## Revisions

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1 Status of Document
This document is a proposal for the integration of IntercontinentalExchange’s eConfirm XML Schema into the FpML Standard.

2 Other Documentation
Energy Markets Data Dictionary
Energy Markets Working Group – Charter
Content model Diagram

3 Acknowledgements
The following individuals created IntercontinentalExchange’s eConfirm XML Schema:

- Carrie Slagle, IntercontinentalExchange
- Hank Tullis, IntercontinentalExchange
- Bruce Tupper, IntercontinentalExchange
- Chuck Vice, IntercontinentalExchange
- Cindy Worley, IntercontinentalExchange
- Daniel Xia, IntercontinentalExchange

4 Introduction
IntercontinentalExchange respectfully submits this document to The FpML Standards Committee to encourage the inclusion of IntercontinentalExchange’s eConfirm XML Schema into the FpML Standard. IntercontinentalExchange provides this information and suggests that it be used by an FpML Working Group whose purpose is to produce a version of FpML to include energy markets.

5 Scope
The scope of this document is inclusive of the following:

- Energy Market Types
  - Physical Natural Gas
  - Financial Natural Gas
  - Physical Power
  - Financial Power
  - Financial Oil & Refined Products

- Continents
  - North America
    - Physical Natural Gas
    - Financial Natural Gas
    - Physical Power
    - Financial Power
    - Financial Oil & Refined Products
  - Europe
    - Financial Oil & Refined Products
  - Asia
    - Financial Oil & Refined Products
More specifically, the document’s scope is inclusive of over one hundred commonly traded energy products. The products are listed below and are grouped by energy market type:

5.1 Financial Oil

**Gasoil Swap**
- 0.5% Sing Swap
- GO 1st line swap

**Gasoil Crack Swap**
- 0.5% Sing/Dubai 1st Line Swap
- GO 1st Line/Brent 1st Line Swap

**Gasoil Arb Swap**
- 0.5% Sing/GO 1st Line Swap

**Fuel Oil Swap**
- 1% NWE FOB Cargo Swap
- 1% NYH Cargo Swap
- 180cst Sing Swap
- 3% USGCW Swap
- 3.5% Rdam Barges Swap
- 1% FOB Rdam Barges Swap

**Fuel Oil Crack Swap**
- 1% NWE FOB Cargo/Brent 1st Line Swap
- 1% NYH Cargo Swap/WTI 1st Line Swap
- 180cst Sing/Dubai 1st Line Swap
- 3.5% Rdam Barges/Brent 1st Line Swap
- 3% USGCW swap/WTI 1st Line Swap

**Fuel Oil Diff Swap**
- 3.5% MED FOB Cargo/3.5% Rdam Barges
- 1% NYH Cargo swap/3% USGCW Swap
- 180cst Sing Swap/3.5% Rdam
- 1% Rdam FOB Cargo/1% NWE FOB Cargo

**Crude Swap**
- Brent 1st Line Swap
- Dubai 1st Line Swap
- Tapis Swap
- WTI 1st Line Swap
- WTI BAS
- Dated Brent
- Oman MOG OSP

**Crude Diff Swap**
- Dated/Brent 1st Line Swap
- WTI 1st Line/Brent 1st Line Swap
- Brent/Dubai 1st Line Swap
Crude Diff Swap
Dubai/Oman MOG OSP

Gasoil Diff Swap
- EN590 MED CIF/GO 1st Line Swap
- EN590 NWE CIF/GO 1st Line Swap
- GO MED FOB/GO 1st Line Swap
- GO NWE CIF/GO 1st Line Swap
- GO Rdam Barges/GO 1st Line Swap
- EN590 Rdam FOB/GO 1st Line Swap
- Ultralow Sulphur Diesel FOB Rdam Barge/GO 1st Line
- ULSD NWE CIF/GO 1st Line Swap
- NYH Barges Unl 87 RFG/HU 1st Line Swap
- NYH Barges Unl 87/HU 1st Line Swap

Heating Oil Swap
- HO 1st Line Swap
- USGC No. 2 HO Swap

Heating Oil Crack Swap
- HO 1st Line/WTI 1st Line Swap
- USGC No. 2/WTI 1st line Swap

Gasoline Swap
- HU 1st Line Swap
- Rdam Barges Eurograde Swap
- USGC Conv Unl 87
- NWE CIF Premium Unleaded Cargo Swap
- MED FOB 0.15 Premium Unleaded Cargo Swap

Product Diff Swap
- HU 1st Line/HO 1st Line Swap
- USGC Conv Unl 87/USGC No. 2 Swap

Gasoline Crack Swap
- USGC Conv Unl 87/WTI 1st line swap
- HU 1st Line/WTI 1st Line Swap
- Rdam Barges Eurograde/Brent 1st Line Swap

Naphtha Swap
- Naphtha NWE CIF Cargo Swap
- Naphtha Sing FOB Cargo Swap

Naphta Crack Swap
- Naphtha NWE CIF Cargo/Brent 1st Line Swap
- Naphtha Sing FOB Cargo/Dubai 1st Line Swap

Jet Fuel Diff Swap
- NWE CIF Cargo/GO 1st Line Swap
- NWE CIF/MED Cargo FOB Swap
- NWE CIF Cargo/Rdam Barges FOB Swap
Sing Regrade Swap
USGC 54 Jet/HO 1st Swap
MED Cargo FOB/GO 1st Line Swap

Jet Oil Diff Swap
NWE Sulfur Premium Swap

Jet Arb Swap
Sing Kero/NWE CIF Cargo Swap

Jet Fuel Swap
Sing Kero Swap
USGC 54 Jet
NWE CIF Cargo
MED Cargo FOB Swap

Jet Fuel Crack Swap
USGC 54 Jet/WTI 1st Swap
Sing Kero/Dubai
NWE CIF Cargo/Brent 1st Line Swap

Gasoline Diff Swap
USGC Conv Unl 87/HU 1st Line Swap
Rdam Barges Eurograde Swap/GO 1st Line Swap

Heating Oil Diff Swap
USGC No. 2/HO 1st Line Swap
USGC Diesel/HO 1st Line Swap
USGC Diesel/HO 1st Line Swap
NYH Barges LS No. 2/HO 1st Line Swap

5.2 Financial Natural Gas
NG Fixed Price Swap
NG Fin, FP for LD1
NG Fin, FP for Penultimate

NG Swing Swap
NG Fin, FP Swing
NG Fin ID Swing

NG Basis Swap
NG Fin, BS

5.3 Physical Natural Gas
NG Basis
NG Phys BS

NG Fixed Price
NG Phys FP
5.4 Financial Power
   Power Fixed Price Swap
      Fin Power FP

5.5 Physical Power
   Power Fixed Price
      Phys Power FP

6 Energy Markets Architecture
IntercontinentalExchange developed the XML schema for the five energy market types listed above by working closely with eight of the energy industry’s leading energy trading entities over a ten-month period. Once developed, the XML schema was implemented in IntercontinentalExchange’s eConfirm system, which is a live and operational electronic trade confirmation system. Since the eConfirm service launch on April 29, 2002, eConfirm participants have confirmed over 35,000 energy trades online.

The document entitled “Content Model Diagram” contains IntercontinentalExchange’s eConfirm XML schema for energy markets.