type |
| ContingentParty | The party to which the contingency applies. | PartyType |
| ContractCapacity | The contract capacity of the commodity that has been negotiated. | QuantityType |
| ContractType | Identifies the type of contract that is reported. | ContractTypeType |
| CountryOfBranch | Identifies the country of a company branch involved in a transaction. | CountryCodeType |
| CPCountry | The code of country where the registered office of the other counterparty is located or the country of residence if the other counterparty is a natural person. | CountryCodeType |
| CPDomicile | For the counterparty to a trade eligible for reporting under the applicable regulatory regime, the country where the headquarters are legally registered. For a legal person, the country of domicile. | CPDomicileType |
| CPFinancialNature | For the counterparty to a trade eligible for reporting under the applicable regulatory regime, the nature of their main business activities as defined by their financial exposure to an eligible asset class. | CPFinancial­Nature­Type |
| CPNotionalQuantity | The total volume of the commodity represented by a trade. | QuantityType |
| CPSector | For the counterparty to a trade eligible for reporting under the applicable regulatory regime, the business sector of their main business activities. | CorporateSector­Type |
| CRAProductCode | The product code issued by the Clearing Registration Agent (CRA), for example, the exchange product code for a traded product. | s100 |
| CRCapacity­Conversion­Rate | The conversion rate from the CR capacity unit to the notional capacity unit for the trade.  The conversion factor that must be used in converting a unit of measure in which a commodity reference is quoted to the settlement unit of measure for the trade. | QuantityType |
| CreationTimestamp | A time stamp in UTC format indicating when the corresponding regulatory section or transation details section was created. | UTCTime­stamp­Type |
| Currency | An ISO currency code.  In some cases, the currency field is extended by an optional boolean attribute: @UseFractionUnit.  The attribute @UseFractionUnit indicates that a fractional unit of the currency is used, for example, Pence instead of GBP. This attribute is mandatory for certain networks, for example, UK NBP and Belgium. | CurrencyCode­Type/Currency­Code­Type­With­Fraction­Option |
| Currency1 | The first currency specified when a pair of currencies is to be evaluated. | CurrencyCode­Type |
| Currency2 | The second currency specified when a pair of currencies is to be evaluated. | Currency­Code­Type |
| CutName | The code by which the expiry time is known in the market. | IdentificationType |
| Cycle | The cycle during which an oil product will be transported in a pipeline. Multiple cycles can be specified. | CycleType |
| DatedContract | The date on which the underlying contract, for which prices are being collected on the ‘PricingDate’, matures. | DateType |
| DateOfBirth | The date of birth of a natural person that represents the buyer or seller of a trade. | DateType |
| DateOfSettlement | The date upon which an invoiced amount must be settled under the terms of the trade. | DateType |
| DayCountFraction | The day count fraction. | DayCountFraction­Type |
| DaysOfTheWeek | The weekdays on which a delivery load occurs. | DayOfWeek­Type |
| DealID | A common trade identifier known to the parties to the trade. | IdentificationType |
| DecisionMakerLEI | LEI that identifies the decision maker for a buy or sell transaction. | LEIType |
| Deliverable­By­Barge | Indicates whether the delivery can go to barge. For trades documented under the ISDA Master Agreement and Oil Annex, this must be set to “False”. | TrueFalseType |
| DeliverableCurrency | The currency to be delivered. | CurrencyCodeType |
| DeliveryDate | “Delivery Date” means the relevant date of maturity or start of delivery of the underlying commodity contract, which must be a date reported or capable of being determined from information reported in or by the relevant price source. | DeliveryDate­Type |
| DeliveryEnd­Date | The end date of the time interval for a delivery period.  The start time is expressed in the local time at the point/area of delivery. | DateType |
| DeliveryEnd­DateAndTime | The end date and time of a delivery period. The resulting duration is expressed in minutes for a single quantity period.  Depending on the context, the time interval is expressed in the local time zone of the commodity delivery area or in UTC time format. | ClockDate­TimeType  UTCTimestampType |
| DeliveryEnd­Timestamp | The end date and time of a delivery period. The resulting duration is expressed in minutes for a single quantity period.  This date and time is expressed in UTC plus time zone offset, see also rule BR008 in the section “Additional Business Rules”. | UTCOffset­Timestamp­Type |
| Delivery­Period­End­Date | The end date of a delivery period for a financial trade. Delivery periods define the settlement regime. | DateType |
| Delivery­Period­Notional­Quantity | The notional volume in a delivery period for a financial trade. This value is used to calculate the settlement in that delivery period. | Quantity­Type |
| Delivery­Period­Start­Date | The start date of a delivery period for a financial trade. Delivery periods define the settlement regime. | DateType |
| DeliveryPoint­Area | The point or area where the commodity is being delivered.  For all physical transactions this is the point at which the title transfer takes place.  Example: For a physical oil trade this can be one of the following:   * Pipeline transaction: The withdrawal point, that is, the location where the oil is taken from the pipeline. * Title transfer: The point where the title transfer is deemed to occur. | AreaType |
| DeliveryPointOrZone | The point or area where the commodity is being delivered. | AreaType |
| DeliveryStart­Date | The start date of the time interval for a delivery period.  The start time is expressed in the local time at the point/area of delivery. | DateType |
| DeliveryStart­DateAndTime | The start date and time of the time interval for a period. The resulting duration is expressed in minutes for a single quantity period.  The time interval must always be expressed in the local time at the commodity delivery area. | UTCTimestampType |
| DeliveryStartDate­AndTime | The start date and time of a delivery.  Depending on the context, this date and time are expressed in the local time at the point of delivery or in UTC time format. | UTCTimestamp­Type |
| DeliveryStart­Timestamp | The start date and time of a delivery.  This date and time is expressed in UTC plus time zone offset, see also rule BR008 in the section “Additional Business Rules”. | UTCOffset­Timestamp­­Type |
| DeliveryType | Indicates whether the contract is settled physically or in cash. | SettlementType |
| DerivativeBasedOn­Crypto­Assets | Indicates whether the derivative is based on crypto assets. | TrueFalseType |
| Derivative­Notional­Change | Indicates whether the transaction reports an increase or decrease in notional. | DerivativeNotional­ChangeType |
| DocumentID | The unique identification of a CpMLdocument compliant with the naming standard defined in“CPMLDocument IDs”. | Identification­Type |
| Document­Usage | Indicates whether the CpMLDocument is a test message or a live message. | UsageType |
| Document­Version | Version of the CpMLDocument. The version number is always associated with the ‘DocumentID’. It is used to distinguish and order the initial CpMLDocument and all its amendments over time. See also “CPMLDocument IDs”. | VersionType |
| Duration | The period of the delivery or notional delivery under the contract. | DurationType |

## E–L

| Field name | Definition | Based on type |
| --- | --- | --- |
| EarlyExercise | Flag indicating if an option is subject to early exercise. | TrueFalseType |
| EarlyTerminationDate | Termination date of the reported contract. | DateType |
| EffectiveDate | As defined by ISDA: the commencement of contractual obligations. | DateType |
| ElectingParty | The party able to decide which delivery point is used, where the condition applies. For EEI transactions, this must reference the seller of the electricity. | PartyType |
| EMIRReportingObligation | Indicator of whether counterparty 2 has the reporting obligation under Regulation (EU) No 648/2012, irrespective of who is responsible and legally liable for its reporting. | TrueFalseType |
| EMIRReportMode | Indicates whether the transaction is reported to the relevant regime and if the standard filtering and routing rules for the regime are applied. | ReportModeType |
| EmissionsDeliveryDate | The contractual delivery date, that is, the date on which the emissions certificates are due for transfer from the sellers account to the buyers account.  **Note**: In some cases the contractual delivery date may differ from the actual delivery date due to the contractual delivery date falling on a non-business day in one or both countries in the jurisdiction of the registries. | DateType |
| EndDate | The last date of a specified period. | DateType |
| EnergyQuantityUnit | The daily or hourly quantity of the underlying commodity. | UnitOf­Measure­Type |
| Entry­Point | A code identifying a point in a pipeline or network where the commodity enters. | DeliveryPointArea­Type |
| EProductID1 | The asset class that the reported contract is based on. | EProduct1­CodeType |
| EProductID2 | The type of the reported contract. | EProduct2CodeType |
| EventDate | The date associated with the reported action for the reported event type under EMIR. | DateType |
| EventType | Additional information about an ActionTypeRequired for reporting under EMIR. | EventTypeType |
| ExchangeRate1 | The contractual exchange rate of currencies. | PriceType |
| ExchangeRateBasis | The quote base for an exchange rate. | QuoteBasisType |
| Execution | Specifies if the trade is to be reported as an execution under REMIT Phase 2. | TrueFalseType |
| ExecutionTimeStamp | The date and time of entry into the system of record of the reporting counterparty or of the agent reporting on behalf of the reporting counterparty. | UTCTimestamp­Type |
| ExecutionTimestamp | The date and time of entry into the system of record of the reporting counterparty or of the agent reporting on behalf of the reporting counterparty. | UTCTimestamp­Type |
| ExerciseDateTime | The date and time at which the option has to be exercised for the bounded delivery period. Is specified in local time or UTC, depending on the context. | ClockDate­Time­Type  UTCTimestampType |
| ExerciseTimeZone | An offset relative to UTC used to record the local counterparty time zone when the exercise date and time is in UTC. | TimeZone­Offset­Type |
| ExpiryDate | Represents a standard expiry date as defined for an FX OTC option or the original expiry data of the reported financial instrument. | DateType |
| ExpiryDateAndTime | The date and time of expiry.  For European and Asian options, the dates of the exercise schedule in UTC; for American options, the expiry date. | UTCTimestamp­Type |
| Factor | The percentage contribution of a specific commodity reference to a basket. | QuantityType |
| FeeCurrency | The currency in which brokerage has been agreed. | Currency­Code­Type |
| Filename | The file name of the attached document in a valid format, including the file name extension.  The following file extensions are allowed:   * PDF .pdf * MS Word .doc .docx * MS Excel .xls .xslx * MS PowerPoint .ppt .pptx * Image .tiff .tif .gif .jpg * Text formats .txt .xml .csv | FilenameType |
| FinancialInstrument­FullName | Full name or description of a financial instrument. | FinancialInstrument­FullNameType |
| Financial­InstrumentId | Identifies a financial instrument using an ISIN. | ISINType |
| FirstName | The first name of a natural person that represents the buyer or seller of a trade. | ESMAName­Type |
| FixedLeg­Payment­FrequencyLeg1 | The frequency of payments for leg 1 of the fixed rate, if applicable. | FrequencyPeriodType |
| FixedLeg­Payment­FrequencyLeg2 | The frequency of payments for leg 2 of the fixed rate, if applicable. | FrequencyPeriodType |
| FixedPrice | The price in a delivery period of the fixed side of a swap. | PriceType |
| FixedPricePayer | The counterparty paying the fixed price in a swap. | PartyType |
| FixedRateDayCountLeg1 | The actual number of days in the relevant fixed rate payer calculation period, if applicable. | DayCount­Fraction­Type |
| FixedRateDayCountLeg2 | The actual number of days in the relevant fixed rate payer calculation period, if applicable. | DayCount­Fraction­Type |
| FloatingRateIdentifier | A floating rate identifier, must be an ISIN, if one is available. | ISINType |
| FloatingRateIndex | The name of a published interest rate index. | RateIndexType |
| Floating­Rate­Reference­Period­Leg1 | The interest rate of leg 1 that is reset at predetermined intervals by reference to a market reference rate, if applicable. | FrequencyPeriodType |
| FloatingRate­Indicator | An indication of the underlying index, where available. | Floating­Rate­Indicator­Type |
| Floating­Rate­Reference­Period­Leg2­ | Time period describing the reference period for the floating rate of leg 2.The interest rate of leg 2 that is reset at predetermined intervals by reference to a market reference rate, if applicable. | FrequencyPeriodType |
| FixedRateOfLeg2 | The fixed rate of leg 2, if applicable. | QuantityType |
| FixingDate | The specific date when a non-deliverable forward or cash-settled option will fix against a particular rate, which will be used to compute the ultimate cash settlement. | DateType |
| FixingTime | The time at which the spot currency exchange rate will be observed. | UTCTimestamp­Type |
| FloatingRateOfLeg1 | The name of a published interest rate index indentified in leg 1 of the interest rate swap if leg 2 is a floating leg. | RateIndexType |
| FloatingRateOfLeg2 | The name of a published interest rate index indentified in leg 2 of the interest rate swap if leg 2 is a floating leg. | RateIndexType |
| FloatingRate­Payment­Frequency­Leg1 | The frequency of payments for leg 1 of the floating rate, if applicable. | FrequencyPeriod­Type |
| FloatingRate­Payment­Frequency­Leg2­ | The frequency of payments for leg 2 of the floating rate, if applicable. | FrequencyPeriod­Type |
| FloatingRate­Reset­FrequencyLeg1 | The reset frequency of leg 1 of the floating rate, if applicable. | FrequencyPeriod­Type |
| FloatingRate­Reset­FrequencyLeg2 | The reset frequency of leg 2 of the floating rate, if applicable. | FrequencyPeriod­Type |
| FloatPricePayer | The counterparty paying the floating price in a swap. | PartyType |
| FlooredPrice | The price at which the down side of a put option stops paying out. | PriceType |
| FormulaID | An identifier of a complex formula, which is agreed outside the scope of this standard but which can be referenced by both parties in order to confirm trades of this type. | Identification­Type |
| ForwardPoints | The interest rate differential between the two currencies that are traded. ‘ForwardPoints’ is quoted as a premium or a discount. ‘Forward­Points’ is added to or subtracted from the spot rate to create the rate of the forward trade.  A discount must be a signed value: a negative sign must be included if the interest rate differential between the two currencies traded is a discount. | Extended­Price­Type |
| FPCapacity­Conversion­Rate | The conversion factor that must be used to convert the unit of measure of the fixed price leg of a swap to the settlement unit of measure of the trade.  The values are defined on a bilateral basis or are taken from the Static Data section on the EFET web site (see ref ID [1]). | QuantityType |
| FPCapacityUnit | The unit of measure of the fixed price leg of a swap.  This value must be expressed in units of measure of the underlying commodity (metric tons, gallons). | UnitOf­Measure­Type |
| FPCurrencyUnit | The currency of the fixed price leg of a swap. | CurrencyCodeType |
| FurtherSubProduct | Further details of the corresponding base product as specified in the classification of commodities. | CommodityFurther­Sub­Product­Type |
| FXMethod | The method used to calculate the agreed FX rate from the FX reference. | FXConversion­Method­Type |
| FXProduct | The type of the FX transaction. | FXProductType |
| FXRate | The actual FX rate agreed at the time of the trade. | QuantityType/  Extended­Price­Type |
| FXReference | A reference to an agreed spot price where FX information will be collected to convert between currencies during the calculation of the settlement of a transaction.  The set of valid values is specified on the EFET web site in the Static Data section (see ref ID [1]). | FXReference­Type |
| Grade | The grade of physical commodity product to be delivered. | ProductGradeType |
| Id | The unique identifier of a natural person. | ESMAIdType |
| IdType | The type of ID used to identify a natural person. | ESMAIdPatternType |
| ImporterOfRecord | The party that is the Importer of Record for the purposes of paying customs duties and applicable taxes or costs related to the import of a physical commodity product. | PartyType |
| Incoterms | Incoterms rules are standard trade definitions most commonly used in international sales contracts. Devised and published by the International Chamber of Commerce, they are at the heart of world trade. See also ref ID [3]. | IncotermsType |
| IndexCap | The cap applied to a commodity reference. | PriceType |
| IndexCapacityUnit | The unit of measure of a commodity reference. | UnitOf­Measure­Type |
| IndexCommodity | The commodity of a commodity reference. | Index­Commodity­Type |
| IndexCurrencyUnit | The unit of currency of a commodity reference. | Currency­CodeType |
| IndexFloor | The floor applied to a commodity reference. | PriceType |
| IndexName | Index name that is used if ISIN or standardized name exists, including its term. Examples: EURIBOR6M, LIBOR3M. | IndexName­Type |
| IndexStrikePriceStyle | Defines what the strike price is for an option on an index: either the current price of the commodity reference on the date of settlement or the price on the day of the trade. | Index­Strike­Price­Style­Type |
| IndexType | Index name where the underlying is an index. | Benchmark­Curve­Code­Type |
| IndexValue | If known, the value of the fixing index at execution or the offset (‘SpreadAmount’) to the fixing index agreed at execution. | QuantityType |
| InitialValue | The initial interest rate or notional amount. | QuantityType |
| Initiate | Specifies whether the broker initiated the trade. | TrueFalseType |
| Initiator | The LEI of the initiator, that is, the person who offered the trade. | IdentificationType |
| InterconnectionPoint | The EIC code identifying a delivery location that relates to the notional delivery. Identifies the borders or border points of a transportation contract. | AreaType |
| InternalParty | A flag indicating if a buyer account or seller account represents an internal party. | TrueFalseType |
| Intragroup | A flag indicating if the counterparties to the trade are affiliated companies within the same corporate group. | TrueFalseType |
| InvestmentFirm­Country­OfTheBranch | Specifies the country of the company branch of the investment firm whose market membership was used to execute the transaction. | CountryCodeType |
| IRSProduct | Interest Rate product. | IRSProduct­Type |
| Key | The key field in an extendable list of attributes. | Additional­Data­Key­Type |
| LinkedTransaction­ID | Specifies the ID used to link two trades. For standard trades, this is the UTI of the linked trade. For non-standard trades, this is the non-standard contract ID. | LinkedUTIType |
| Load­Delivery­Interval | Time when the capacity changes in a physical delivery of the commodity under a trade. This field allows to represent each block or shape comprising the delivery schedule.  Times are expressed using hours and minutes. “00:00” signifies the start of the day and “24:00” the end of the day. | LoadDelivery­Interval­Type |
| LoadType | The shape of a continuous delivery. Only applies to gas and electricity tansactions. | ContractType  LoadTypeType |
| Lots | The number of contracts to be registered. | LotsType |

## M–R

| Field name | Definition | Based on type |
| --- | --- | --- |
| Market | The country or state where the commodity is traded. | Country­Code­Type |
| MasterAgreement­Version | The vintage of the agreement under which the reported transaction is executed. | MasterAgreement­VersionType |
| MaturityDate | The original date of expiry of the reported contract. | DateType |
| MetalGrade | Specifies the subcategory of a base metal by providing a standard name for the grade or quality of the physical product. | Product­Grade­Type |
| MetalMaterial | The base metal for the ‘Commodity’ value “Metal”. | Metal­Material­Type |
| MiFID2ReportMode | Indicates whether the transaction is reported to the relevant regime and if the standard filtering and routing rules for the regime are applied. | ReportModeType |
| MTFID | The LEI of the MTF on which the trade was executed. | PartyType |
| Multiplier | A factor used in time charter trades. | QuantityType |
| NegativeLimit | The maximum amount by which the quantity delivered can be less than the agreed quantity. Can be an absolute or percentage depending on the context. | QuantityType |
| NotificationAgent | UK electricity market: Party responsible for notifying the transaction to the Energy Contract Volume Aggregation Agent (ECVAA). | PartyType |
| NotionalAmount | The notional amount of a transaction. | PriceType |
| NotionalAmountLeg2 | Where applicable, notional amount of leg 2 as referred to in Article 5 of the EMIR Regulation. | PriceType |
| NotionalCurrency | Currency in which the notional is denominated. | String |
| NotionalCurrency1 | The currency of the notional amount. In the case of an interest rate derivative contract, this is the notional currency of leg 1. | CurrencyCode­Type |
| NotionalCurrency2 | The currency of the notional amount. In the case of an interest rate derivative contract, this is the notional currency of leg 2. | CurrencyCode­Type |
| OptionCurrency | The currency of the prices referenced in the option. | Currency­Code­Type |
| OptionHolder | The party with the write of exercise over the option | PartyType |
| OptionStyle | A code specifying the exercise type of an option, for example, European or American.   * European: The option can only be exercised on the exercise date itself. * American: The option can be exercised on any date, starting from the exercise date until the latest exercise date. | Option­Style­Type  EMIROptionStyle |
| OptionWriter | The party who writes the option. | PartyType |
| OptionType | The type of option contract, for example, “Call” or “Put”. | OptionType |
| OptionsType | The type of option contract, for example, “Call” or “Put”. | OptionType |
| OrderNumber | A code that identifies a derivative contract between two legal entities, typically for regulatory compliance. | Identification­Type |
| Origin | The origin of a physical coal delivery, defines the type of coal in combination with the ‘RSS’ field. | ScotaOrigin­Type |
| OTCPostTradeIndicator | Indicates the type of transaction in accordance with MiFID regulations. | OTCPostTrade­Indicator­Type |
| OtherCPEEA | A flag indicating whether the other counterparty to the trade is domiciled within the European Economic Area.  This field is deprecated, but retained for backwards compatibility. | TrueFalseType |
| PackageIdentifier | Internal identifier of the reporting firm that identifies all the reports related to the same execution of a combination of financial instruments as a package. The code must be unique for the group of reports related to an execution within the firm. | ComplexTradeID­Type |
| PackageTransaction­Price | Traded price of the entire package in which the reported derivative transaction is a component. | PriceType |
| PackageTransaction­Price­Currency | Currency in which a package transaction price is denominated. | CurrencyCodeType |
| PackageTransaction­Spread | Traded price of the entire package in which the reported derivative transaction is a component. Is used when the price of the package is expressed as a spread, that is, the difference between two reference prices. | TypedQuantity­Type |
| PackageTransaction­­SpreadCurrency | Currency in which the traded price of a package is reported as a spread. | CurrencyCodeType |
| Payer | The party responsible for making a payment. | PartyType |
| PayerParty | The party responsible for making the payments. | PartyType |
| PaymentAmount | The monetary quantity in the currency specified in the ‘PaymentCurrency’ field. | PriceType |
| PaymentCurrency | The currency in which a payment amount is denominated. | CurrencyCodeType |
| PaymentDate | One of a series of explicit dates identifying when payments are made during the settlement of a financial trade. | Identification­Type |
| PaymentEvent | The event triggering the payment of physical coal deliveries. Such events are sometimes agreed and included as part of the confirmation. | Payment­Event­Type |
| PaymentEventOffset | A number of days relative to the ‘PaymentEvent’.  Positive offsets indicate a date after the ‘PaymentEvent’ and negative offsets indicate a date prior to the ‘Payment­Event’, a zero offset indicates the date of the ‘Payment­Event’.  Payment for a physical delivery of coal is due before or after the offset.  Offsets are in calendar days (holiday calendars are ignored). | QuantityType |
| PayRelativeTo | Specifies the event relative to which payments are due, for example, the first or last day of each calculation period. | PayRelativeToType |
| Period | A time period, for example, a day, week, month or year. | PeriodType |
| PeriodMultiplier | A time period multiplier, for example, “1”, “2” or “3”. | PeriodMultiplier­Type |
| PIPricingDate | One of a series of explicit dates upon which an index trade will be priced. | DateType |
| PipelineName | The name of the pipeline by which the oil product will be delivered. | Pipeline­Name­Type |
| Position | A flag indicating if the ETD represents a cleared position or trade. | TrueFalseType |
| PositiveLimit | The maximum amount by which the quantity delivered can exceed the agreed quantity. Can be an absolute or percentage depending on the context. | QuantityType |
| PremiumCurrency | The currency of the premium. | Currency­Code­Type |
| Premium­PaymentDate | The date when payment of the premium is due. | DateType |
| Premium­PaymentValue | The value of the premium payment in the specified currency in the specified period. | PriceType |
| PremiumRate | The amount per premium unit. If empty, the option has an absolute premium. | PriceType |
| PremiumValue | The value of the premium in the specified currency in the specified period. | PriceType |
| Price | The price per time interval. | PriceType |
| PricingDate | A code identifying which days prices must be collected from the underlying commodity reference. | Pricing­Date­Type |
| Price­Multiplier | The number of units of the financial instrument that are contained in a trading lot, for example, the number of derivatives represented by one transaction. | QuantityType |
| PriceNotation | The manner in which the price is expressed. | PriceNotation­Type |
| PrimaryAssetClass | The primary asset class of a transaction. | Asset­Class­Type |
| PrimaryRateSource | The primary source for where the rate observation will occur. The source is typically a web page operated by a reference bank, for example, the European Central Bank (ECB).  The set of valid values is specified on the EFET web site in the Static Data section (see ref ID [1]). | FXReferenceType |
| Product1­Code­Type | This field is deprecated, but retained for backwards compatibility. | TaxonomyCode­Type |
| Product­Classification­ | This field shall be populated with a CFI code composed of 6 characters. The CFI code must be compliant with ISO 10962. At least the first 2 characters of the CFI code and the character representing the asset class (if applicable for a given instrument) must be provided. This means that these characters cannot be “X”. | ClassificationOf­Product­Type |
| Product­Classification­Type | Until UPI is endorsed by ESMA, this field must be set to “C”. | ClassificationOf­Product­Type­Type |
| Product­Identification­ | The ISIN or Aii identifying the traded product that is reported. | IdentificationOf­Product­Type |
| Product­Identification­Type | The type of Product Identification scheme used to identify the traded product that is reported. | IdentificationOf­Product­Type­Type |
| ProductName | The name by which a product described in the ‘GenericConfirmation’ section is known to the author of the document. | Product­Name­Type |
| PTRRService­Provider | An LEI that identifies a PTRR service provider. | LEIType |
| QuantityVolume | 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. | QuantityType |
| QuantityVolume­Unit | The unit of measure for the ‘QuantityVolume’ field. | UnitOf­Measure­Type |
| QuoteBasis | The method by which the exchange rate is quoted. | QuoteBasisType |
| QVA | If true, indicates that QVA is applicable. If false, indicates that QVA is inapplicable. | TrueFalseType |
| RateSourcePage | A specific page for the rate source for obtaining a market rate. | FXRateSourcePage­Type |
| RateSourcePage­Heading | The heading for the rate source on a given rate source page. | FXRateSourcePage­HeadingType |
| ReasonText | Text describing the reason for rejection. | ReasonTextType |
| ReceiverID | Identification of the ‘ReceiverParty’. Used in routing the message to the correct recipient within an organization. | PartyType |
| Receiver | The receiver of a payment. | PartyType |
| ReceiverParty | The party that receives the payments. | PartyType |
| Receiver­Role | The relevant role as defined by the process.  Examples:   * “ClearingBroker”, “ClearingHouse” or “Exchange” if the sender is a counterparty to the original execution. * “Trader” or “ClearingHouse” if the sender is a clearing broker. * “Trader” or “ClearingBroker” if the sender is a clearing house. * “ClearingHouse” or “Exchange” if the sender is the venue of execution. | RoleType  ETDRoleType |
| REMITReportMode | Indicates whether the transaction is reported to the relevant regime and if the standard filtering and routing rules for the regime are applied. | ReportModeType |
| ReportingParty | The EIC code of the reporting party. | PartyType |
| ReportingRole | The role of the reporting party. | ReportingRoleType |
| ReportingTimestamp | A time stamp to be added to a regulatory report containing information about the trade indicating when the report was created. | UTCTimestamp­Type |
| ReportMode | Indicates wether the transaction is reported to the relevant regime and if the standard filtering and routing rules for the regime are applied. | ReportMode­Type |
| ReportTracking­Number | A unique identifier for the reported position into which the trade is compressed. The identifier represents a group of reports that relate to the same execution. | Report­Tracking­Number­Type |
| Repository | The trade repository to which the trade is to be reported under the relevant regulatory regime(s). | RepositoryType |
| ResetRelativeTo | The reset dates schedule. | ResetRelative­To­Type |
| RiskReducingIndicator | Indicates whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/65/EU. | TrueFalseType |
| RollConvention | Used in conjunction with a frequency and the regular period start date of a calculation period. Determines each calculation period end date within the regular part of a calculation period schedule. | RollConvention­Type |
| Rounding | The number of decimal places to which numbers used in calculation of a financial trade must be rounded.  This specifically applies to the rounding of the of the averaged value of the index(es) which is based on published (unrounded) prices | Rounding­Type |
| RSS | The relevant value indicating the origin of the coal to be delivered under the terms of the contract as defined under the ScoTA master trading agreement for trading of coal. | RSSType |

## S–Z

| Field name | Definition | Based on type |
| --- | --- | --- |
| SecondStrikePrice | The floor price in a collar option. | PriceType |
| SecondaryAssetClass | The secondary asset class of a transaction. | AssetClassType |
| SecuritiesFinancing­Transaction­Indicator | Indicates whether the transaction falls within the scope of activity, but is exempt from reporting under Securities Financing Transactions Regulation. | TrueFalseType |
| SellerEnergyAccount | The account to which the seller of a power trade in the UK market will allocate the volume of the trade. | Energy­Account­Type |
| SellerEnergy­Account­Identification | The account to which the seller of a power trade in the UK market will allocate the volume of the trade. | Identification­Type |
| SellerHubCode | The shipper code of the seller at the hub where the trade will deliver and the capacity is needed.  For the UK market, this is the Seller AT Link Reference. | Identification­Type |
| SellerID | Party ID as defined in the Interface Definition Documents (IDD) on the ELOXON web site, see ref ID [4]. | BSC­PartyID­Type |
| SellerParty | The seller in the transaction. | PartyType |
| SenderID | The party that is sending the CpMLDocument. | PartyType |
| SettlementCurrency | The currency in which cash settlement occurs for non-deliverable forwards and cash-settled options (non-deliverable or otherwise). | CurrencyCodeType |
| SettlementDate | The date on which a settlement is scheduled to occur. | DateType |
| Settlement­Disruption | The consequences of Bullion Settlement Disruption Events. | Settlement­Disruption­Type |
| ShortSellingIndicator | Indicates whether a short-selling investment is performed on behalf of the person on whose behalf the report is submitted or on behalf of the client. | ShortSelling­Indicator­Type |
| Sleeve | Indicates whether the trade was sleeved by the broker. | TrueFalseType |
| SO2­Quality­Adjustments | The Quality Adjustment formula to be used where the Actual Shipment SO2/MMBTU value differs from the Standard SO2/MMBTU value. | SO2Quality­AdjustmentType |
| SpecifiedPrice | The type of price for a commodity reference that must be used in the settlement of a financial trade. | SpecifiedPrice­Type |
| SpotRate | The current market rate for a particular currency pair. | ExtendedPriceType |
| Spread | Indicates whether the transaction has a spread. | TrueFalseType |
| SpreadAmount | Monetary value of the spread on an index transaction.  Can be a positive or negative value. | PriceType |
| SpreadBuyer | Identifies which counterparty to the transaction will pay the spread. | PartyType |
| SpreadCurrencyUnit | The currency unit of the spread used in a swap or index transaction. | Currency­Code­Type |
| SpreadPayer | The party to the trade who pays the spread amount or rate on the given floating leg. | PartyType |
| StartDate | The first date of a period. | DateType |
| StepDate | The date on which the associated ‘StepValue’ becomes effective.  This is an unadjusted date. | DateType |
| StepValue | The non-negative rate or amount that becomes effective on the associated ‘StepDate’. A rate of 5% is represented as 0.05. | QuantityType |
| StrategyID | The identification code created for a strategy transaction by the author of the document. | Identification­Type |
| StrategyType | A strategy name summarising how the individual transactions within the basket must be treated at settlement. | Strategy­Type­Type |
| StrikePrice | The strike price of the option contract. | PriceType |
| StrikePriceCurrency | The currency in which the strike price is denominated. | CurrencyCodeType |
| StrikePricePerUnit­OfMeasure | The unit of measure using in defining a strike price in terms of unit price per unit of measure of a commodity. | s30 |
| SubProduct | The details of the corresponding base product as specified in the classification of commodities. | CommoditySub­Product­Type |
| Surname | The surname of a natural person that represents the buyer or seller of a trade. | ESMAName­Type |
| TerminationDate | The date of conclusion of the contractual obligations as defined under ISDA. | DateType |
| TitleConditions | The agreement between the parties as to the terms governing physical delivery risk and other circumstances related to the transfer of title of ownership for the physically delivered product. | Title­Conditions­Type |
| Tolerance | The percentage tolerance agreed for a physical delivery. The tolerance can be a standard term of the contract or a negotiated element. | QuantityType |
| ToleranceOptionOwner | Indicates whether the tolerance is at the seller’s or the buyer’s option. | PartyType |
| ToleranceUoM | The unit in which the tolerance is specified. | UnitOf­Measure-Type |
| TotalAmount­Currency | Used for non-commodity asset classes to express the notional amount currency. | CurrencyCode­Type |
| TotalContractValue | The total financial value of the transaction in the specified currency. If ‘Currency’ has the attribute @UseFractionUnit, then the ‘TotalContractValue’ must also be expressed in the same fractional unit.  ‘TotalContractValue’ can have a positive or negative value. | PriceType |
| TotalFee | The brokerage fee. | QuantityType |
| TotalPremiumValue | The total financial value of the premiums in the specified currency. | PriceType |
| TotalVolume­Quantity­Unit | The unit of measure of the volume of the commodity of the given trade. | UnitOf­Measure­Type |
| TotalVolume | The total volume of a commodity that has been negotiated in a transaction.  Equal to: capacity x number of time units of delivery | QuantityType |
| TotalVolumeUnit | Unit in which the total volume is expressed, typically MWh. | UnitOf­Measure­Type |
| TradeDate | The date that a transaction was concluded. The date is based on local time, not a specific time zone.  The trade date must be the calendar date, not the commodity date. A trade struck at 0100hrs on Sept 11th must have a trade date of 11th even though the commodity date may still be the 10th. An example is the UK Gas Day, which runs from D+0 05:00 to D+1 05:00. | DateType |
| Trade­Execution­Timestamp | The date that a transaction was concluded.  The date is expressed in UTC plus time zone offset, see also rule BR008 in the section “Additional Business Rules”.  The trade date must be the calendar date, not the commodity date. A trade struck at 0100hrs on Sept 11th must have a trade date of 11th even though the commodity date may still be the 10th. An example is the UK Gas Day, which runs from D+0 05:00 to D+1 05:00. | UTCOffset­Timestamp­Type |
| TradeID | A globally unique transaction identification code. | IdentificationType |
| TradeID | An internal locally unique identification code used by the buyer or the seller to identify the trade. | TradeIDType |
| TradeTime | The time of day that a transaction was concluded. Is expressed in UTC or local time, depending on the context. | TimeType |
| TraderName | The identity of the person that concluded a transaction. | NameType |
| TraderUser­Name | The identifier of the counterparty trader (reporting side) who initiates the trade event on the platform where the trade is booked. | NameType |
| TradingCapacity | The capacity in which the counterparty to the trade is acting: either executing the trade on its own account or in the capacity of an agent acting on behalf of a third-party beneficiary. | TradingCapacity­Type |
| Trading­Capacity­­Additional­Informa­tion | The capacity in which the counterparty to the trade is acting as defined under MiFID II. | TradingCapacity­Additional­Information­Type |
| TradingVenueUTI | The UTI of the trading venue where the transaction took place. | UTIType2 |
| Transaction­Type | The basic instrument type of the trade. | Transaction­Type  ETDTransaction­Type  FXTransaction­Type  IRSTransaction­Type |
| Transmission­Charge­Identification | UK electricity market only: Specifies if the reporting party is obliged to pay transmission loss charges for the delivery of the electricity as defined in Schedule 5 of the Balancing and Settlement Code for the UK electricity grid.  The following values are allowed: “Schedule 5 On” and “Schedule 5 Off”. | Identification­Type |
| TransmissionOfOrder­Indicator | A flag indicating if a trade represents the transmission of an order. | TrueFalseType |
| TransmittingBuyerId | ID of the transmitting buyer. | LEIType |
| TransmittingSellerId | ID of the transmitting seller. | LEIType |
| Transportation­Equipment | The transportation equipment used to delivery and receive the commodity. | Equipment­Type |
| Type | The type of the other payment. | OtherPaymentType­Type |
| Type | The type of physical commodity to be delivered. | ProductType |
| Type | The type of an option contract. | OptionType |
| TypeOfPTRR | Indicates the type of a PTRR operation for the purpose of reporting under Regulation (EU) No 648/2012. | TypeOfPTRRType |
| Underlying | 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. | UnderlyingType |
| UnderlyingCodeType | The codification scheme used to identify the underlying traded product. | UnderlyingCode­TypeType |
| UnderlyingCurrency | **The currency of the underlying delivered or notionally delivered commodity, or the currency of the underlying contract in the case of a cleared option contract in the commodity or foreign exchange asset classes.** | Currency­Code­SingleOr­Pair­Type |
| UnderlyingIndicator | **An indication of the underlying index, where available.** | FloatingRate­Indicator­Type |
| UnderlyingName | Reference name of the traded index. | RateIndexType |
| Unit | The unit of the rate basis. | RateBasisCodeType |
| UnitPrice | Unit price per contract. The number of non-zero decimal digits must not exceed the number of decimals used in the CRA’s product definition (price quote). | ExtendedPriceType |
| UTI | The UTI of the reported transaction. | UTIType |
| Value | The value field in an extendible list of attributes. | AdditionalData­ValueType |
| Value | Value of a contract term in number of units. | Number3DigitsType |
| ValueDate | The date on which exchange currencies settle. | DateType |
| VenueOfExecution | The venue on which a transaction is executed. | VenueOfExecution­Type |
| Voice | Indicates whether the trade was voice brokered or executed on an electronic broker platform. | TrueFalseType |
| Voltage | The voltage of the electricity to be delivered, expressed as a number of volts. | QuantityType |
| WaiverIndicator | The type of the applied waivers. | WaiverIndicatorType |
| Weekly­Roll­Convention | Determines each calculation period end date within the regular part of the calculation period schedule. Used in conjunction with ‘Frequency’ and the regular period start date of the calculation period. | Week­Day­Type |
| Written­Confirmation­OfExercise | Indicates whether an option requires a written confirmation of exercise. | TrueFalseType |

# Description of CpML Field Types

The following tables list all CpML field types in alphabetical order. Where applicable, valid values are described. The Length column describes the maximum string length, where applicable. If nothing else is stated, the minimum string length is 1.

## A-D

| Field Type | Definition | Base Type | Length |
| --- | --- | --- | --- |
| Action­Type­Type | Permitted values:   * N = New: First-time submission for a transaction. * M = Modify: Modification of a previously reported contract that is common to both counterparties (bilateral change). * E = Error: Cancellation of a wrongly submitted report. * C = Cancel: Nullification or early termination of an existing contract. * P = Position: Combination of simultaneous new and compression into position. * R = Revision: Correction to a previous report without a modification to the trade (unilateral change). * I = Revive: Re-opening of a derivative, at a trade or position level, that was cancelled with action type ‘Error’ or terminated by mistake.   **Important:** “V” for valuation has been intentionally left out. | string |  |
| Additional­Data­Key­Type | Generic field for extension data. | string | 35 |
| Additional­Data­Value­Type | Generic field for extension data. | string | 255 |
| Agent­Type | The following values are allowed:   * Broker * ECVNA * ClearingBroker * SettlementAgent | NMTOKEN |  |
| Agreement­Type | The set of valid values is specified on the EFET web site in the Agreement table in the Static Data section (see ref ID [1]). | string | 50 |
| AlgorithmType | A string of capital letters and numbers 0-9. | string | 50 |
| Area­Type | This field type covers a number of related objects, such as balance areas, grid areas or countries.  This field type uses EIC codes. | string | 16 |
| Asset­Class­Type | Values for the asset classes of a transaction.  The following values are allowed:   * Commodity * ForeignExchange * Equity * EquityBond * InterestRate * Credit | NMTOKEN |  |
| BenchmarkCurve­CodeType | Specifies a benchmark curve name. The following values are allowed:   * WIBO = WIBOR: Warsaw Interbank Offered Rate. * TREA = Treasury: Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series. * TIBO = TIBOR: Tokyo Interbank Offered Rate. * TLBO = TELBOR: Tel Aviv Interbank Offered Rate. * SWAP = SWAP: In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed. * STBO = STIBOR: Stockholm Interbank Offered Rate. * PRBO = PRIBOR: Czech Fixing of Interest Rates on Interbank Deposits. * PFAN = Pfandbriefe: Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. * NIBO = NIBOR: Norwegian Interbank Offered Rate. * MAAA = MuniAAA: Benchmark curve used for municipals based on the best credit rating for municipal market debt. * MOSP = MOSPRIM: Moscow Prime Offered Rate. * LIBO = LIBOR: London Interbank Offered Rate. * LIBI = LIBID: London InterBank Bid Rate. * JIBA = JIBAR: Johannesburg Interbank Agreed Rate. * ISDA = ISDAFIX: Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA). * GCFR = GCFRepo: GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index. * FUSW = FutureSWAP: Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. * EUCH= EuroSwiss: Swiss Franc LIBOR rate. * EUUS = EURODOLLAR: Rate for eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve. * EURI = Euribor: Euro Interbank Offer Rate. * EONS = EONIASwaps: Euro OverNight Index Average swap rate. * EONA = EONIA: Euro OverNight Index Average rate. * CIBO = CIBOR: Copenhagen Interbank Offered Rate. * CDOR = CDOR: Canadian Dollar Offered Rate. * BUBO = BUBOR: Budapest Interbank Offered Rate. * BBSW = BBSW: Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW). | string |  |
| BSC­Party­ID­Type | Identifies a BSC party for a trade.  The set of valid values is maintained on the Elexon web site (see ref ID [4]). | string | 255 |
| BTU­Quality­Adjustment­Type | The set of valid values is specified on the EFET web site in the Static Data section (see ref ID [1]). | string | 255 |
| BullionType | Values for bullion-type medals.  The following values are allowed:   * Gold: Quality as per the Good Delivery Rules issued by the London Bullion Market Association. * Palladium: Quality as per the Good Delivery Rules issued by the London Platinum and Palladium Market. * Platinum: Quality as per the Good Delivery Rules issued by the London Platinum and Palladium Market. * Silver: Quality as per the Good Delivery Rules issued by the London Bullion Market Association. * RhodiumSponge: Quality as per the Good Delivery Rules for Rhodium (Sponge). | NMTOKEN |  |
| Business­Day­Convention­Type | The following values are allowed:   * FOLLOWING: Non-business dates are adjusted to the first following day that is a business day. * FRN: As defined unter 2000 ISDA Definitions, Section 4.11. “FRN Convention; Eurodollar Convention”. * MODFOLLOWING: Non-business dates are adjusted to the first following day that is a business day unless that day falls in the next calendar month, in which case that date will be the first preceding day that is a business day. * PRECEDING: Non-business days are adjusted to the first preceding day that is a business day. * MODPRECEDING: Non-business dates are adjusted to the first preceding day that is a business day unless that day falls in the previous calendar month, in which case that date will be the first following day that is a business day. * NEAREST: Non-business dates are adjusted to the nearest day that is a business day. If the non-business day falls on any day other than a Sunday or a Monday, this is the first preceding day that is a business day. If the non-business day falls on a Sunday or Monday, this is the first following business day. * NONE: Dates that fall on a day that is not a business day are not adjusted. * NotApplicable: The date adjustment conventions are defined elsewhere. It is not required to specify them in the CpMLDocument. | string |  |
| CFIIdentifierType | String representing a CFI. | string | 6 |
| ClassificationOf­Product­Type | Must contain a valid CFI or UPI representing the traded product. | string | 255 |
| ClassificationOf­ProductType­Type | The following values are allowed:   * C = CFI * U = UPI | string | 1 |
| Clock­Date­Time­Type | Date and time value that explicitly does not use a time zone indication.  Pattern: YYYY-MM-DDTHH:MM:SS | dateTime |  |
| Collateralisation­Type | The following values are allowed:   * FC * UNCL * PRC1 * PRC2 * PRCL * OWC1 * OWC2 * OWP1 * OWP2 * FLCL | string |  |
| Commodity­Base­ProductType | The following values are allowed:   * AGRI * NRGY * ENRV * FRGT * FRTL * INDP * METL * MCEX * PAPR * POLY * INFL * OEST * OTHC * OTHR | string |  |
| CommodityFurther­Sub­Product­Type | The following values are allowed:  **GROS**   * FWHT, SOYB, CORN, RPSD, RICE, , OTHR   **SOFT**   * CCOA, ROBU, WHSG, BRWN,, OTHR   **OOLI**   * LAMP, OTHR   **GRIN**   * MWHT, OTHR   **ELEC**   * BSLD, FITR, PKLD, OFFP, OTHR   **NGAS**   * GASP, LNGG, NBPG, NCGG, TTFG, OTHR   **OILP**   * BAKK, BDSL, BRNT, BRNX, CNDA, COND, DSEL, DUBA, ESPO, ETHA, FUEL, FOIL, GOIL, GSLN, HEAT, JTFL, KERO, LLSO, MARS, NAPH, NGLO, TAPI, URAL, WTIO, OTHR   **EMIS**   * CERE, ERUE, EUAE, EUAA, OTHR   **WETF**   * TNKR, OTHR   **DRYF**   * DBCR, OTHR   **NPRM**   * ALUM, ALUA, CBLT, COPR, IRON, LEAD, MOLY, NASC, NICK, STEL, TINN, ZINC, OTHR   **PRME**   * GOLD, SLVR, PTNM, PLDM, OTHR | string |  |
| Commodity­Sub­Product­­Type | The following values are allowed:  **AGRI**   * GROS, SOFT, POTA, OOLI, DIRY, FRST, SEAF, LSTK, GRIN, OTHR   **NRGY**   * ELEC, NGAS, OILP, COAL, INRG, RNNG, LGHT, DIST, OTHR   **ENRV**   * EMIS, WTHR, CRBR, OTHR   **FRGT**   * WETF, DRYF, CSHP, OTHR   **FRTL**   * AMMO, DAPH, PTSH, SLPH, UREA, UAAN, OTHR   **INDP**   * CSTR, MFTG   **METL**   * NPRM, PRME   **PAPR**   * CBRD, NSPT, PULP, RCVP, OTHR   **POLY**   * PLST, OTHR | string |  |
| Common­Pricing­Type | The following values are allowed:   * true = Yes: Holidays observed by an index will be applied commonly to all indexes when collecting settlement prices. * false = No: Holidays observed by an index will not be applied commonly to all indexes. | TrueFalse­Type |  |
| Complex­TradeID­Type | Only alphanumeric characters are allowed. | string | 35 |
| Confirmation­Means­Type | The following values are allowed:   * Y = Non-electronically confirmed * N = Non-confirmed * E = Electronically confirmed | string |  |
| ContractType | The following values are allowed:   * Base * Peak * OffPeak * Custom | NMTOKEN |  |
| ContractTypeType | The following values are allowed:   * AU = Auction * CO = Continuous * FU = Future style contract * FW = Forward style contract * OP = Option style contract * OP\_FW = Option on a forward * OP\_FU = Option on a future * OP\_SP = Option on spread * OP\_SW = Option on a swap * SP = Spread * SW = Swap * SWG = Swing * OT = Other | string |  |
| Corporate­Sector­Type | Taxonomy for Financial Counterparties. The following values are allowed:   * A = Assurance undertaking authorised in accordance with Directive 2002/83/EC * C = Credit institution authorised in accordance with Directive 2013/36/EU * F = Investment firm authorised in accordance with Directive 2004/39/EC * I = Insurance undertaking authorised in accordance with Directive 73/239/EEC * L = Alternative investment fund managed by AIFMs authorised or registered in accordance with Directive 2011/61/EU * O = Institution for occupational retirement provision within the meaning of Article 6(a) of Directive 2003/41/EC * R = Reinsurance undertaking authorised in accordance with Directive 2005/68/EC * U = UCITS and its management company, authorised in accordance with Directive 2009/65/EC * D = Central Securities Depository   Taxonomy for Non-Financial Counterparties. The categories below correspond to the main sections of NACE classification as defined in Regulation (EC) No 1893/2006. The following values are allowed:   * 1 = Agriculture, forestry and fishing * 2 = Mining and quarrying * 3 = Manufacturing * 4 = Electricity, gas, steam and air conditioning supply * 5 = Water supply, sewerage, waste management and remediation activities * 6 = Construction * 7 = Wholesale and retail trade, repair of motor vehicles and motorcycles * 8 = Transportation and storage * 9 = Accommodation and food service activities * 10 = Information and communication * 11 = Financial and insurance activities * 12 = Real estate activities * 13 = Professional, scientific and technical activities * 14 = Administrative and support service activities * 15 = Public administration and defence; compulsory social security * 16 = Education * 17 = Human health and social work activities * 18 = Arts, entertainment and recreation * 19 = Other service activities * 20 = Activities of households as employers; undifferentiated goods – and services – producing activities of households for own use * 21 = Activities of extraterritorial organisations and bodies   Blank in the case of CCPs and other types of counterparties in accordance with point 5 of Article 1 of Regulation (EU) No 648/2012. | string |  |
| Country­CodeType | ISO 3166-1 alpha-2 code identifying a country. | NMTOKEN | 2-2 |
| CPDomicileType | A word or combination of words constituting the individual designation by which a place or thing is known. | string | 500 |
| CP­Financial­Nature­Type | The following values are allowed:   * F = Financial * N = Non-financial * C = Central * O = Other | string |  |
| CurrencyCode­Single­OrPair­Type | ISO 4217 alpha-3 code identifying a currency unit or a pair of ISO 4217 alpha-3 codes. The following pattern applies:   * Currency­Code­Type[/Currency­Code­Type]   Where the part in square brackets is optional.  Examples:“EUR” or “EUR/GBP” | string | 7 |
| Currency­Code­Type | ISO 4217 alpha-3 code identifying a currency unit. | NMTOKEN | 3-3 |
| Currency­Code­TypeWith­Fraction­Option | ISO 4217 alpha-3 code identifying a currency unit.  The attribute @UseFractionUnit indicates that a fractional unit of the currency is used, for example, Pence instead of GBP. This attribute is mandatory for certain networks, for example, UK NBP and Belgium. | NMTOKEN | 3-3 |
| Cycle­Type | Free text with preserved whitespace. | string | 255 |
| Date­Type | Identifies a particular calendar day including year, month and day according to ISO 8601.  Pattern: YYYY-MM-DD.  Leading zeros must be used. | date | 10 |
| Day­Count­Fraction­Type | Day count convention (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments for the floating rate of leg 1 are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.  'A001', 'A002', 'A003', 'A004', 'A005', 'A006', 'A007', 'A008', 'A009', 'A010', 'A011', 'A012', 'A013', 'A014', 'A015', 'A016', 'A017', 'A018', 'A019', 'A020' or 'NARR'. | string | 4 |
| Delivery­Contingency­Type | The set of valid values is specified on the EFET web site in the Static Data section (see ref ID [1]). | string | 255 |
| Delivery­Date­Type | The following values are allowed:   * Spot: The spot contract. * First\_Nearby: The month of expiration of the first futures contract to expire following the pricing date. * Second\_Nearby: The month of expiration of the second futures contract to expire following the pricing date. * Third\_Nearby: The month of expiration of the third futures contract to expire following the pricing date. * Sixth\_Nearby: The month of expiration of the sixth futures contract to expire following the pricing date. * Twelfth\_Nearby: The month of expiration of the twelfth futures contract to expire following the pricing date. * First\_Nearby\_Including: The month of expiration of the first futures contract to expire following the pricing date including the final price on the day of expiry. * Second\_Nearby\_Including: The month of expiration of the second futures contract to expire following the pricing date including the final price on the day of expiry. * Third\_Nearby\_Including: The month of expiration of the third futures contract to expire following the pricing date including the final price on the day of expiry. * Sixth\_Nearby\_Including: The month of expiration of the sixth futures contract to expire following the pricing date including the final price on the day of expiry. * Twelfth\_Nearby\_Including: The month of expiration of the twelfth futures contract to expire following the pricing date including the final price on the day of expiry. * First\_Nearby\_Excluding: The month of expiration of the first futures contract to expire following the pricing date excluding the final price on the day of expiry. * Second\_Nearby\_Excluding: The month of expiration of the second futures contract to expire following the pricing date excluding the final price on the day of expiry. * Third\_Nearby\_Excluding: The month of expiration of the third futures contract to expire following the pricing date excluding the final price on the day of expiry. * Sixth\_Nearby\_Excluding: The month of expiration of the sixth futures contract to expire following the pricing date excluding the final price on the day of expiry. * Twelfth\_Nearby\_Excluding: The month of expiration of the twelfth futures contract to expire following the pricing date excluding the final price on the day of expiry. * Calculation\_Period: The period specified in the calculation period of the transaction. * Month\_Ahead: The delivery period being the month ahead. * Day\_Ahead: The delivery period being the day ahead. * Dated\_Contract: A specifically dated contract. | NMTOKEN |  |
| DeliveryPoint­AreaType | An EIC code identifying a delivery location as a point or an area. EIC Y, EIC Z and EIC W codes are permitted. | string | 255 |
| DerivativeNotional­ChangeType | The following values are allowed:   * Increase * Decrease | NMTOKEN |  |
| DayOf­Week­Type | The following values are allowed:   * WD = Weekdays * WN = Weekend * MO = Monday * TU = Tuesday * WE = Wednesday * TH = Thursday * FR = Friday * SA = Saturday * SU = Sunday   Multiple values can be concatenated using space as separation character. | string |  |
| DurationType | The following values are allowed:   * N = Minutes * H = Hour * D = Day * W = Week * M = Month * Q = Quarter * S = Season * Y = Annual * O = Other | string |  |

## E–L

| Field Type | Definition | Base Type | Length |
| --- | --- | --- | --- |
| EMIR­Option­Style | The following values are allowed:   * A = American * B = Bermudan * E = European * S = Asian | string |  |
| EMIRUTIType | Unique Transaction ID under EMIR. | string | 52 |
| Energy­Account­Type | Definitions within the Balancing & Settlement Code for the UK electricity market.  The following values are allowed:   * Production * Consumption | NMTOKEN |  |
| Energy­Product­Type | Identifies the nature of an energy product such as power, gas, oil, active power, reactive power or coal.  The following energy product values are allowed:   * Gas * Power * Oil * Coal * Bullion * Metal * Agriculturals * Paper * Biomass * DryFreight * WetFreight * TimeCharter   The following values are referred to collectively as Emissions Commodity for the purpose of defining related business rules within the document:   * AAU * CER * EUA * EUAPhase\_3 * EUAPhase\_4 * ERU * GO * IREC * REC * REGO * ROC * ROGO * UKA (UK Allowance)   **Note**: The schema has two additional values, “EUAPhase\_1” and “EUAPhase\_2”, which are retained for backwards compatibility. | NMTOKEN |  |
| EProduct1­Code­Type | The following values are allowed:   * CO = Commodity * CR = Credit * CU = Currency * EQ = Equity * IR = Interest Rate | string |  |
| EProduct2­Code­Type | Values for derivative types.  The following values are allowed:   * CD = Contracts for difference * FR = Forward rate agreements * FU = Futures * FW = Forwards * OP = Option * SW = Swap * OT = Other * ST = Swaption * SB = Spreadbet | string |  |
| Equipment­Type | The following values are allowed:   * Barge * Truck * Railcar | NMTOKEN |  |
| ESMAIdType | Values identifying a natural person.  Value must conform to the ESMA personal identification pattern. (([A-Z]{2}[A-Z0-9]{1,33})|([A-Z]{2}[0-9]{8}[A-Z][A-Z#]{4}[A-Z][A-Z#]{4})|(FI[A-Z0-9\-+]{1,33})|(LV[A-Z0-9\-]{1,33})) | string | 35 |
| ESMAIdPatternType | The following values are allowed:   * NIDN: National client identifier. * CCPT: Passport number. * CONCAT: Concatenation of nationality, date of birth, and name abbreviation. | string |  |
| ESMAName­Type | Name string restricted to 140 characters as defined by ESMA. | string |  |
| ETD­Role­Type | The following values are allowed:   * Broker * ClearingBroker * ClearingHouse * Exchange * Trader | string |  |
| ETD­Transaction­Type | The following values are allowed:   * FOR: Physical forward that settles against a fixed price. * OPT: Option on a physical forward. * PHYS\_INX: Physical forward that settles against an index. * OPT\_PHYS\_INX: Option on a physical forward that settles against an index. * FXD\_SWP: Fixed/float swap. * FXD\_FXD\_SWP: Fixed/fixed swap. * FLT\_SWP: Float/float swap. * OPT\_FXD\_SWP: Fixed/float swaption. * OPT\_FXD\_FXD\_SWP: Fixed/fixed swaption. * OPT\_FLT\_SWP: Float/float swaption. * OPT\_FIN\_INX: Option on an index. * FUT: Exchange-traded future (can be traded off exchange but under the terms of the Regulated Market). * OPT\_FUT: Exchange-traded option (can be traded off exchange but under the terms of the Regulated Market). * SPT: Spot transaction. | string |  |
| EUA­Account­Code­Type | EUA account code that must conform to the following pattern:   * CC-nnn-nnn-0 * CC-nnn-nnnn * CC-nnn-nnn   where   * CC = country code according to ISO 3166-1 alpha-2 codes * n = any single digit integer * 0 = the character for zero | string | 12 |
| EventTypeType | Enumeration for the different types of event that can cause an ActionType. Each ActionType can only support specific EventTypes, the rules are set out in EMIR documentation, such as the file entitled “Cross-reference\_esma74-362-2683.xls”, Field 2.152.  Permitted values are:   * TRAD = Trade * NOVA = Step-in * COMP = PTRR * ETRM = Early termination * CLRG = Clearing * EXER = Exercise * ALOC = Allocation * CREV = Credit event * CORP=Corporate event * INCP = Inclusion in position * UPDT = Update | NMTOKEN |  |
| ExtendedPriceType | The price in some currency. Positive and negative values are permitted. Up to 13 decimal places. | decimal |  |
| ExtendedTrueFalse­Type | Values:   * “True” * “False” * “Unknown” | NMTOKEN |  |
| FinancialInstrument­FullNameType | Character string representing a financial instrument. | string | 350 |
| Floating­Rate­Indicator­Type | Indicator of a floating rate index. The following values are available:   * ESTR * SONA * SOFR * EONA * EONS * EURI * EUUS * EUCH * GCFR * ISDA * LIBI * LIBO * MAAA * PFAN * TIBO * STBO * BBSW * JIBA * BUBO * CDOR * CIBO * MOSP * NIBO * PRBO * TLBO * WIBO * TREA * SWAP * FUSW * EFFR * OBFR * CZNA | string |  |
| Frequency­Period­Type | A specific time period comprised of the concatenation of a ‘PeriodMultiplierType’ and a ‘PeriodType’, following this pattern:   * nnnA   where   * nnn = the PeriodMultiplierType * A = PeriodType (for values, see the field type description) | string | 4 |
| FXConversion­MethodType | The following values are allowed:   * Daily: daily index rate \* daily exchange rate * Monthly: monthly average index \* monthly average exchange rate * Mixed: monthly average index \* daily exchange rate   **Important:** These definitions use ‘PricingDateType’ to identify valid days upon which prices can be collected, meaning that rates will only be collected for valid pricing dates.  **Important:** The value “Monthly” is applicable in all averaging cases regardless of the time period of the calculation period. Example: If the calculation period for the transaction is a week, then the value “Monthly” should be used, but in this context would in actual fact refer to a period of a week since this is the period of the calculation period. | NMTOKEN |  |
| FXProductType | The following values are allowed:   * FXSpot * FXForward * FXSwap * FXOption * FXForward\_Non\_Delivererable * FXOption\_Non\_Deliverable | string |  |
| FXRateSource­PageHeading­Type | Character string representing the heading of a page of a reference source where an FX spot price is published. | string | 255 |
| FXRate­Source­PageType | Character string representing a reference to a page of a reference source where an FX spot price is published. | string | 255 |
| FXReferenceType | Character string representing a reference to a spot price index. | string | 255 |
| FXTransaction­Type | The following values are allowed:   * FOR: Physical forward that settles against a fixed price * OPT: Option on a physical forward * FXD\_FXD\_SWP: Fixed/fixed swap * OPT\_FXD\_FXD\_SWP: Fixed/fixed swaption * SPT: Spot transaction | string |  |
| IdentificationOf­Product­Type | A valid ISIN as defined in ISO 6166 or a valid Aii. | string | 48 |
| IdentificationOf­Product­Type­Type | The following values are allowed:   * I = ISIN * A = Aii | string |  |
| Identification­Type | A code to uniquely distinguish one occurrence of an entity from another. | string | 255 |
| IncotermsType | Delivery terms defined by the International Chamber of Commerce (ICC). Valid values are available from the ICC web site at <http://www.iccwbo.org/incoterms/id3040/index.html>.  The version of the Incoterms is as defined in the relevant master agreement for the contract. | string | 3 |
| IndexCommodity­Type | The set of valid values is specified on the EFET web site in the Static Data section (see ref ID [1]), IndexCommodity table, Index Commodity Description column. | string | 30 |
| IndexNameType | String representing an index name. | string | 25 |
| IndexStrike­Price­StyleType | The following values are allowed:   * Index\_Following: The strike price of the option is the current state of the index at the present time, meaning that the option is always at the money. * Index\_Dated: The strike price for the option is the state of the index on the trade date, meaning that the option can vary in and out of the money based on the relative performance of the index compared with the historic value on the trade date. | NMTOKEN |  |
| IRSProductType | The following values are allowed:   * IRSwap * Basis * CrossCurrency | string |  |
| IRSTransaction­Type | The following values are allowed:   * FXD\_SWP: Fixed/float swap * FXD\_FXD\_SWP: Fixed/fixed swap * FLT\_SWP: Float/float swap * OPT\_FXD\_SWP: Fixed/float swaption * OPT\_FXD\_FXD\_SWP: Fixed/fixed swaption * OPT\_FLT\_SWP: Float/float swaption | string |  |
| ISDACommodity­DefinitionsType | The following values are allowed:   * All values defined in Sub-Annex A to the 2005 ISDA Commodity Definitions. * Other explicitly defined indices published on the EFET web site in the CommodityReferences table in the Static Data section (see ref ID [1]). | string | 255 |
| ISINType | An ISIN, comprised of up to 12 letters and numbers. | string |  |
| LEIType | LEI associated with a single corporate entity. | string | 20 |
| Legacy­Collateralisation­Type | The following values are allowed:   * U = Uncollateralised * PC = Partially collateralised * OC = One-way collateralised * FC = Fully collateralised | string |  |
| LegacyRate­Index­Type | Old rate index type introduced for UKMIR backward compatibility. | s63 | 63 |
| Linked­UTIType | Unique Transaction ID under EMIR (52) or REMIT (100).  The attribute @Type provides the following enumerated values:   * PriorUTI * SubsequentPositionUTI * PTRRID * OtherUTI | string | 100 |
| Load­Delivery­IntervalType | A four-digit time value to indicate hours and minutes:   * 00:00, 01:00, … , 23:00, 24:00 | string | 5 |
| LoadTypeType | The following values are allowed:   * BL = Base Load * PL = Peak Load * OP = Off-Peak * BH = Block Hours * SH = Shaped * GD = Gas Day * OT = Other | string |  |
| LotsType | 0 or positive integer up to 9999999999999999. | integer | 20 |

## M–R

| Field Type | Definition | Base Type | Length |
| --- | --- | --- | --- |
| Master­Agreement­Version­Type | The version of the master trading agreement defined by the year, for example, 2005. | string | 4 |
| MetalMaterial­Type | The following values are allowed:   * Aluminum-Primary * Cobalt * Copper * Lead * Molybdenum * NASAA * Nickel * Steel * Tin * Uranium * Zinc * Gold | NMTOKEN |  |
| MICType | 4-digit alphabetical MIC as defined by ISO 10383. | string | 4 |
| NameType | A word or combination of words by which a person, animal, place or thing is known. | string | 35 |
| Number3DigitsType | Number of objects represented as an integer. | string | 3 |
| OnBehalfOfType | The following values are allowed:   * Buyer * Seller * Buyer\_And\_Seller | string |  |
| Option­Style­Type | The following values are allowed:   * American * European * Asian * Cap * Floor * Collar * Bermudan   **Important:** “Cap”, “Floor” and “Collar” refer to an exercise style that can be equated to a strip of automatically exercised optlets with a strike price equal to the cap price or floor price. | NMTOKEN |  |
| Option­Type | The type of option contract.  The following values are allowed:   * Call * Put * Capped\_Call * Floored\_Put * Optional   **Important:** Capped calls and floored puts contain a cap/floor on the upside/downside which effectively limits the explicit value of an in the money option. | NMTOKEN |  |
| OTCPostTrade­Indicator­Type | The following values are allowed:   * BENC: Benchmark transaction. * ACTX: Agency cross transaction. * ILQD: Pre-trade waiver for an illiquid instrument transaction. Applicable to non-equity instruments. * SIZE: Pre-trade waiver for transactions above a specific size. Applicable to non-equity instruments. * CANC: Cancellations. * AMND: Amendments. * SDIV: Special dividend transactions. * RPRI: Transactions that have received price improvements. Applicable to equity instruments. * DUPL: Duplicative trade reports. * LRGS: Large-in-scale transactions. Applicable to all instruments. * TNCP: Transactions not contributing to the price discovery process for the purposes of Article 23 of Regulation (EU) No 600/2014. * TPAC: Package transaction. * XFPH: Transaction where the contract on a commodity is exchanged for the actual physical good. | string |  |
| OtherPaymentType­Type | 4 alphabetic characters:   * UFRO = Upfront Payment, that is, the initial payment made by one of the counterparties either to bring a transaction to fair value or for any other reason that may be the cause of an off-market transaction * UWIN = Unwind or Full termination, that is, the final settlement payment made when a transaction is unwound prior to its end date; Payments that may result due to full termination of derivative transaction(s) * PEXH = Principal Exchange, that is,the exchange of notional values for cross-currency swaps | string |  |
| PartyType | The identification of an actor in the energy market. Uses valid EIC codes or LEIs.  The set of valid EIC codes is published on the EFET web site in the Counterparty table in the Static Data section (see ref ID [1]). | string | 20 |
| PaymentEvent­Type | The set of valid values is published on the EFET web site in the PaymentEventType table in the Static Data section (see ref ID [1]). | string | 32 |
| PayRelativeTo­Type | The following values are allowed:   * CalculationPeriodStartDate: Payments will occur relative to the first day of each calculation period. * CalculationPeriodEndDate: Payments will occur relative to the last day of each calculation period. * LastPricingDate: Payments will occur relative to the last pricing date of each calculation period. * ResetDate: Payments will occur relative to the reset date. * ValuationDate: Payments will occur relative to the valuation date.   For more information, see the FpML web site (ref ID [6]). | string |  |
| Percentage­Rate­Type | Decimal consisting of 11 numbers with up to 10 decimal places  Rate expressed as a percentage, where the number before the decimal point equals the percent value.  Examples:   * 0.7 equals 0.7%. * 7.0 equals 7%. | decimal |  |
| Percentage­Type | Percentage expressed as a decimal value. | decimal |  |
| PeriodMultiplier­Type | Type of time period multiplier, for example, “1”, “2” or “3”. | integer | 3 |
| PeriodType | The following values are allowed:   * D = Day * W = Week * M = Month * Y = Year * T = Term * A = AdHoc   For more information, see the FpML web site (ref ID [6]). | string |  |
| PipelineName­Type | The set of valid values is specified on the EFET web site in PipelineNameType table in the Static Data section (see ref ID [1]). | string | 255 |
| PortfolioCode­Type | An internal code identifying a portfolio. The following characters are allowed:   * Alphanumeric characters * Colon (:), period (.), hyphen (-) and underscore (\_)   **Note**: The special characters may not be present at the beginning or end of the string. | string | 52 |
| PriceNotation­Type | Three-character currency code as defined by ISO 4217 or the value “100” to represent ‘percentage’. | string |  |
| PriceType | The price in some currency. Positive and negative values are permitted. Positive quantities shall not have a sign. A price may be expressed with up to 9 decimal places, dot-separated and with leading zeros suppressed. | decimal | 25 |
| PricingDateType | The following values are allowed:   * CBD: Each commodity business day * Monday: Each Monday if it is a commodity business day * Tuesday: Each Tuesday if it is a commodity business day * Wednesday: Each Wednesday if it is a commodity business day * Thursday: Each Thursday if it is a commodity business day * Friday: Each Friday if it is a commodity business day * Saturday: Each Saturday if it is a commodity business day * Sunday: Each Sunday if it is a commodity business day * Monthly: On the same day each month. The actual day is not defined but is considered to be known to the counterparties and the broker. | NMTOKEN |  |
| ProductGrade­Type | The set of valid values is specified on the EFET web site in the ProductGradeType table in the Static Data section (see ref ID [1]). | string | 255 |
| ProductName­Type | A character string. | string | 255 |
| ProductType | The set of valid values is specified on the EFET web site in any of the product-type tables in the Static Data section (see ref ID [1]). | string | 255 |
| QuantityType | The number of occurrences of an object. Positive and negative values are allowed.  Positive quantities shall not have a sign. A quantity may be expressed with up to 8 decimal places, dot-separated and with leading zeros suppressed.  Positive quantities shall not have a sign. A quantity shall always be expressed as a whole number (integer) up to 8 figures in length, with leading zeros suppressed e.g. 1 to 99.999.999. | decimal | 30 |
| QuoteBasisType | The following values are allowed:   * Currency1PerCurrency2: The amount of currency 1 for one unit of currency 2. * Currency2PerCurrency1: The amount of currency 2 for one unit of currency 1. * PutCurrencyPerCallCurrency: The amount of the put currency per one unit of the call currency. * CallCurrencyPerPutCurrency: The amount of the call currency per one unit of the put currency. | string |  |
| RateBasisCode­Type | Specifies a rate basis. The following values are allowed:   * DAYS * MNTH * WEEK * YEAR | string |  |
| RateIndexType | The list of permitted values is described on the FpML web site at <http://www.fpml.org/coding-scheme/floating-rate-index>. | string | 50 |
| ReasonText­Type | The textual explanation of an act. | string | 512 |
| Reporting­Role­Type | The following values are allowed:   * Trader: Can report on behalf of themselves. * CP\_Agent: Can report on behalf of a counterparty and themselves including internal counterparty transactions to which they are a party. * Internal\_Agent: Can report on behalf of either or both counterparties to an intragroup transaction. * Execution\_Agent * Clearing\_Agent | string |  |
| ReportModeType | The following values are allowed:   * Report: Report this transaction to the relevant regime. * NoReport: Do not report this transaction to the relevant regime. * CmsReport: Apply the standard filtering and routing rules for the relevant regime. | string |  |
| ReportTracking­Number­Type | An alphanumeric string. | string | 52 |
| RepositoryType | The set of valid values is specified on the EFET web site in the RepositoryReference table in the Static Data section (see ref ID [1]), which must at least include:   * DTCC-EU * REGIS-TR * UNAVISTA * ICEVAULT | string | 20 |
| Reset­Relative­ToType | The following values are allowed:   * CalculationPeriodStartDate”: Payments will occur relative to the first day of each calculation period. * CalculationPeriodEndDate: Payments will occur relative to the last day of each calculation period.   For more information, see the FpML web site (ref ID [6]). | string |  |
| RoleType | The following values are allowed:   * Trader * Broker * ClearingHouse * ECVNA | NMTOKEN |  |
| RollConvention­Type | The following values are allowed:   * EOM * FRN * IMM * IMMCAD * IMMAUD * IMMNZD * SFE * NONE: The roll convention is not required. For example, in the case of a daily calculation frequency. * TBILL * 1, 2, … 31: Rolls on the corresponding day of the month. * MON: Rolling weekly on a Monday. * TUE: Rolling weekly on a Tuesday. * WED: Rolling weekly on a Wednesday. * THU: Rolling weekly on a Thursday. * FRI: Rolling weekly on a Friday. * SAT: Rolling weekly on a Saturday. * SUN: Rolling weekly on a Sunday.   For more information, see the FpML web site (ref ID [6]). | string | 255 |
| RoundingType | Indicates the number of decimal places to round to. The following values are allowed:   * 0, 1, … 9 * N\_A: There is no agreement to the number of decimal places. | NMTOKEN |  |
| RSSType | Must be either a SCoTA RSS code (see ref ID [5]) or a valid value specified on the EFET web site in the ProductTypeCoal table in the Static Data section (see ref ID [1]). | string | 32 |

## S–Z

| Field Type | Definition | Base Type | Length |
| --- | --- | --- | --- |
| ScotaOriginType | The origin code for a Relative Standard Specification (RSS) coal product (see ref ID [5]) and including:   * CRAPS * RB * AUS * COL * POL * RUSS * US * BOL | string | 8 |
| Settlement­DisruptionType | Valid values for bullion settlement disruptions. The following values are allowed:   * Negotiation * Cancellation\_And\_Payment | NMTOKEN |  |
| SettlementType | The following values are allowed:   * C = Cash * P = Physical * O = Optional | string |  |
| ShortSelling­Indicator­Type | The following values are allowed:   * SESH = Short sale with no exemption. * SELL = No short sale. * SSEX = Short sale with exemption. * UNDI = Information not available. | string |  |
| SO2Quality­AdjustmentType | The set of valid values is specified on the EFET web site in the Static Data section (see ref ID [1]). | string | 255 |
| SpecifiedPrice­Type | The following values are allowed:   * High: The high price. * Low: The low price. * Average: The average of the high price and the low price. * Closing: The closing price. * Opening: The opening price. * Bid: The bid price. * Ask: The asked price. * Ave\_Bid\_Ask: The average of the bid price and the asked price. * Settlement: The settlement price. * Off\_Settlement: The official settlement price. * Official: The official price. * Morning: The morning fixing. * Afternoon: The afternoon fixing. * Spot: The spot price. * Other: Any other price specified in the relevant confirmation. | NMTOKEN |  |
| StrategyType­Type | The set of valid values is specified on the EFET web site in the StrategyTypeType table in the Static Data section (see ref ID [1]).  The general case value “Simple\_Basket” indicates no special settlement behaviour. There can also be specific strategies such as “Knock\_In\_Option” where a defined settlement behaviour is implicit and agreed between the counterparties. | string | 255 |
| TimeType | A point within a unit of time of 24 hours according to ISO 8601.  Pattern: HH:MM:SS(Z) | time |  |
| TimeZoneOffset­Type | Value for time offset from UTC.  Valid values are integers from -12 to 12. Must be signed if negative. | integer | 3 |
| Title­Conditions­Type | The set of valid values is specified on the EFET web site in the Title­Conditions­Type in the Static Data section (see ref ID [1]). | string | 255 |
| TradeIDType | An internal locally unique identifier for a transaction. | string | 30 |
| TradingCapacity­Type | The following values are allowed:   * A: The counterparty reporting the transaction is acting in the role of an agent or a third-party beneficiary at execution. * P: The counterparty reporting the transaction is acting on its own behalf at execution. | string |  |
| TradingCapacity­Additional­Information­­Type | The following values are allowed:   * MTCH = Match * AOTC = Any other capacity * DEAL | string | 4 |
| TransactionType | The following transaction types are collectively termed Physical Transactions:   * FOR: Physical Forward that settles against a fixed price. * OPT: Option on a physical forward. * PHYS\_INX: Physical forward that settles against an index. * OPT\_PHYS\_INX: Option on a physical forward that settles against an index.   The following transaction types are collectively termed Financial Transactions:   * FXD\_SWP: Fixed/float swap * FLT\_SWP: Float/float swap * OPT\_FXD\_SWP: Fixed/float swaption * OPT\_FLT\_SWP: Float/float swaption * OPT\_FIN\_INX: Option on an index. | NMTOKEN |  |
| TrueFalseType | Data type used to indicate if a condition is true or false.  The following values are allowed:   * True * False | NMTOKEN |  |
| TypedQuantityType | The number of occurrences of an object. Positive and negative values are allowed.  Differs from QuantityType in that it carries the attribute @Type. The values for attribute @Type are:   * MonetaryValue * Percentage * BasisPoints | decimal |  |
| TypeOfPTRRType | Indicator of a type of a PTRR operation for the purpose of reporting under Regulation (EU) No 648/2012.  The following values are allowed:   * PWOS = Portfolio Compression without a third-party service provider * PWAS = Portfolio Compression with a third-party service provider or CCP * PWBM = Portfolio Rebalancing/Margin management * OTHR = Other | NMTOKEN |  |
| Underlying­Code­TypeType | The set of valid values is specified on the EFET web site in the Static Data section in the CommodityReference table (see ref ID [1]), which must at least include:   * I = ISIN * A = Aii * U = UPI * B = Basket * X = Index | string |  |
| UnderlyingType | The following values are allowed:   * ISO 6166 ISIN (12 alphanumerical digits) * The full name of the underlying index as assigned by the index provider. | string | 255 |
| UnitOfMeasure­Type | The unit of measure that is applied to a quantity. The following values are allowed:   * 100MJ, 100MJPerDay * AAU * Bag, BBL, BBLPerMonth, BCF, BF, BSH, BTU, BTUPerDay * CBU, Celsius, CER, cwt * Day, DayPerMonth, DTH * ERU * EUA, EUAA * Fahrenheit, Fee * g, GAL, GJ, GJPerDay, GW, GWh, GWhPerDay, GO * hL * in, Ingot, IREC * KG, kL, KM3, KTherm, KthermPerDay, KW, KWh, KWhPerDay * L, LB, LEC * M3, M3PerDay, MCM, MCMPerDay, MJ, MJPerDay, MMBTU, MMBTUPerDay, MMJ, MMJPerDay, MT, MTherm, MThermPerDay, MTPerMonth, MW, MWh, MWhPerDay * NM3 * OBU, ozt * REC, ROC, REGO, ROGO * SBU, SM3, st * t, TCM, TCMPerDay, Therm, ThermPerDay * UKA * Vega * WBU   **Important:** The valid value for Emissions (EUA and CER) Trade Confirmations is “EUA”.  **Important:** 1 EUA = 1 tonne of CO2. | NMTOKEN |  |
| UProductCode­Type | Unique Product Identifier (UPI), to be defined under EMIR/REMIT. | string | 255 |
| UsageType | The following values are allowed:   * Test * Live | NMTOKEN |  |
| UTCOffset­Timestamp­­Type | Time stamp with mandatory time zone offset and without milliseconds.  The flag “Z” designates UTC. Positive or negative offsets indicate other time zones, for example, +01:00 (UTC+5) or ‑05:00 (UTC‑5).  Pattern: (20|21)YY-MM-DDTHH:MM:SS(Z)(+-HH:00)  Examples:   * 2012-07-28T15:27:21Z (UTC) * 2012-07-28T10:27:21-05:00 (UTC-5) | dateTime |  |
| UTCTimestamp­Type | Time stamp, milliseconds and time zone offset are optional.  The flag “Z” designates UTC. Positive or negative offsets indicate other time zones, for example, +01:00 (UTC+5) or ‑05:00 (UTC‑5).  If no time zone is indicated, the time stamp is assumed to be UTC time.  Examples:   * 2012-07-28T15:27:21.892Z (UTC with milliseconds) * 2012-07-28T10:27:21.892-05:00 (UTC-5 with milliseconds) * 2012-07-28T16:27:21+01:00 (UTC+1 without milliseconds) | dateTime |  |
| UTIType | Unique Transaction ID under EMIR (52) or REMIT (100). | string | 100 |
| UTIType2 | Unique Transaction ID under MiFID II, uses uppercase letters only. | string | 52 |
| VenueOf­Execution­Type | 4-digit alphabetical MIC as defined by ISO 10383 or one of the following values:   * XOFF * XXXX * XOTC | string | 4 |
| VersionType | A code that distinguishes one version of an identified object from another. Information about a specific object may be sent several times, each time with a different version number. | integer | 3 |
| WaiverIndicator­Type | The following values are allowed:   * OILQ = Negotiated Transaction In Illiquid Financial Instrument * NLIQ = Negotiated Transaction In Liquid Financial Instrument * PRIC = Negotiated Transaction With Conditions * ILQD = Illiquid Instrument Transaction * RFPT = Reference Price Transaction * SIZE = Above Specific Size Transaction | string |  |
| WeekDayType | The following values are allowed:   * MON * TUE * WED * THU * FRI * SAT * SUN * TBILL | string |  |

1. Glossary of Terms

| Term | Description |
| --- | --- |
| Aii | Alternative Instrument Identifier |
| AIFM | Alternative Investment Fund Manager as defined by directive 2011/61/EU |
| BSC | Balancing and Settlement Code (BSC).  The BSC contains the governance arrangements for electricity balancing and settlement in the UK, see also <https://www.ofgem.gov.uk/licences-codes-and-standards/codes/electricity-codes/balancing-and-settlement-code-bsc>. |
| BSC Party ID | Identifies a party to the UK Electricity market Balancing and Settlement Code (BSC). For a list of valid values, see ref ID [4]. |
| CFI | ISO 10962: Classification of Financial Instruments |
| CFTC | U.S. Commodity Futures Trading Commission |
| CRA | Clearing Registration Agent |
| eCM | Electronic Confirmation and/or Matching |
| DCM | Designated Contract Market |
| EEI | Edison Electric Institute |
| EFET | European Federation of Energy Traders |
| EFET codes | Acceptable values (formats) for specific attributes of an object (e.g. counterparty, currency code, product code or delivery date). EFET codes are published by EFET as part of its EFET standard, see ref ID [1]. |
| EIC | The Energy Identification Coding scheme is standardized and maintained by ENTSO-E. It provides a unique identification of the market participants and other entities active within the Energy Internal European Market. It is widely used in the Electronic Document Interchange, as well as EU regulations for transparency and integrity of the energy market. See also “EIC code”. |
| EIC code | Energy Identification Code published by ENTSO-E, see ref ID [7].  EIC allocates a unique code to the following object types:   * Market Participants = X codes * Areas = Y codes. Areas for inter-system operator data interchange * Measuring points = Z codes. Energy Metering points * Resource objects = W codes. Examples: production plants, consumption units. * Tie-lines = T codes. International tie lines between areas * Location = V codes. Physical or logical place where a market participant or IT system is located. * Substations = A codes |
| Emissions Commodity | Collective term for some values of ‘Commodity’. For a list of values, see “EnergyProductType” in the section “Description of CpML Field Types”. |
| EMIR | European Market Infrastructure Regulation, a European Union regulation designed to increase the stability of the over-the-counter (OTC) derivative markets throughout the EU states. |
| ENTSO-E | European Network of Transmission System Operators for Electricity |
| eRR | Electronic Regulatory Reporting |
| ETRM system | Energy Trading and Risk Management System |
| EUA | European Union Allowance  The tradable unit under the EU ETS, giving the holder the right to emit one tonne of carbon dioxide (CO2) or the equivalent amount of two more powerful greenhouse gases, nitrous oxide (N2O) and perfluorocarbons (PFCs). |
| Financial Transaction | Collective term for some values of ‘TransactionType’. For a list of values, see “TransactionType” in the section “Description of CpML Field Types”. |
| Hub Shipper Code | The shipper code of the buyer/seller at the hub where the trade will deliver and the capacity is needed for physical gas trades.  Gas shippers arrange with gas transporters for gas to be introduced into, conveyed through, or taken out of a network operated by that gas transporter. See also the CpML definition at ref ID [1]. |
| IDD | Interface Definition Document |
| ISDA | International Swaps and Derivatives Association |
| ISIN | International Securities Identification Number, as defined by ISO 6166. |
| ISO code | Codes published by the International Organization for Standardization |
| LEI | Legal Entity Identifier. An LEI is a unique ID associated with a single corporate entity. Although no common entity ID convention exists in the market today, a range of regulatory initiatives are driving the creation of universal LEI standard for financial markets. |
| MP | Market Participant |
| MIC | Market Identifier Code, as defined by ISO 10383, see also ref ID [10] |
| MiFID | Markets in Financial Instruments Directive (Directive 2004/39/EC).  The MiFID directive replaced the Investment Services Directive (ISD) adopted in 1993. MiFID was adopted in April 2004 and came into force in November 2007. Its aim is to improve the competitiveness of EU financial markets by creating a single market for investment services and activities, and ensuring a high degree of harmonised protection for investors in financial instruments, such as shares, bonds, derivatives and various structured products. |
| MTF | Multilateral Trading Facility |
| Trade Confirmation | A legal document describing all the material terms of a trade. It often refers to a Master Agreement or other Agreement in place between both parties or contains some legal terms. |
| OMP | Organised Market Place (REMIT terminology) |
| Party code | Code used to identify the legal entity that is a party to the transaction being described, that is, the buyer, the seller and/or other agent. |
| Physical Transaction | Collective term for some values of ‘TransactionType’. For a list of values, see “TransactionType” in the section “Description of CpML Field Types”. |
| REMIT | Regulation on Wholesale Energy Market Integrity and Transparency, EU Regulation No. 1227/2011.  REMIT is designed to increase the transparency and stability of the European energy markets while combating insider trading and market manipulation. |
| RSS | Relevant Standard Specification, a SCoTa term. |
| SCoTa | Standard Coal Trading Agreement |
| SDR | Swap Data Repository |
| SEC | U.S. Securities and Exchange Commission |
| SEF | Swap Execution Facility |
| UCITS | Undertakings for Collective Investment in Transferable Securities, Directive 2009/65/EC |
| UoM | unit of measure |
| UTC | Coordinated Universal Time. Previously referred to as GMT or Z (Zulu time). |
| UTI | Unique Trade Identifier.  A UTI is an identifier used to uniquely identify the report of an transaction (trade or order) eligible for reporting under one or more applicable regulatory regimes. |
| XML | eXtensible Markup Language |

1. Vanilla and Complex Products

The ‘TradeConfirmation’ and ‘BrokerConfirmation’ sections allow to define standard (or vanilla) and complex financial products. These two categories of trades are defined as follows:

* Vanilla trades have explicitly confirmed pricing terms. No formulas are used, but only actual commodity references that are not subject to any calculation.
* Complex trades comprise trades with simple derived prices such as look-back averages, differences and aggregations of baskets of prices, for which the underlying commodity references and other parameters used in the settlement calculation may be confirmed. Complex trades also support the confirmation of supporting data for highly complex algorithms that are externally referenced and bilaterally agreed.

These definitions place certain limitations on the structure of the ‘TradeConfirmation’ or the ‘BrokerConfirmation’ section for vanilla trades. The following table specifies these limitations for each major type of vanilla trade. Vanilla options comprise vanilla trades with the addition of an appropriately completed ‘Options’ section.

| **Trade types** | **Definition** |
| --- | --- |
| Vanilla Fixed/Float | Must comprise only the following sections:   * Header: 1 (mandatory) * ‘Agents’: 1-n (mandatory if brokered) * ‘DeliveryPeriods’: 1-n (mandatory) * ‘FixedPriceInformation’: 1 (mandatory) * ‘FXInformation’: 0-1 (conditional) * ‘FloatPriceInformation’: 1 (mandatory) * ‘CommodityReference’: 1 (mandatory) * ‘CalculationPeriods’: 1-n (mandatory with exactly one occurrence for each delivery period) |
| Vanilla Float/Float | Must comprise only the following sections:   * Header: 1 (mandatory) * ‘Agents’: 1-n (mandatory if brokered) * ‘DeliveryPeriods’: 1-n (mandatory) * ‘FloatPriceInformation’: 2 (mandatory) * ‘CommodityReference’: 1 (mandatory) * ‘FXInformation’: 0-1 (conditional) * ‘SpreadPriceInformation’: 0-1 (mandatory if this leg carries a positive spread) * ‘FXInformation’: 0-1 (conditional) * ‘CalculationPeriods’: 1-n (mandatory with exactly one occurrence for each delivery period) |
| Vanilla Physical Inx | Must comprise only the following sections:   * Header: 1 (Mandatory) * ‘TimeIntervalQuantities’: 1-n OR ‘EUATradeDetail’: 1 (mandatory) * ‘Agents’: 1-n (mandatory if brokered and/or UK Power) * ‘HubCodificationInformation’: 1 (mandatory for gas) * ‘AccountAndChargeInformation’: 1 (mandatory if brokered and/or UK Power) * ‘DeliveryPeriods’: 1-n (mandatory) * ‘FloatPriceInformation’: 1 (mandatory) * ‘CommodityReference’: only 1 (mandatory) * ‘FXInformation’: 0-1 (conditional) * ‘CalculationPeriods’: 1-n (mandatory with exactly one occurrence for each delivery period) |

* 1. Calculation and Delivery Periods for Vanilla and Complex Swaps

The ‘TradeConfirmation’ section can express both vanilla and complex swaps within the same structure. To achieve this, a the ‘DeliveryPeriod’ section is used in addition to the ‘CalculationPeriod’ section, which is commonly used in confirmation of vanilla ISDA swaps.

For vanilla swaps, the ‘DeliveryPeriod’ and ‘CalculationPeriod’ contain the same set of dates but for complex swaps the two sets of dates can be separately specified and confirmed.

For vanilla swaps, the pricing data is collected in the ‘CalculationPeriod’ section. The ‘CalculationPeriod’ is the period for which the swap typically settles, that is, the current month. For complex swaps, the pricing data is also collected in the ‘CalculationPeriod’ section, but the ‘Calculation­Period’ does not need to be the period for which the swap settles.

The ‘DeliveryPeriod’ section contains the information used in a typical monthly settlement, such as the payment date and the notional quantity delivered in that month. The range of dates contained in the ‘CalculationPeriod’ can then be defined separately so that pricing data can be collected over other timesframes. This is often necessary in complex swaps which price on an average of prices over the previous 3 months, for example, but which still settle on a rolling monthly basis.