ECM DOCUMENT 5

-

EFET STANDARDS 1.0
ECM INTERFACE DEFINITION

VERSION 0.7

PROPOSED BY EFET IT TF – BUSINESS WORKGROUP

Revision History

Version	Date	Changes	Author of changes
Version 0.1	13/8/2002	Created by Mike Conroy (SchlumbergerSema)	Mike Conroy (SchlumbergerSema)
Version 0.2	28/8/2002	Adapted by Mike Conroy to latest changes in ECM documents 2 and 4: ➢ Obsolete: Country of origin, index ➢ New: Buyer and seller energy accounts	Mike Conroy (SchlumbergerSema)
Version 0.3	6/9/2002	Adapted by Mike Conroy to reflect decisions taken at the EFET IT meeting on the 5/9/2002: ➢ Not use message versioning ➢ Delete total value ➢ Delete the transmission of the 2 transactions in peer to peer authentications ➢ Minor cosmetic changes to place all key data together.	Mike Conroy (SchlumbergerSema)
Version 0.6	26/9/2002	➢ Change element names in trade confirmation ➢ Introduce cancellation message ➢ Introduce acknowledgement message ➢ Modify authentication message ➢ Add field to rejection message	EFET IT TF
Version 0.7	3/10/2002	➢ Rationalise use of message interchanges to provide uniquely 3 message types: the trade confirmation document, the authentication or cancellation document, and the acknowledgement or rejection document ➢ Delete the term “message” and replace it by “document” to avoid unnecessary confusion	M. Conroy

Copyright notice

Copyright © EFET 2002. All Rights Reserved.

This document and translations of it may be copied and furnished to others, and derivative works that comment on or otherwise explain it or assist in its implementation may be prepared, copied, published and distributed, in whole or in part, without restriction of any kind, provided that the above copyright notice and this paragraph are included on all such copies and derivative works. However, this document itself may not be modified in any way, such as by removing the copyright notice or references to EFET except as required to translate it into languages other than English.

The limited permissions granted above are perpetual and will not be revoked by EFET or its successors.

This document and the information contained herein is provided on an "as is" basis.

EFET DISCLAIMS ALL WARRANTIES, EXPRESS OR IMPLIED, INCLUDING BUT NOT LIMITED TO ANY WARRANTY THAT THE USE OF THE INFORMATION HEREIN WILL NOT INFRINGE ANY RIGHTS OR ANY IMPLIED WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE.

I. INTRODUCTION 6

II. BASIC BUSINESS CONTEXT. 7

III. TRADE CONFIRMATION WORKFLOW 9

III.1. THE MATCHING PROVIDER MATCHING PROCESS 9
III.2. THE PEER TO PEER MATCHING PROCESS 11
III.3. TIME OUT FOR THE DELAY TO MATCH. 12

IV. TRADE CONFIRMATION DOCUMENT REQUIREMENTS 13

IV.1. TRADE CONFIRMATION DATA MODEL 13
IV.2. TRADE CONFIRMATION XML STRUCTURE 14
IV.2.1. Trade confirmation DTD 14
IV.2.2. Trade Confirmation data instance 18
IV.2.3. Trade confirmation Schema 20
IV.3. TRADE CONFIRMATION BUSINESS RULES 20
IV.3.1. Document identification and version numbers. 20
IV.3.2. Document acceptance and rejection criteria. 21
IV.4. TRADE CONFIRMATION DOCUMENT CLASS SPECIFICATIONS 22
IV.4.1. Document Identification 22
IV.4.2. Document version 23
IV.4.3. Sender Identification – Coding Scheme 23
IV.4.4. Sender Role 24
IV.4.5. Receiver Identification – Coding Scheme 24
IV.4.6. Receiver Role 25
IV.4.7. Document Creation Date And Time 25
IV.4.8. Trade type 26
IV.4.9. Commodity 26
IV.4.10. Market 26
IV.4.11. Delivery point Area – Coding Scheme 27
IV.4.12. Buyer Party – Coding Scheme 27
IV.4.13. Seller Party – Coding Scheme 28
IV.4.14. Load Type 28
IV.4.15. Agreement identification 29
IV.4.16. Capacity Unit 29
IV.4.17. Currency 29
IV.4.18. Total volume 30
IV.4.19. Trade date 30
IV.4.20. Broker Party – Coding Scheme 31
IV.4.21. Seller Energy Account Identification 31
IV.4.22. Buyer Energy Account Identification 32
IV.4.23. Notification agent – Coding scheme 32
IV.4.24. Transmission charge identification 33
IV.4.25. Trade time 33
IV.4.26. Trader name 34
IV.4.27. Comment 34
IV.5. RULES GOVERNING THE TIME INTERVAL QUANTITIES CLASS 35
IV.5.1. Delivery Start Date and Time. 35
IV.5.2. Delivery End Date and Time. 35
IV.5.3. Contract Capacity Quantity 36

IV.5.4. Price ... 36

V. AUTHENTICATION / CANCELLATION DOCUMENT ... 37

V.1. AUTHENTICATION/CANCELLATION DOCUMENT DATA MODEL ... 37
V.2. AUTHENTICATION/CANCELLATION XML STRUCTURES ... 38
V.2.1. Trade match of authentication DTD ... 38
V.2.2. Authentication/cancellation DTD instance. ... 40
V.2.3. Authentication/Cancellation Schema ... 42
V.3. AUTHENTICATION/CANCELLATION BUSINESS RULES ... 42
V.3.1. Document construction ... 42
V.4. AUTHENTICATION/CANCELLATION DOCUMENT CLASS SPECIFICATIONS ... 43
V.4.1. Document Identification ... 43
V.4.2. Document Type ... 44
V.4.3. Sender Identification – Coding Scheme ... 44
V.4.4. Sender Role ... 45
V.4.5. Receiver Identification – Coding Scheme ... 45
V.4.6. Receiver Role ... 46
V.4.7. Document Creation Date And Time ... 46
V.4.8. Reference document identification ... 47
V.4.9. Reference document version ... 47
V.5. RULES GOVERNING THE COUNTERPARTY TRADE DETAILS CLASS. ... 48
V.5.1. Counterparty Identification – Coding Scheme ... 48
V.5.2. Counterparty document identification ... 49
V.5.3. Counterparty document version ... 49
V.5.4. Trade time ... 49
V.5.5. Counterparty Trader name ... 50
V.5.6. Counterparty Comment ... 50

VI. ACKNOWLEDGEMENT / REJECTION DOCUMENT ... 51

VI.1. ACKNOWLEDGEMENT /REJECTION DOCUMENT DATA MODEL ... 51
VI.2. ACKNOWLEDGMENT /REJECTION DOCUMENT XML STRUCTURES ... 52
VI.2.1. Acknowledgement/rejection DTD ... 52
VI.2.2. Acknowledgement/Rejection Document DTD instance. ... 54
VI.2.3. Acknowledgement/rejection Schema ... 54
VI.3. ACKNOWLEDGEMENT /REJECTION BUSINESS RULES ... 55
VI.4. ACKNOWLEDGEMENT /REJECTION DOCUMENT CLASS SPECIFICATIONS ... 55
VI.4.1. Document Identification ... 55
VI.4.2. Document Type ... 56
VI.4.3. Sender Identification – Coding Scheme ... 56
VI.4.4. Sender Role ... 57
VI.4.5. Receiver Identification – Coding Scheme ... 57
VI.4.6. Receiver Role ... 58
VI.4.7. Document Creation Date And Time ... 58
VI.4.8. Reference document Identification ... 58
VI.4.9. Rejected Document Version ... 59
VI.4.10. Reference Document Type ... 59
VI.5. RULES GOVERNING THE REASON CLASS ... 60
VI.5.1. Reason code ... 60
VI.5.2. Reason Text ... 60

I. INTRODUCTION

This document contains the exact definition of the standard EFET ECM interface that has to be implemented in order to communicate seamlessly with an EFET compliant Electronic Trade Confirmation Matching Service or with a counter party through a peer-to-peer connection.

The interface can be seen as a set of documents that are exchanged between the involved parties respecting a defined set of rules.

This implementation guide defines the documents and the basic set of rules required to ensure conformity with the ECM.

The rules may be complemented with other constraints as defined in a peer to peer or central matching service provider agreements.

In no circumstances may the basic rules be ignored.

II. BASIC BUSINESS CONTEXT.

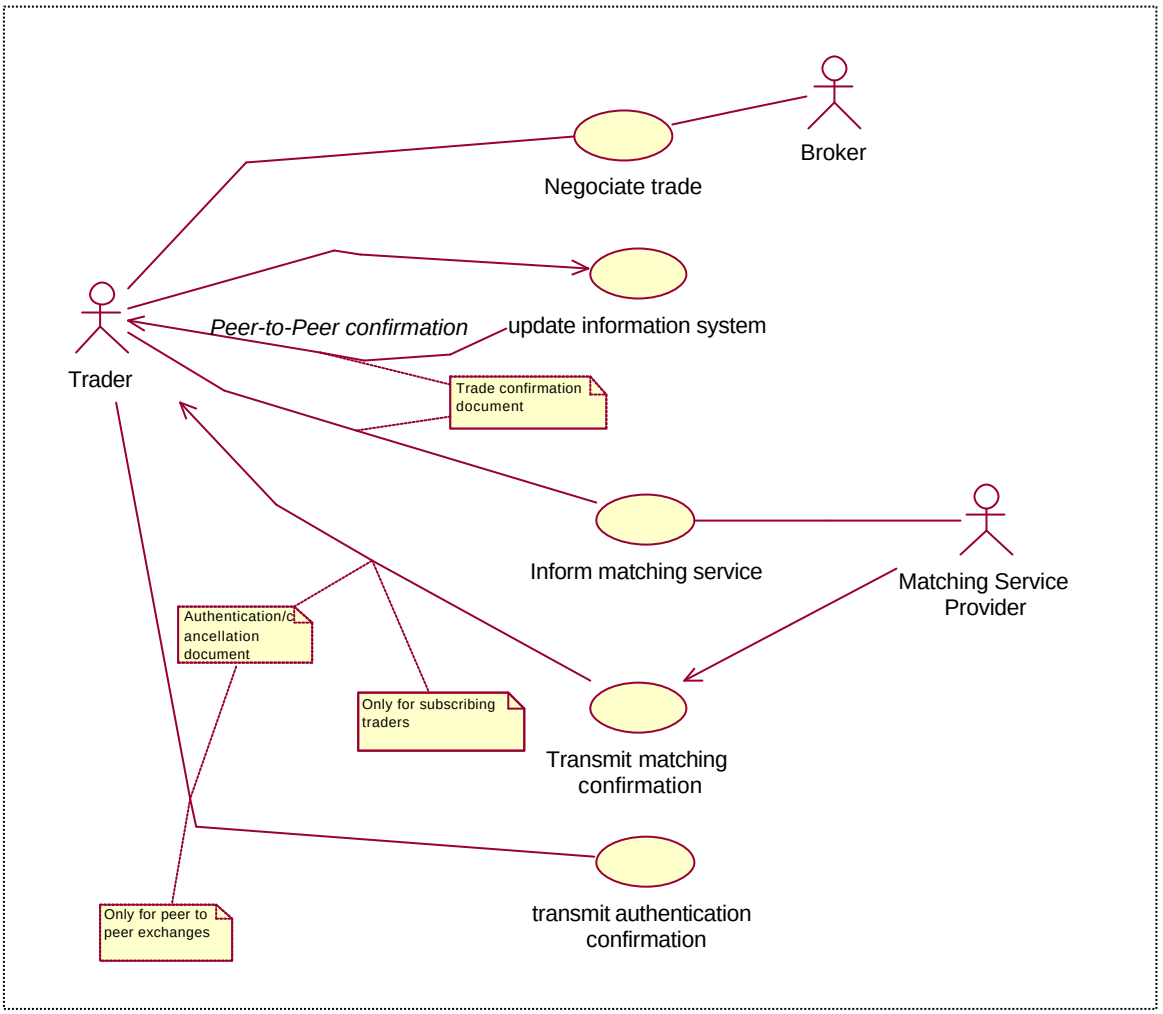

Figure 1

The use case diagram in figure 1 provides an overview of the validation process. A trade is carried out between traders or through the help of a broker. Once the transaction terminated, the trader enters the transaction information into his information system. The information system then transmits the trade confirmation document either directly to the other trading party if a peer-to-peer liaison has been established or to a matching service provider if both parties are subscribed to the same matching service.

The form and content of the trade confirmation document is identical, only the destination of the document is different.

The receiving party through the use of an acknowledgement/rejection document acknowledges (or eventually rejects because of processing errors) the reception of a trade confirmation document.

The matching service, once it receives the confirmation of the second party, matches the content and sends a match authentication document to both parties.

In the context of a peer-to-peer interface one of the parties, as agreed in the interchange agreement, sends the authentication document to the other party on reception of a confirmation document that matches.

The receiving party acknowledges the reception of an authentication document through the use of the acknowledgement/rejection document.

Prior to a match a party may cancel the trade confirmation document that he submitted through the use of the authentication/cancellation document.

If a timeout occurs in either system the matching service or the party who first identifies the timeout informs the party(s) of the rejection from his system of the document in question through the use of the acknowledgement/rejection document.

This process is detailed in the ECM documents 2 and 3.

This implementation guide has for objective to describe the three interchange documents (trade confirmation, authentication/cancellation, and acknowledgement/rejection) and their associated rules.

III. TRADE CONFIRMATION WORKFLOW

III.1. THE MATCHING PROVIDER MATCHING PROCESS

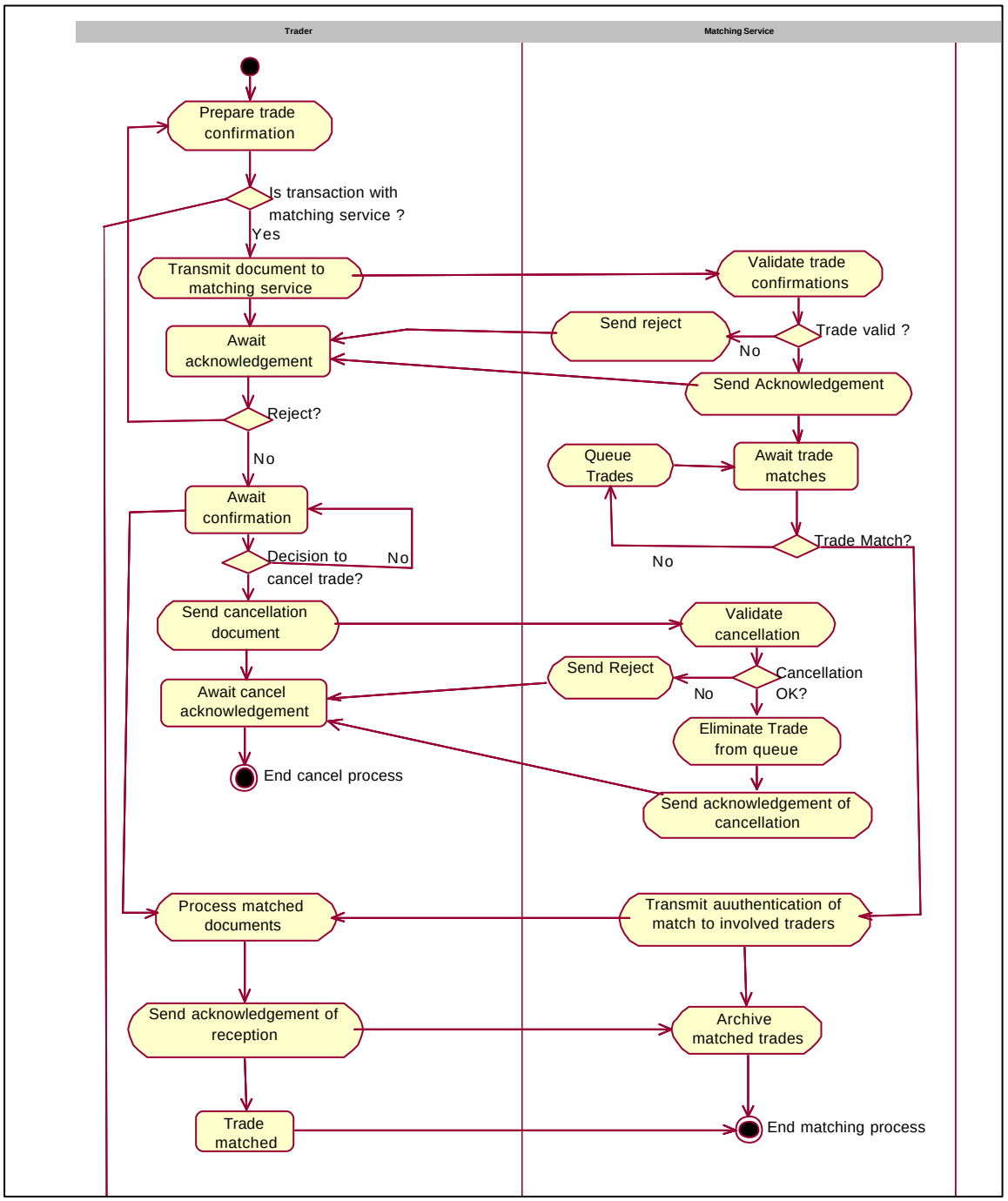

Figure 2

The workflow of the trade matching process is outlined in figure 2. In this first figure the use of a matching service provider is outlined.

A matching service provider may be used when both parties to the transaction have a service contract with the same provider.

The process is broken down into the following phases:

1. The trader sends a trade confirmation document to the matching provider.
2. The matching service provider validates the document for coherence.
3. In case that there is an error in the document, the trader is informed of the document's rejection by the transmission of an acknowledgement/rejection document.
4. Where a trade satisfies the validation process the matching provider informs the trader that that the trade in question has been placed in the matching queue through the transmission of an acknowledgement/rejection document.
5. The matching provider, to see if there is already a corresponding trade in his system, then processes each trade.
6. The trader may decide to cancel a trade and if so, he indicates the cancellation to the matching provider via the transmission of an authentication/cancellation document.
7. If the trade may be cancelled the matching provider acknowledges the cancellation to the trader via the transmission of an acknowledgement/rejection document.
8. If the trade can't be cancelled (for example, already matched) the matching provider informs the trader of its rejection via the transmission of an acknowledgment/rejection document.
9. When a match is found, the matching provider informs the trader of the successful match via the transmission of an authentication/cancellation document.
10. The trader informs the matching provider of receipt of the document via the transmission of an acknowledgement/rejection document.
11. The matching provider archives the matched trades and the matching process ends.

III.2. THE PEER TO PEER MATCHING PROCESS

In cases where a matching provider is not used or where each party is using different matching providers the peer to peer business process must be used. In this case the matching service provider swimlane is not used.

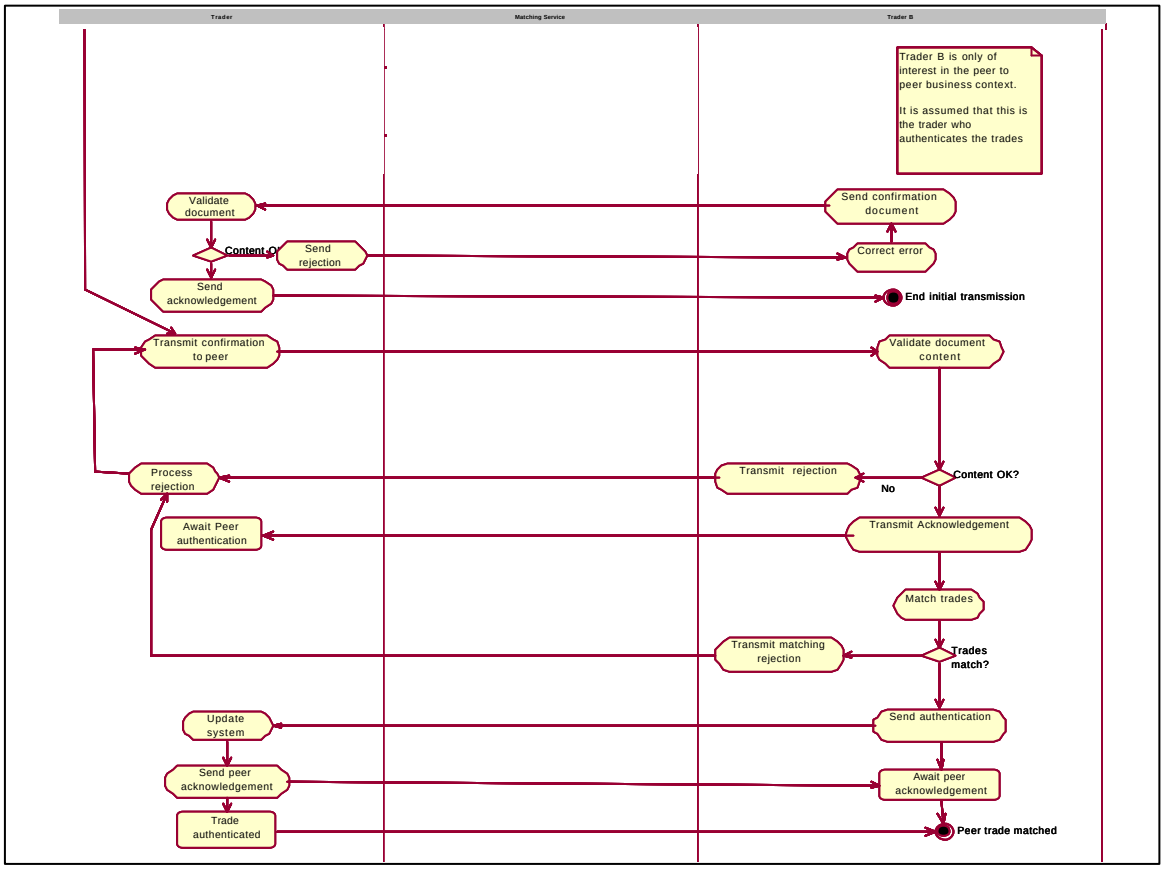

Figure 3

In the workflow outlined in figure 3, trader B is considered to be the one who authenticates a trade. The workflow is described as follows:

1. Trader B sends a trade confirmation document to trader A.
2. Trader A validates this for conformity with the negotiated trade.
3. If a trade is incorrect trader A rejects the trade in question via the transmission of an acknowledgement/rejection document
4. In the case where the trade is correct trader A informs trader B of the document's reception via the transmission of an acknowledgement/rejection document.

These first 4 steps are not dependent on the steps that follow.

5. Trader A sends a trade confirmation document to Trader B.
6. Trader B validates the content of the document.

7. If a trade is incorrect trader B rejects the trade in question via the transmission of an acknowledgement/rejection document.
8. In the case where a trade is correct trader B informs trader A that the document in question has been entered into the matching queue via the transmission of an acknowledgement/rejection document.
9. Trader B matches the trade with his information system
10. In the case where there is no match, trader B informs trader A that the document in question is incorrect and is being rejected via the transmission of an acknowledgement/rejection document.
11. In the case of a match trader B informs trader A of the successful match via the transmission of an authentication/cancellation document.
12. Trader A acknowledges reception of the authenticating document that he received via the transmission of an acknowledgement/rejection document.
13. The peer to peer authentication process ends at this point.

III.3. TIME OUT FOR THE DELAY TO MATCH.

A timeout occurs when a trade confirmation has been sitting in the matching queue for the duration of a period prior to a determined cutoff time and has remained unmatched after the elapse of the period in question.

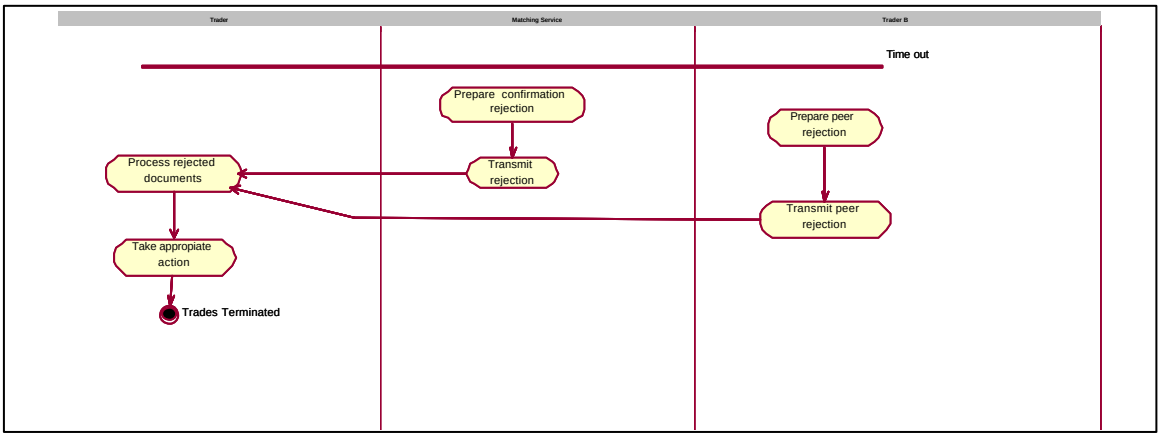

Figure 4

The timeout procedure is identical in both the case of the matching provider and the peer to peer exchange.

In each case the matching party (matching provider or trader responsible for the match) informs a trader of a trade confirmation that did not receive a corresponding match within the permitted delay that it is being rejected from the system. This information is transmitted via an acknowledgement/rejection document. Figure 4 outlines schematically this process.

IV. TRADE CONFIRMATION DOCUMENT REQUIREMENTS

IV.1. TRADE CONFIRMATION DATA MODEL

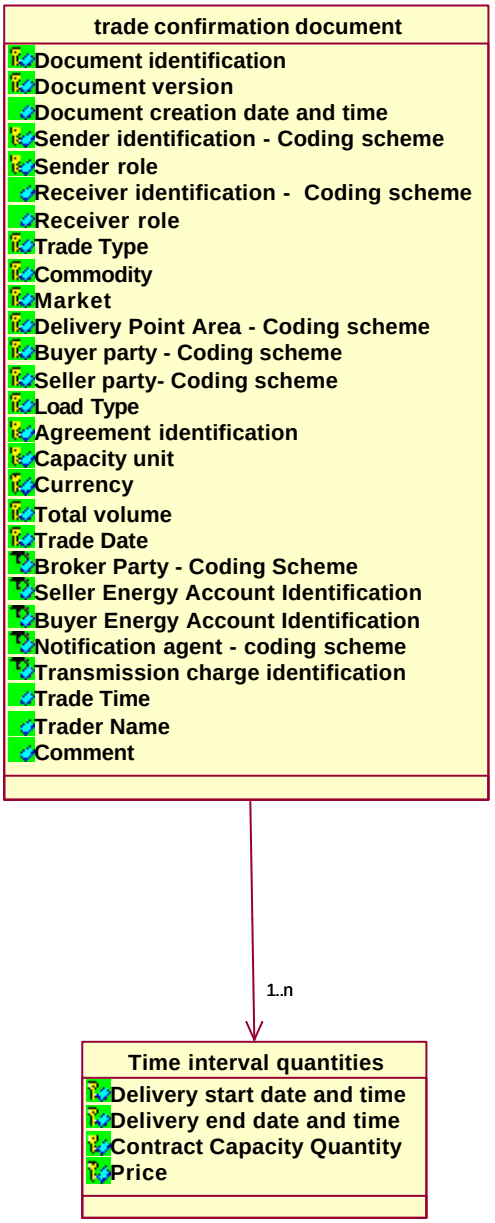

Figure 5

IV.2. TRADE CONFIRMATION XML STRUCTURE

IV.2.1. TRADE CONFIRMATION DTD

```
<?xml version="1.0" encoding="UTF-8"?>
<?xml-stylesheet type="text/xsl" href="trade-confirmation-xsl.xsl"?>
<!-- EFET ECM - DTD Version : 1 RELEASE : 0 -->

<!ELEMENT TradeConfirmationDocument (DocumentIdentification, DocumentVersion, DocumentCreationDateTime, SenderIdentification,
SenderRole, ReceiverIdentification, ReceiverRole, TradeType, Commodity, Market, DeliveryPointArea, BuyerParty, SellerParty,
LoadType, AgreementIdentification, CapacityUnit, Currency, TotalVolume, TradeDate, BrokerParty?,
SellerEnergyAccountIdentification?, BuyerEnergyAccountIdentification?, NotificationAgent? TransmissionChargeIdentification?,
TradeTime?, TraderName?, Comment?, TimeIntervalQuantities+ )>
<!ATTLIST TradeConfirmationDocument
      DtdVersion CDATA #REQUIRED
      DtdRelease CDATA #REQUIRED>

      <!ELEMENT DocumentIdentification EMPTY>
      <!ATTLIST DocumentIdentification value CDATA #REQUIRED>

      <!ELEMENT DocumentVersion EMPTY>
      <!ATTLIST DocumentVersion value CDATA #REQUIRED>

      <!ELEMENT DocumentCreationDateTime EMPTY>
      <!ATTLIST DocumentCreationDateTime value CDATA #REQUIRED>

      <!ELEMENT SenderIdentification EMPTY>
      <!ATTLIST SenderIdentification value CDATA #REQUIRED
            CodingScheme (A01 | A10 | EFT) #REQUIRED>

      <!ELEMENT SenderRole EMPTY>
```

```
<!ATTLIST SenderRole value (TRD | MSP | BKR) #REQUIRED>
<!--         TRD = Trader
             MSP = Central Matching Service
             BKR = Broker  -->
<!--       See  valid codes and meanings in ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme    -->

<!ELEMENT ReceiverIdentification EMPTY>
<!ATTLIST ReceiverIdentification value CDATA #REQUIRED
      CodingScheme (A01 | A10 | EFT) #REQUIRED>

<!ELEMENT ReceiverRole EMPTY>
<!ATTLIST ReceiverRole value (TRD | MSP | BKR) #REQUIRED>
<!--       See role meanings see above  -->

<!ELEMENT SendersTradeIdentification EMPTY>
<!ATTLIST SendersTradeIdentification value CDATA #REQUIRED>

<!ELEMENT SendersVersion EMPTY>
<!ATTLIST SendersVersion value CDATA #REQUIRED>

<!ELEMENT TradeType EMPTY>
<!ATTLIST TradeType value (FIX | IND) #REQUIRED>
<!--   IND = Indexed
       FIX = Fixed   -->
<!--       See  valid codes and meanings in ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme    -->

<!ELEMENT Commodity EMPTY>
<!ATTLIST Commodity
value (GAS | 8716867000016 | 8716867000023) #REQUIRED>
<!--   8716867000016 = active power
       8716867000023 = active energy
           See  valid codes and meanings in ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme    -->
```

```
<!ELEMENT Market EMPTY>
<!ATTLIST Market value (AT | BE | CH | DE | DK | ES | FI | FR | GB | GBW | GBE | GBS | GBI | GB2 | GB3 | IE | IT | LU | MC
| NL | NO | PT | SE) #REQUIRED>
<!--      See  valid codes and meanings in ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme    -->

<!ELEMENT DeliveryPointArea EMPTY>
<!ATTLIST DeliveryPointAre value CDATA #REQUIRED
      CodingScheme (TRD | MSP | BKR) #REQUIRED>

<!ELEMENT BuyerParty EMPTY>
<!ATTLIST BuyerParty value CDATA #REQUIRED
      CodingScheme (A01 | A10 | EFT) #REQUIRED>

<!ELEMENT SellerParty EMPTY>
<!ATTLIST SellerParty value CDATA #REQUIRED
      CodingScheme (A01 | A10 | EFT) #REQUIRED>

<!ELEMENT LoadType EMPTY>
<!ATTLIST LoadType value (BAS | PEA | OFF) #REQUIRED>
<!--         BAS = Base
             PEA = Peak
             OFF = Offpeak -->
<!--      See  valid codes and meanings in ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme    -->

<!ELEMENT AgreementIdentification EMPTY>
<!ATTLIST AgreementIdentification value (GTMA | EF21 | NBP97 | ZBT01 | ISDA | FEMA) #REQUIRED>
<!--      See  valid codes and meanings in ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme    -->

<!ELEMENT CapacityUnit EMPTY>
<!ATTLIST CapacityUnit value (MWH | MAW | MAH | MAR) #REQUIRED>
<!--  MWH = megawatt hours
      MAW = megawatts
      MAH = Megavolt Ampere reactive hours
```

```
      MAR = Megavolt ampere reactive   -->
<!--      See  valid codes and meanings in ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme    -->

<!ELEMENT Currency EMPTY>
<!ATTLIST Currency value (EUR | CHF | DKK | GBP | NOK | SEK) #REQUIRED>
<!--      See  valid codes and meanings in ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme    -->

<!ELEMENT TotalVolume EMPTY>
<!ATTLIST TotalVolume value CDATA #REQUIRED>

<!ELEMENT TradeDate EMPTY>
<!ATTLIST TradeDate value CDATA #REQUIRED>

<!ELEMENT BrokerParty EMPTY>
<!ATTLIST BrokerParty value CDATA #REQUIRED
      CodingScheme (A01 | A10 | EFT) #REQUIRED>

<!ELEMENT SellerEnergyAccountIdentification EMPTY>
<!ATTLIST SellerEnergyAccountIdentification value CDATA #REQUIRED>

<!ELEMENT BuyerEnergyAccountIdentification EMPTY>
<!ATTLIST BuyerEnergyAccountIdentification value CDATA #REQUIRED>

<!ELEMENT NotificationAgent EMPTY>
<!ATTLIST NotificationAgent value CDATA #REQUIRED>

<!ELEMENT TransmissionChargeIdentification EMPTY>
<!ATTLIST TransmissionChargeIdentification value CDATA #REQUIRED>

<!ELEMENT TradeTime EMPTY>
<!ATTLIST TradeTime value CDATA #REQUIRED>

<!ELEMENT TraderName EMPTY>
```

```
<!ATTLIST TraderName value CDATA #REQUIRED>

<!ELEMENT Comment EMPTY>
<!ATTLIST Comment value CDATA #REQUIRED>

<!ELEMENT TimeIntervalQuantities (DeliveryStartDateAndTime, DeliveryEndDateAndTime ContractCapacityQuantity, Price)>

<!ELEMENT DeliveryStartDateAndTime EMPTY>
<!ATTLIST DeliveryStartDateAndTime value CDATA #REQUIRED>

<!ELEMENT DeliveryEndDateAndTime EMPTY>
<!ATTLIST DeliveryEndDateAndTime value CDATA #REQUIRED>

<!ELEMENT ContractCapacityQuantity EMPTY>
<!ATTLIST ContractCapacityQuantity value CDATA #REQUIRED>

<!ELEMENT Price EMPTY>
<!ATTLIST Price value CDATA #REQUIRED>
```

IV.2.2. TRADE CONFIRMATION DATA INSTANCE

```
<!DOCTYPE TradeConfirmationDocument SYSTEM "..\dtd\TradeConfirmationDocument.dtd">
<TradeConfirmationDocument DtdVersion="1" DtdRelease="0">
	<DocumentIdentification value="1234"/>
	<DocumentVersion value="1"/>
	<DocumentCreationDateTime value="2001-06-02T09:00:00Z"/>
	<SenderIdentification value="10X000000000RTE2" CodingScheme="A01"/>
	<SenderRole value="TRD"/>
	<ReceiverIdentification value="10X000000MATCHP2" CodingScheme="A01"/>
	<ReceiverRole value="MSP"/>
	<TradeType value="FIX"/>
	<Commodity value="8716867000016"/>
```

```
        <Market value="DE"/>
        <DeliveryPointArea value="HUELI" CodingScheme="EFT"/>
        <BuyerParty value="10X000000000RTE2" CodingScheme="A01"/>
        <SellerParty value="11X000000100741C" CodingScheme="A01"/>
        <LoadType value="BAS"/>
        <AgreementIdentification value="GTMA"/>
        <CapacityUnit value="MAW"/>
        <Currency value="GBP"/>
        <TotalVolume value="700.000"/>
        <TradeDate value="2002-07-17"/>
        <TradeTime value="09:00Z"/>
        <TraderName value="Piet Hein"/>
              <TimeIntervalQuantities>
                    <DeliveryStartDateAndTime value="2002-08-09T00:00"/>
                    <DeliveryEndDateAndTime value="2002-08-10T00:00"/>
                    <ContractCapacityQuantity value="30.000"/>
                    <Price value="18.000000"/>
              </TimeIntervalQuantities>
</TradeConfirmationDocument>
```

IV.2.3. TRADE CONFIRMATION SCHEMA

To be provided

IV.3. TRADE CONFIRMATION BUSINESS RULES

IV.3.1. DOCUMENT IDENTIFICATION AND VERSION NUMBERS.

A trade confirmation document is composed of a single trade that the sender wishes to confirm at the end of a day's trading. The initial version of a trade confirmation document shall normally be "1".

Each document has a unique identification. The sender assigns the unique identification to each trade confirmation.

If it is necessary to retransmit the document (i.e. because of a modification to correct something), the document identification shall not be changed. Instead the document version shall be increased.

The receiver shall ensure that all document identifications with its associated version number for a given sender shall be unique. A document that is received with the same identification and version number, or the same identification and a version number inferior to the current version, shall be rejected as a duplicate.

If a trade confirmation is to be cancelled an authentication/cancellation document shall be used.

A trade confirmation has as many occurrences of time interval quantities that can cover the whole trade being confirmed.

Negative values are not allowed in the deal confirmation quantities.

IV.3.2. DOCUMENT ACCEPTANCE AND REJECTION CRITERIA .

The trade confirmation document is composed of two levels:

1. The document header level providing all the information that is necessary to uniquely identify a trade, along with the identification of involved parties, and the date of the creation of the document. It also provides some information relative to the time interval such as the measurement unit.
2. The time interval quantities section with provides the time interval information such as the quantity and price.

In both of these cases an error condition may occur which will cause the rejection of the document.

If such a rejection occurs, the acknowledgement/rejection document shall be employed with the appropriate reason codes.

IV.4. TRADE CONFIRMATION DOCUMENT CLASS SPECIFICATIONS

IV.4.1. DOCUMENT IDENTIFICATION

ACTION	DESCRIPTION
Definition of element	Unique identification of the document describing the trade.
Description	A trade confirmation document has a unique identification assigned by the sender of the document for a given trade for all transmissions of that trade to the receiver. This number must be unique over time
Size	The identification of a document may not exceed 35 alphanumeric characters.
Applicability	This information is mandatory.
Dependence requirements	None

IV.4.2. DOCUMENT VERSION

ACTION	DESCRIPTION
Definition of element	The version of the trade in question.
Description	The version number assigned to the trade identified by the document identification. The version shall be equal to "1" in its initial transmission. Each time a trade is modified the version number shall be incremented. Strict incremental numbering is not required.
Size	The maximum size of a version number is 3 numeric characters.
Applicability	This information is mandatory.
Dependence requirements	This data element is always associated with the document identification.

IV.4.3. SENDER IDENTIFICATION – CODING SCHEME

ACTION	DESCRIPTION
Definition of element	Identification of the party who is sending the document.
Description	The sender of the document is identified by a unique coded identification. The codification scheme used for the coded identification is indicated by the coding scheme attribute. It is a 3 character alphanumeric code. **Refer to ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme for the current list of valid codes.**
Size	The maximum length of a sender's identification is 16 alphanumeric characters. The maximum length of the coding scheme code is 3 alphanumeric characters.
Applicability	Both the identification and the coding scheme are mandatory.
Dependence requirements	None.

IV.4.4. SENDER ROLE

ACTION	DESCRIPTION
Definition of element	Identification of the role that is played by the sender.
Description	The sender role, which identifies the role of the sender within the document transaction. **Refer to ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme for the current list of valid codes.**
Size	The maximum length of a sender role is 3 alphanumeric characters.
Applicability	This information is mandatory.
Dependence requirements	None.

IV.4.5. RECEIVER IDENTIFICATION – CODING SCHEME

ACTION	DESCRIPTION
Definition of element	Identification of the party who is receiving the document.
Description	The receiver of the document is identified by a unique coded identification. The codification scheme used for the coded identification is indicated by the coding scheme attribute. It is a 3 character alphanumeric code. **Refer to ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme for the current list of valid codes.**
Size	The maximum length of a receiver's identification is 16 alphanumeric characters. The maximum length of the coding scheme code is 3 alphanumeric characters.
Applicability	Both the identification and the coding scheme are mandatory.
Dependence requirements	None.

IV.4.6. RECEIVER ROLE

ACTION	DESCRIPTION
Definition of element	Identification of the role played by the receiver.
Description	The receiver role, which identifies the role of the receiver within the document transaction. **Refer to ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme for the current list of valid codes.**
Size	The maximum length of a receiver role is 3 alphanumeric characters.
Applicability	This information is mandatory.
Dependence requirements	None.

IV.4.7. DOCUMENT CREATION DATE AND TIME

ACTION	DESCRIPTION
Definition of element	Date and time of the creation of the document for transmission. The time must be expressed in UTC as YYYY-MM-DDTHH:MM:SSZ.
Description	The date and time that the document was created for transmission by the application of the sender.
Size	The date and time must be expressed in UTC as YYYY-MM-DDTHH:MM:SSZ.
Applicability	This information is mandatory.
Dependence requirements	None.

IV.4.8. TRADE TYPE

ACTION	DESCRIPTION
Definition of element	Identifies the trading nature of a transaction.
Description	The nature of the trade upon which the trade has been based such as fixed, indexed, etc. **Refer to ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme for the current list of valid codes.**
Size	The maximum length of this information is 3 alphanumeric characters.
Applicability	This information is mandatory.
Dependence requirements	None.

IV.4.9. COMMODITY

ACTION	DESCRIPTION
Definition of element	Identification of an energy product such as Power, gas, oil, etc.
Description	This identifies the commodity of the trade **Refer to ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme for the current list of valid codes.**
Size	The maximum length of this information is 13 numeric characters.
Applicability	This information is mandatory.
Dependence requirements	None.

IV.4.10. MARKET

ACTION	DESCRIPTION
Definition of element	Identifies the market of the underlying commodity.
Description	This identifies the market area where the commodity is traded. It shall use ISO 3166-1 2 character identification codes (except in the case of the UK – see document 4 for specific codes)
Size	The maximum length of this information is 3 alphanumeric characters.
Applicability	This information is mandatory.
Dependence requirements	None.

IV.4.11. DELIVERY POINT AREA – CODING SCHEME

ACTION	DESCRIPTION
Definition of element	The area where the commodity is being delivered
Description	The identification of the delivery point area or hub. The codification scheme used for the coded identification is indicated by the coding scheme attribute. It is a 3 character alphanumeric code. **Refer to ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme for the current list of valid codes.**
Size	The maximum length of the delivery point area code is 18 alphanumeric characters. The maximum length of the coding scheme code is 3 alphanumeric characters.
Applicability	This information is mandatory.
Dependence requirements	None.

IV.4.12. BUYER PARTY – CODING SCHEME

ACTION	DESCRIPTION
Definition of element	The party that is purchasing the commodity.
Description	The identification of the party purchasing the commodity. The codification scheme used for the coded identification is indicated by the coding scheme attribute. It is a 3 character alphanumeric code. **Refer to ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme for the current list of valid codes.**
Size	The maximum length of this information is 16 alphanumeric characters. The maximum length of the coding scheme code is 3 alphanumeric characters.
Applicability	This information is mandatory.
Dependence requirements	None.

IV.4.13. SELLER PARTY – CODING SCHEME

ACTION	DESCRIPTION
Definition of element	The party that is selling the commodity.
Description	The identification of the party selling the commodity. The codification scheme used for the coded identification is indicated by the coding scheme attribute. It is a 3 character alphanumeric code. **Refer to ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme for the current list of valid codes.**
Size	The maximum length of this information is 16 alpha-numeric characters. The maximum length of the coding scheme code is 3 alphanumeric characters.
Applicability	This information is mandatory.
Dependence requirements	None.

IV.4.14. LOAD TYPE

ACTION	DESCRIPTION
Definition of element	The load type defines the nature of the load period
Description	This information defines the nature of the load period such as peak, base, etc…. **Refer to ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme for the current list of valid codes.**
Size	The maximum length of this information is 3 alphanumeric characters.
Applicability	This information is mandatory.
Dependence requirements	None.

IV.4.15. AGREEMENT IDENTIFICATION

ACTION	DESCRIPTION
Definition of element	The identification of an agreement that is regulating the trade.
Description	This provides the identification of the master agreement between the parties that is regulating the trade.
Size	The maximum length of this information is 35 alpha-numeric characters.
Applicability	This information is mandatory.
Dependence requirements	None.

IV.4.16. CAPACITY UNIT

ACTION	DESCRIPTION
Definition of element	The unit of measure which is applied to the contract capacity quantities in which the trade is expressed.
Description	The unit if measurement used for the contract capacity quantities expressed within the trade. **Refer to ECM doc 4 – EFET Standards 1.0 - Core Components & Coding Scheme for the current list of valid codes.**
Size	The maximum length of this information is 3 alphanumeric characters.
Applicability	This information is mandatory.
Dependence requirements	None.

IV.4.17. CURRENCY

ACTION	DESCRIPTION
Definition of element	The unit of currency of the price.
Description	The currency of the price of the trade. **Refer to ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme for the current list of valid codes.**
Size	The maximum length of this information is 3 alphanumeric characters.
Applicability	This information is mandatory.
Dependence requirements	None.

IV.4.18. TOTAL VOLUME

ACTION	DESCRIPTION
Definition of element	The total volume delivered over the total delivery period expressed in unit * hour.
Description	The total volume of the trade calculated from the total capacity quantity * the number of hours of the delivery period.
Size	The maximum length of this information is 17 numeric characters including decimal digits. The decimal point shall be designated by a period. The number of decimal digits shall be 3. All leading zeros shall be suppressed.
Applicability	This information is mandatory.
Dependence requirements	None.

IV.4.19. TRADE DATE

ACTION	DESCRIPTION
Definition of element	The date on which the trade took place.
Description	The date on which the trade occurred. **Note:** Attention has to be given to ensure the date is in syncronisation with the UTC time of the trade.
Size	This information respects the ISO 8601 format for dates as YYYY-MM-DD.
Applicability	This information is mandatory.
Dependence requirements	None.

IV.4.20. BROKER PARTY – CODING SCHEME

ACTION	DESCRIPTION
Definition of element	The identification of the broker platform.
Description	The identification of the broker platform on which the trade has been executed. The codification scheme used for the coded identification is indicated by the coding scheme attribute. It is a 3 character alphanumeric code. **Refer to ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme for the current list of valid codes.**
Size	The maximum length of this information is 16 alphanumeric characters. The maximum length of the coding scheme code is 3 alphanumeric characters.
Applicability	This information is conditional.
Dependence requirements	If a broker party is involved in this transaction then this information is mandatory.

IV.4.21. SELLER ENERGY ACCOUNT IDENTIFICATION

ACTION	DESCRIPTION
Definition of element	The identification of the production or consumption account of the seller.
Description	The identification of the production or consumption account of the seller that is to be used for the trade.
Size	The maximum length of this information is 35 alphanumeric characters.
Applicability	This information is conditional.
Dependence requirements	This field must be filled in for all trades carried out in England and Wales.

IV.4.22. BUYER ENERGY ACCOUNT IDENTIFICATION

ACTION	DESCRIPTION
Definition of element	The identification of the production or consumption account of the buyer .
Description	The identification of the production or consumption account of the buyer that is to be used for the trade**.**
Size	The maximum length of this information is 35 alphanumeric characters.
Applicability	This information is conditional.
Dependence requirements	This field must be filled in for all trades carried out in England and Wales.

IV.4.23. NOTIFICATION AGENT – CODING SCHEME

ACTION	DESCRIPTION
Definition of element	The identification of the agent that notifies the trade.
Description	The identification of the agent that notifies the trade. The codification scheme used for the coded identification is indicated by the coding scheme attribute. It is a 3 character alphanumeric code. **Refer to ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme for the current list of valid codes.**
Size	The maximum length of this information is 16 alphanumeric characters. The maximum length of the coding scheme code is 3 alphanumeric characters.
Applicability	This information is conditional.
Dependence requirements	This field must be filled in for all trades carried out in England and Wales.

IV.4.24. TRANSMISSION CHARGE IDENTIFICATION

ACTION	DESCRIPTION
Definition of element	The identification of the charging mechanism used for trade transmission.
Description	The identification of the charging mechanism used for trade transmission.
Size	The maximum length of this information is 35 alphanumeric characters.
Applicability	This information is conditional.
Dependence requirements	This field must be filled in for all trades carried out in England and Wales.

IV.4.25. TRADE TIME

ACTION	DESCRIPTION
Definition of element	The time on which the trade took place.
Description	The time of the trade expressed in UTC.
Size	This information respects the ISO 8601 format for time as HH:MMZ.
Applicability	This information is optional.
Dependence requirements	None.

IV.4.26. TRADER NAME

ACTION	DESCRIPTION
Definition of element	The name of the trader responsible for the trade.
Description	The name of the trader who was responsible for the trade.
Size	The maximum length of this information is 35 alphanumeric characters.
Applicability	This information is optional.
Dependence requirements	None, however there may be specific market requirements necessitating the name.

IV.4.27. COMMENT

ACTION	DESCRIPTION
Definition of element	A free text area where a trader may indicate some specific details about a trade.
Description	A comment area enabling a trader to place specific information about in the case of some specific trade types.
Size	The maximum length of this information is 512 alphanumeric characters.
Applicability	This information is optional.
Dependence requirements	None

IV.5. RULES GOVERNING THE TIME INTERVAL QUANTITIES CLASS

There are as many time interval quantities as have been identified for the trade.

All leading zeros in a quantity shall be suppressed.

IV.5.1. DELIVERY START DATE AND TIME.

ACTION	DESCRIPTION
Definition of element	The start date and time of the time interval for which the contract capacity quantity applies. The time of the start of the period is expressed in local time with the following format: YYYY-MM-DDTHH:MM
Description	This information provides the start date and time of the time interval being reported.
Size	The start date and time must be expressed in compliance with the following format: YYYY-MM-DDTHH:MM.
Applicability	This information is mandatory.
Dependence requirements	None.

IV.5.2. DELIVERY END DATE AND TIME.

ACTION	DESCRIPTION
Definition of element	The end date and time of the time interval for which the contract capacity quantity applies. The time of the end of the period is expressed in local time with the following format: YYYY-MM-DDTHH:MM
Description	This information provides the end date and time of the time interval being reported.
Size	The end date and time must be expressed in compliance with the following format: YYYY-MM-DDTHH:MM.
Applicability	This information is mandatory.
Dependence requirements	None.

IV.5.3. CONTRACT CAPACITY QUANTITY

ACTION	DESCRIPTION
Definition of element	The contract capacity quantity of the commodity traded for the time interval in question.
Description	This information defines the capacity quantity traded for the period. A decimal point value may be used to express values that are inferior to the defined unit of measurement. All quantities are non-signed values.
Size	The maximum length of this information is 17 numeric characters (decimal point if used, included). The decimal point shall be designated by a period. The number of decimal digits shall be 3. All leading zeros shall be suppressed.
Applicability	This information is mandatory.
Dependence requirements	None.

IV.5.4. PRICE

ACTION	DESCRIPTION
Definition of element	The price per unit of capacity quantity per hour.
Description	This information defines the price per unit of capacity quantity in the defined currency traded for the period.
Size	The maximum length of this information is 17 numeric characters including decimal digits. The decimal point shall be designated by a period. The number of decimal digits shall be 6. All leading zeros shall be suppressed.
Applicability	This information is mandatory.
Dependence requirements	None.

V. AUTHENTICATION/CANCELLATION DOCUMENT

V.1. AUTHENTICATION/CANCELLATION DOCUMENT DATA MODEL

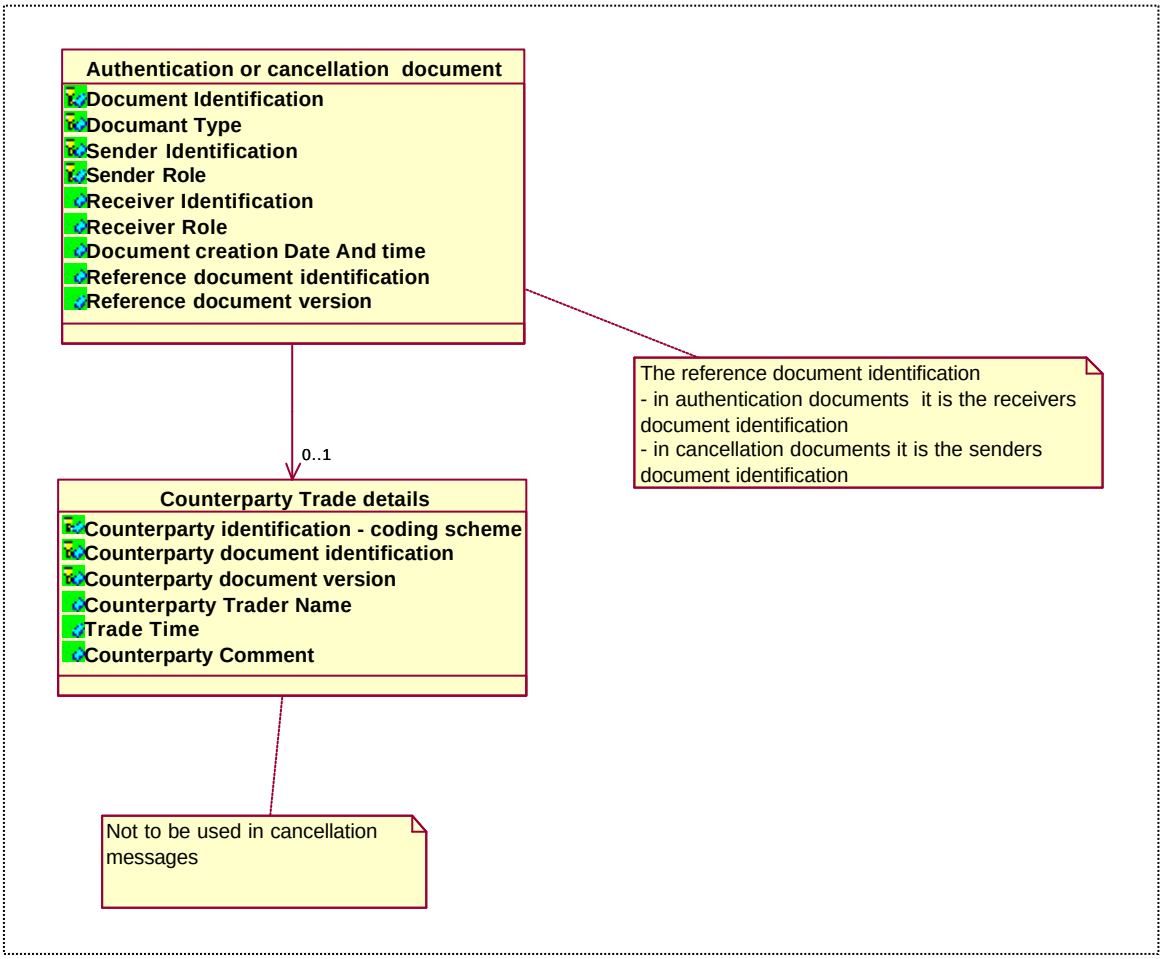

Figure 6

V.2. AUTHENTICATION/CANCELLATION XML STRUCTURES

V.2.1. TRADE MATCH OF AUTHENTICATION DTD

```
<?xml version="1.0" encoding="UTF-8"?>
<?xml-stylesheet type="text/xsl" href="authentication-cancellation-xsl.xsl"?>
<!-- EFET ECM - DTD Version : 1 RELEASE : 0 -->

<!ELEMENT AuthenticationCancellationDocument (DocumentIdentification, DocumentType,
        SenderIdentification, SenderRole, ReceiverIdentification, ReceiverRole, DocumentCreationDateTime, ReferenceDocumentIdentification, ReferenceDocumentVersion,
        CounterpartyPartyTradeDetails?)
<!ATTLIST AuthenticationCancellationDocument DtdVersion CDATA #REQUIRED
                                             DtdRelease CDATA #REQUIRED>

        <!ELEMENT DocumentIdentification EMPTY>
        <!ATTLIST DocumentIdentification value CDATA #REQUIRED>

        <!ELEMENT DocumentType EMPTY>
        <!ATTLIST DocumentType value (AUT | CAN) #REQUIRED>
        <!--    AUT = Authentication document
                CAN = Cancellation document-->
        <!--      See  valid codes and meanings in ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme      -->

        <!ELEMENT SenderIdentification EMPTY>
        <!ATTLIST SenderIdentification value CDATA #REQUIRED
                                        CodingScheme (A01 | A10 | EFT) #REQUIRED>

        <!ELEMENT SenderRole EMPTY>
        <!ATTLIST SenderRole value (TRD | MSP | BRK) #REQUIRED>
```

```
<!--            TRD = Trader
                MSP = Central Matching Service
                BRK = Broker     -->
<!--        See  valid codes and meanings in ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme        -->

<!ELEMENT ReceiverIdentification EMPTY>
<!ATTLIST ReceiverIdentification value CDATA #REQUIRED
                        CodingScheme (A01 | A10 | EFT) #REQUIRED>
<!--        See  valid codes and meanings in ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme        -->

<!ELEMENT ReceiverRole EMPTY>
<!ATTLIST ReceiverRole value (TRD | MSP | BRK) #REQUIRED>
<!--        See role meanings see above    -->

<!ELEMENT DocumentCreationDateTime EMPTY>
<!ATTLIST DocumentCreationDateTime value CDATA #REQUIRED>

<!ELEMENT ReferenceDocumentIdentification EMPTY>
<!ATTLIST ReferenceDocumentIdentification value CDATA #REQUIRED>

<!ELEMENT ReferenceDocumantVersion EMPTY>
<!ATTLIST ReferenceDocumentVersion value CDATA #REQUIRED>


<!ELEMENT CounterpartyTradeDetails (CounterpartyIdentification, CounterpartyDocumentIdentification, CounterpartyDocumentVersion, TradeTime?, TraderName?, Comment?)>

<!ELEMENT CounterpartyIdentification EMPTY>
<!ATTLIST CounterpartyIdentification value CDATA #REQUIRED
                        CodingScheme (A01 | A10 | EFT) #REQUIRED>
<!--        See  valid codes and meanings in ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme        -->

<!ELEMENT CounterpartyDocumentIdentification EMPTY>
<!ATTLIST CounterpartyDocumentIdentification value CDATA #REQUIRED>
```

```
<!ELEMENT CounterpartyDocumentVersion EMPTY>
<!ATTLIST CounterpartyDocumentVersion value CDATA #REQUIRED>

<!ELEMENT CounterpartyTraderName EMPTY>
<!ATTLIST CounterpartyTraderName value CDATA #REQUIRED>

<!ELEMENT TradeTime EMPTY>
<!ATTLIST TradeTime value CDATA #REQUIRED>

<!ELEMENT CounterpartyComment EMPTY>
<!ATTLIST CounterpartyComment value CDATA #REQUIRED>
```

V.2.2. AUTHENTICATION/CANCELLATION DTD INSTANCE.

```
<!DOCTYPE AuthenticationCancellationDocument SYSTEM "..\dtd\AuthenticationCancellationDocument.dtd">
<AuthenticationCancellationDocument DtdVersion="1" DtdRelease="0">
	<DocumentIdentification value="1234"/>
	<DocumentType value="AUT"/>
	<SenderIdentification value="13X000000MATCHP2" CodingScheme="A01"/>
	<SenderRole value="MSP"/>
	<ReceiverIdentification value="11X000000100741C" CodingScheme="A01"/>
	<ReceiverRole value="TRD"/>
	<DocumentCreationDateTime value="2001-06-02T11:00:00Z"/>
	<ReferenceDocumentIdentification value=”zerinr”/>
	<ReferenceDocumentVersion value=”1”/>
	<CounterpartyTradeDetails>
		<CounterpartyIdentification value="10X000000000RTE2" CodingScheme="A01"/>
		<CounterpartyDocumentIdentification value="ZDF8745-98"/>
		<CounterpartyDocumentVersion value="1"/>
		<TradeTime value="09:00Z"/>
		<CounterpartyTraderName value="Piet Hein"/>
```

```
        </CounterpartyTradeDetails>
</AuthenticationCancellationDocument>
```

V.2.3. AUTHENTICATION/CANCELLATION SCHEMA

To be Provided

V.3. AUTHENTICATION/CANCELLATION BUSINESS RULES

V.3.1. DOCUMENT CONSTRUCTION.

An authentication/Cancellation document references a single trade that either authenticating its validity (documents with the document type = “AUT” for authentication) or makes a request for its cancellation (documents with the document type = “CAN” for cancellation).

In the case of authentications, a matching service provider will send it to both involved parties or a peer party will send it to a recipient party.

Once a trade is authenticated it can no longer be touched.

A matching service provider sends the each counterparty’s trade details to the recipient party of the trade.

In the peer to peer context the transmittor of the document simply acknowledges that the referenced trade has been authenticatied and includes his own trade details for information.

Each authentication/cancellation document has a unique identification. This identification will serve as the key identification (i.e. matching identification in the case of a matching service provider and authentication identification in the case of a peer to peer transmission) for the authentication in question.

All future references to an authentication shall use this identification number.

A document that is received with the same identification shall be rejected as a duplicate.

In the case of cancellations, a party may send to a matching service provider or a peer party a request to cancel a trade. This means that he is requesting that the trade be taken off the matching queue.

If the trade in question has already been matched the request shall be rejected.

An authentication/cancellation document transmission shall always be answered with an acknowledgement/rejection document depending on the status of the original document.

V.4. AUTHENTICATION/CANCELLATION DOCUMENT CLASS SPECIFICATIONS

V.4.1. DOCUMENT IDENTIFICATION

ACTION	DESCRIPTION
Definition of element	Unique identification of the document that identifies an authentication/Cancellation.
Description	An authentication/cancellation document is assigned by the transmitting party an identification which shall be unique over time for the party in question.
Size	The identification of a document may not exceed 35 alphanumeric characters.
Applicability	This information is mandatory.
Dependence requirements	None

V.4.2. DOCUMENT TYPE

ACTION	DESCRIPTION
Definition of element	The coded type of the document being sent.
Description	The document type identifies the information flow characteristics as being either an authentication document or a cancellation document. The valid codes permitted in this document are: For authentications AUT For cancellation requests CAN **Refer to ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme for the current list of valid codes.**
Size	The document type value may not exceed 3 alphanumeric characters.
Applicability	This information is mandatory.
Dependence requirements	None.

V.4.3. SENDER IDENTIFICATION – CODING SCHEME

ACTION	DESCRIPTION
Definition of element	Identification of the party who is sending the document.
Description	The sender of the document is identified by a unique coded identification. The codification scheme used for the coded identification is indicated by the coding scheme attribute. It is a 3 character alphanumeric code. **Refer to ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme for the current list of valid codes.**
Size	The maximum length of a sender's identification is 16 alphanumeric characters. The maximum length of the coding scheme code is 3 alphanumeric characters.
Applicability	Both the identification and the coding scheme are mandatory.
Dependence requirements	None.

V.4.4. SENDER ROLE

ACTION	DESCRIPTION
Definition of element	Identification of the role that is played by the sender.
Description	The sender role, which identifies the role of the sender within the document. **Refer to ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme for the current list of valid codes.**
Size	The maximum length of a sender role is 3 alphanumeric characters.
Applicability	This information is mandatory.
Dependence requirements	None.

V.4.5. RECEIVER IDENTIFICATION – CODING SCHEME

ACTION	DESCRIPTION
Definition of element	Identification of the party who is receiving the document.
Description	The receiver of the document is identified by a unique coded identification. The codification scheme used for the coded identification is indicated by the coding scheme attribute. It is a 3 character alphanumeric code. **Refer to ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme for the current list of valid codes.**
Size	The maximum length of a receiver's identification is 16 alphanumeric characters. The maximum length of the coding scheme code is 3 alphanumeric characters.
Applicability	Both the identification and the coding scheme are mandatory.
Dependence requirements	None.

V.4.6. RECEIVER ROLE

ACTION	DESCRIPTION
Definition of element	Identification of the role played by the receiver.
Description	The receiver role, which identifies the role of the receiver within the document. **Refer to ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme for the current list of valid codes.**
Size	The maximum length of a receiver role is 3 alphanumeric characters.
Applicability	This information is mandatory.
Dependence requirements	None.

V.4.7. DOCUMENT CREATION DATE AND TIME

ACTION	DESCRIPTION
Definition of element	Date and time of the creation of the document for transmission. The time must be expressed in UTC as YYYY-MM-DDTHH:MM:SSZ.
Description	The date and time that the document was created for transmission by the application of the sender.
Size	The date and time must be expressed in UTC as YYYY-MM-DDTHH:MM:SSZ.
Applicability	This information is mandatory.
Dependence requirements	None.

V.4.8. REFERENCE DOCUMENT IDENTIFICATION

ACTION	DESCRIPTION
Definition of element	The identification of the recipient's trade that has been matched.
Description	This information provides the recipient's trade identification and consequently the trade that is being authenticated in the case of an authentication document or requested for cancellation in the case of a cancellation document.
Size	The maximum size of a trade identification is 35 alphanumeric characters.
Applicability	This information is mandatory.
Dependence requirements	None.

V.4.9. REFERENCE DOCUMENT VERSION

ACTION	DESCRIPTION
Definition of element	The version of the recipient's trade document.
Description	The version of the recipient's trade document that has been validated.
Size	The maximum size of a trade version is 3 numeric characters.
Applicability	This information is mandatory.
Dependence requirements	None.

V.5. RULES GOVERNING THE COUNTERPARTY TRADE DETAILS CLASS.

In the context of a matching service provider authentication, each authentication document must inform the receiving party of certain non key details of the counterparty's trade document. This information shall be the identical replication of the information received in the trade confirmation document of the party in question. This information is contained in the counterparty trade details class that is mandatory for every authentication document sent by a matching service provider.

In the case of a peer to peer transmission the counterparty trade details class shall contain the same non key information of the trade of the authenticating peer party.

In no circumstances may the contents of the replicated document change.

In the case of a cancellation document this class shall not be supplied.

V.5.1. COUNTERPARTY IDENTIFICATION – CODING SCHEME

ACTION	DESCRIPTION
Definition of element	Identification of the party whose trade has been matched.
Description	The counterparty is identified by a unique coded identification. The codification scheme used for the coded identification is indicated by the coding scheme attribute. It is a 3 character alphanumeric code. **Refer to ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme for the current list of valid codes.**
Size	The maximum length of a counterparty's identification is 16 alphanumeric characters. The maximum length of the coding scheme code is 3 alphanumeric characters.
Applicability	Both the identification and the coding scheme are mandatory.
Dependence requirements	None.

V.5.2. COUNTERPARTY DOCUMENT IDENTIFICATION

ACTION	DESCRIPTION
Definition of element	The identification of the counterparty's trade that has been matched.
Description	This information provides the counterparty's trade identification and consequently the trade that has been used in the match.
Size	The maximum size of a trade identification is 35 alphanumeric characters.
Applicability	This information is mandatory.
Dependence requirements	None.

V.5.3. COUNTERPARTY DOCUMENT VERSION

ACTION	DESCRIPTION
Definition of element	The version of the counterparty's trade document.
Description	The version of the counterparty's trade document that has been validated.
Size	The maximum size of a trade version is 3 numeric characters.
Applicability	This information is mandatory.
Dependence requirements	None.

V.5.4. TRADE TIME

ACTION	DESCRIPTION
Definition of element	The time on which the trade took place.
Description	The time of the trade expressed in UTC.
Size	This information respects the ISO 8601 format for time as HH:MMZ.
Applicability	This information is optional.
Dependence requirements	None.

V.5.5. COUNTERPARTY TRADER NAME

ACTION	DESCRIPTION
Definition of element	The name of the trader responsible for the trade.
Description	The name of the trader who was responsible for the trade.
Size	The maximum length of this information is 35 alphanumeric characters.
Applicability	This information is optional.
Dependence requirements	None, however there may be specific market requirements necessitating the name.

V.5.6. COUNTERPARTY COMMENT

ACTION	DESCRIPTION
Definition of element	A free text area where a trader may indicate some specific details about a trade.
Description	A comment area enabling a trader to place specific information about in the case of some specific trade types.
Size	The maximum length of this information is 512 alphanumeric characters.
Applicability	This information is optional.
Dependence requirements	None

VI. ACKNOWLEDGEMENT/REJECTION DOCUMENT

VI.1. ACKNOWLEDGEMENT/REJECTION DOCUMENT DATA MODEL

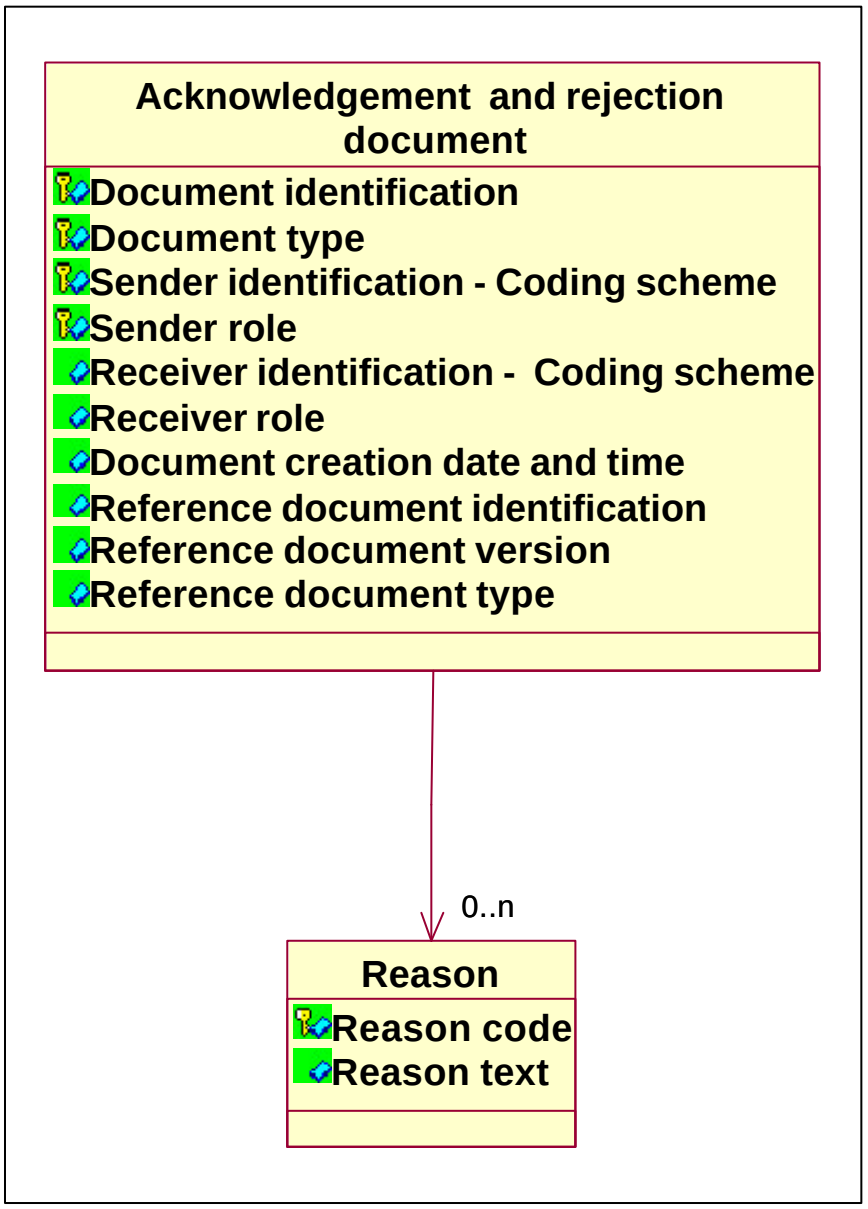

Figure 7

VI.2. ACKNOWLEDGMENT/REJECTION DOCUMENT XML STRUCTURES

VI.2.1. ACKNOWLEDGEMENT/REJECTION DTD

```
<?xml version="1.0" encoding="UTF-8"?>
<?xml-stylesheet type="text/xsl" href="Acknowledgment-rejection-xsl.xsl"?>
<!-- EFET ECM - DTD Version : 1 RELEASE : 0 -->

<!ELEMENT AcknowledgementRejectionDocument (DocumentIdentification, DocumentType,
        SenderIdentification, SenderRole, ReceiverIdentification, ReceiverRole, DocumentCreationDateTime, ReferenceDocumentIdentification,
        RereferenceDocumentVersion, ReferenceDocumentType, Reason*)>

<!ATTLIST AcknowledgementRejectionDocument DtdVersion CDATA #REQUIRED
                                           DtdRelease CDATA #REQUIRED>

        <!ELEMENT DocumentIdentification EMPTY>
        <!ATTLIST DocumentIdentification value CDATA #REQUIRED>

        <!ELEMENT DocumentType EMPTY>
        <!ATTLIST DocumentType value (ACK | REJ) #REQUIRED>
        <!--    ACK = Document acknowledgement
                REJ = Document rejection        -->
        <!--        See valid codes and meanings in ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme      -->

        <!ELEMENT SenderIdentification EMPTY>
        <!ATTLIST SenderIdentification value CDATA #REQUIRED
                  CodingScheme (A01 | A10 | EFT) #REQUIRED>
        <!--        See valid codes and meanings in ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme      -->
```

```
<!ELEMENT SenderRole EMPTY>
<!ATTLIST SenderRole value (TRD | MSP | BRK) #REQUIRED>
<!--            TRD = Trader
                MSP = Central Matching Service
                BRK = Broker    -->
<!--        See  valid codes and meanings in ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme       -->

<!ELEMENT ReceiverIdentification EMPTY>
<!ATTLIST ReceiverIdentification value CDATA #REQUIRED
        CodingScheme (A01 | A10 | EFT) #REQUIRED>
<!--        See  valid codes and meanings in ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme       -->

<!ELEMENT ReceiverRole EMPTY>
<!ATTLIST ReceiverRole value (TRD | MSP | BRK) #REQUIRED>
<!--        See role meanings see above    -->

<!ELEMENT DocumentCreationDateTime EMPTY>
<!ATTLIST DocumentCreationDateTime value CDATA #REQUIRED>

<!ELEMENT ReferenceDocumentIdentification EMPTY>
<!ATTLIST ReferenceDocumentIdentification value CDATA #REQUIRED>

<!ELEMENT ReferenceDocumentVersion EMPTY>
<!ATTLIST ReferenceDocumentVersion value CDATA #REQUIRED>

<!ELEMENT ReferenceDocumentType EMPTY>
<!ATTLIST ReferenceDocumentType value CDATA #REQUIRED>

<!ELEMENT Reason (ReasonCode, ReasonText*)>

<!ELEMENT ReasonCode EMPTY>
<!ATTLIST ReasonCode value CDATA #REQUIRED>
<!--        See reason code meanings in implementation guide        -->
```

```
<!ELEMENT ReasonText EMPTY>
<!ATTLIST ReasonText value CDATA #REQUIRED>
```

VI.2.2. ACKNOWLEDGEMENT/REJECTION DOCUMENT DTD INSTANCE.

```
<!DOCTYPE AcknowledgementRejectionDocument SYSTEM "..\dtd\Acknowledgement-Rejection-document.dtd">

<AcknowledgementRejectionDocument DtdVersion="1" DtdRelease="0">
	<DocumentIdentification value="1234"/>
	<DocumentType value="REJ"/>
	<SenderIdentification value="10X000000MATCHP2" CodingScheme="A01"/>
	<SenderRole value="MSP"/>
	<ReceiverIdentification value="10X000000000RTE2" CodingScheme="A01"/>
	<ReceiverRole value="TRD"/>
	<DocumentCreationDateTime value="2001-06-02T09:00:00Z"/>
	<ReferenceDocumentIdentification value="ZDF8745-98"/>
	<ReferenceDocumentVersion value="1"/>
	<ReferenceDocumentType value="CNF"/>
	<Reason>
		<ReasonCode value="E02"/>
	</Reason>
</AcknowledgementRejectionDocument>
```

VI.2.3. ACKNOWLEDGEMENT/REJECTION SCHEMA

To be provided.

VI.3. ACKNOWLEDGEMENT/REJECTION BUSINESS RULES

The Acknowledgement/rejection document serves three distinct functions:

- To Acknowledgement reception of a trade confirmation document, an authentication document or a cancellation document.
- To Reject due to initial processing errors a trade confirmation document, an authentication document or a cancellation document.
- To reject due to timeout a queued trade confirmation document.

The acknowledgement of a trade confirmation document signifies that the document in question has been successfully queued for matching.

Each rejection document must provide a supporting reason code and eventual text.

VI.4. ACKNOWLEDGEMENT/REJECTION DOCUMENT CLASS SPECIFICATIONS

VI.4.1. DOCUMENT IDENTIFICATION

ACTION	DESCRIPTION
Definition of element	Unique identification of the document for which the acknowledgement or rejection transaction data is being supplied.
Description	An acknowledgement/rejection document must have a unique identification assigned by the sender of the document.
Size	The identification of a document may not exceed 35 alphanumeric characters.
Applicability	This information is mandatory.
Dependence requirements	None

VI.4.2. DOCUMENT TYPE

ACTION	DESCRIPTION
Definition of element	The coded type of the document being sent.
Description	The document type identifies the information flow characteristics. The value ACK shall be used for an acknowledgement document. The value REJ shall be used for a rejection document **Refer to ECM doc 4 - EFET Standards 1.0 – Core Components & Coding Scheme for the current list of valid codes.**
Size	The document type value may not exceed 3 alphanumeric characters.
Applicability	This information is mandatory.
Dependence requirements	None.

VI.4.3. SENDER IDENTIFICATION – CODING SCHEME

ACTION	DESCRIPTION
Definition of element	Identification of the party who is sending the document.
Description	The sender of the document is identified by a unique coded identification. The codification scheme used for the coded identification is indicated by the coding scheme attribute. It is a 3 character alphanumeric code. **Refer to ECM doc 4 - EFET Standards 1.0 – Core Components & Coding Scheme for the current list of valid codes.**
Size	The maximum length of a sender's identification is 16 alphanumeric characters. The maximum length of the coding scheme code is 3 alphanumeric characters.
Applicability	Both the identification and the coding scheme are mandatory.
Dependence requirements	None.

VI.4.4. SENDER ROLE

ACTION	DESCRIPTION
Definition of element	Identification of the role that is played by the sender.
Description	The sender role, which identifies the role of the sender within the document. **Refer to ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme for the current list of valid codes.**
Size	The maximum length of a sender role is 3 alphanumeric characters.
Applicability	This information is mandatory.
Dependence requirements	None.

VI.4.5. RECEIVER IDENTIFICATION – CODING SCHEME

ACTION	DESCRIPTION
Definition of element	Identification of the party who is receiving the document.
Description	The receiver of the document is identified by a unique coded identification. The codification scheme used for the coded identification is indicated by the coding scheme attribute. It is a 3 character alphanumeric code. **Refer to ECM doc 4 - EFET Standards 1.0 – Core Components & Coding Scheme for the current list of valid codes.**
Size	The maximum length of a receiver's identification is 16 alphanumeric characters. The maximum length of the coding scheme code is 3 alphanumeric characters.
Applicability	Both the identification and the coding scheme are mandatory.
Dependence requirements	None.

VI.4.6. RECEIVER ROLE

ACTION	DESCRIPTION
Definition of element	Identification of the role played by the receiver.
Description	The receiver role, which identifies the role of the receiver within the docuument. **Refer to ECM doc 4 - EFET Standards 1.0 - Core Components & Coding Scheme for the current list of valid codes.**
Size	The maximum length of a receiver role is 3 alphanumeric characters.
Applicability	This information is mandatory.
Dependence requirements	None.

VI.4.7. DOCUMENT CREATION DATE AND TIME

ACTION	DESCRIPTION
Definition of element	The date and time of that the document has been created for transmission. The time must be expressed in UTC as YYYY-MM-DDTHH:MM:SSZ.
Description	The date and time that the document was created for transmission by the application of the sender.
Size	The date and time must be expressed in UTC as YYYY-MM-DDTHH:MM:SSZ.
Applicability	This information is mandatory.
Dependence requirements	None.

VI.4.8. REFERENCE DOCUMENT IDENTIFICATION

ACTION	DESCRIPTION
Definition of element	The identification of the document being acknowledged or rejected. This must correspond to an identification of the document sent in a previous transmission.
Description	A unique identification assigned by the original sender of the document being acknowledged or rejected.
Size	The maximum size of a trade identification is 35 alphanumeric characters.
Applicability	This information is mandatory.
Dependence requirements	None

VI.4.9. REJECTED DOCUMENT VERSION

ACTION	DESCRIPTION
Definition of element	The version associated with the document being acknowledged or rejected.
Description	The version number associated with the document in question.
Size	The maximum size of a version number is 3 numeric characters.
Applicability	This information is mandatory.
Dependence requirements	None

VI.4.10. REFERENCE DOCUMENT TYPE

ACTION	DESCRIPTION
Definition of element	The type of the document that is being acknowledged or rejected.
Description	Each document within the trade confirmation system has been assigned a type. The type identifies the nature of the document being acknowledged or accepted. It may be: CNF : trade confirmation document AUT : authentication document CAN : cancellation document
Size	The Type of a document may not exceed 3 alphanumeric characters.
Applicability	This information is mandatory.
Dependence requirements	None

VI.5. RULES GOVERNING THE REASON CLASS

The reason class shall be used only in the transmission of rejection documents. In this context it shall be mandatory.

In acknowledgement documents the reason class is not used.

The reason class is used to provide rejection codes and eventual free text motivations for the rejection.

VI.5.1. REASON CODE

ACTION	DESCRIPTION
Definition of element	A code indicating the motivation for the rejection. E02 : Matching service provider rejection. E03 : Peer to peer rejection E04 : Document rejection
Description	The reason code defines the nature of the rejection. It may, if necessary, be supplemented with reason text providing further information about the rejection.
Size	The maximum length of this information is 3 alphanumeric characters.
Applicability	Mandatory
Dependence requirements	None

VI.5.2. REASON TEXT

ACTION	DESCRIPTION
Definition of element	Textual explanation of a rejection.
Description	The textual details explaining the motivation for the rejection of a transaction.
Size	The maximum length of this information is 512 alphanumeric characters.
Applicability	This information is dependent.
Dependence requirements	None.