Delivery Requirements File – Futures and Forwards
Updated November 5, 2014

Field	Description
Bus_Date	Business date as yyyy-mm-dd
Agent	Delivery Point or Delivery Agent
Deliv_Date	Delivery date as yyyy-mm-dd
Deliv_Qty	Quantity to be delivered
Deliv_Unit	Delivery unit
Buy_Sell	Buy/Sell Indicator – B for Buy or S for Sell
Client_ID	Client account at the delivery agent
Client_Name	Client shortname
Exch	Product Exchange
Product	Product Code
Prod_Type	Product Type – **FUT** or **FWD**
Period	Period Code as **ccyymmdd**
CO	Clearing organization
CMF	Clearing member firm ID
PA	Position account (client-specific)
Seg	Position segregation type (**CUST** or **HOUS**)
Posn_Qty	Net position quantity
CVF	Contract value multiplier
Price	Invoice price
Invoice_Amt	Clean invoice amount – negative for a buy, positive for a sell
Setl_Date	Clearing Settlement date for the contract as yyyy-mm-dd

Notes:

For delivered gas futures and forwards, the Agent column contains the gas delivery point – **NBP** for the UK National Balancing Point (**NDE** contract) or **TTF** for the Dutch Title Transfer Facility (**TDE** contract).

For delivered gas futures and forwards, the delivery unit is **KWHr** for kilowatt-hours.

Filenames for Gas Futures:

CCE.Gas.Deliv.nnn.ccyymmdd.csv	Production
CCE.Gas.Deliv.nr.nnn.ccyymmdd.csv	New Release

Filenames for Metal Futures:

CCE.Metal.Deliv.nnn.ccyymmdd.csv	Production
CCE.Metal.Deliv.nr.nnn.ccyymmdd.csv	New Release

Where **nnn** is the clearing member firm ID and **ccyymmdd** is the business date.