



## SMSS XML REPORT SPECIFICATION

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# TABLE OF CONTENTS

Table of Contents .....	2
1 Introduction .....	4
2 XML Report Layout.....	5
2.1.1 Main Report Structure.....	5
2.1.2 Substructures.....	5
2.1.3 Field Values .....	5
3 SMSS XML reports.....	6
3.1 SpotTrade_Report_Detail (TRD).....	6
3.1.1 Short description .....	6
3.1.2 Frequency .....	6
3.1.3 Availability .....	6
3.1.4 Report structure .....	7
3.1.5 Fields.....	8
3.2 Payment_Report_Summary (PRS).....	10
3.2.1 Short description .....	10
3.2.2 Frequency .....	10
3.2.3 Availability .....	10
3.2.4 Report structure .....	10
3.2.5 Fields.....	11
3.3 Payment_Report_Detail (PRD).....	11
3.3.1 Short description .....	11
3.3.2 Frequency .....	11
3.3.3 Availability .....	11
3.3.4 Report structure .....	11
3.3.5 Fields.....	11
3.4 Delivery_Report_Summary (DRS).....	12
3.4.1 Short description .....	12
3.4.2 Frequency .....	12
3.4.3 Availability .....	12
3.4.4 Report structure .....	12
3.4.5 Fields.....	14
3.5 Invoice_Report_Summary (IRS).....	15
3.5.1 Short description .....	15
3.5.2 Frequency .....	15
3.5.3 Availability .....	15
3.6 Invoice_Report_Detail (IRD).....	15
3.6.1 Short description .....	15
3.6.2 Frequency .....	15
3.6.3 Availability .....	15

3.7	Margin_Report_Summary (MRS)	16
3.7.1	Short description	16
3.7.2	Frequency	16
3.7.3	Availability	16
3.7.4	Report structure	16
3.7.5	Fields	17
3.8	Margin_Report_Detail (MRD)	17
3.8.1	Short description	17
3.8.2	Frequency	17
3.8.3	Availability	17
3.8.4	Report structure	18
3.8.5	Fields	19
4	Apendix	20
4.1.1	ECCProductID	20
4.1.2	TransactionType	22
4.1.3	Commodity	23
4.1.4	DeliveryPoint	23
4.1.5	UoM (Unit of measurement)	24
4.1.6	ExchangeOTC	24
4.1.7	PaymentGroup	24
4.1.8	EmissionsTransactionType	24

# 1 INTRODUCTION

The following document contains the description of the XML reports generated by the ECC Spot Market Settlement System (SMSS).

ECC has introduced the SMSS to implement uniform processes, reports and interfaces for the settlement of Spot Market transactions and for deliveries from Derivatives Market transactions settled physically regardless of the underlying and of the trading platform.

It will be possible to subscribe various reports in the XML and PDF format (spot trades / payments / deliveries / invoices / margin) and to export historical transactions via the member area of the ECC web site.

In the case that a company acts as Clearing Member and Trading Participant the report name for the Clearing Member includes the short code "VC", which stands for "View Clients" additionally.

The purpose of this document is to explain the different XML reports and their content.

## 2 XML REPORT LAYOUT

### 2.1.1 Main Report Structure

The report XML structure is enclosed in the tag:

```
<reportName>  
  <ReportHeader>  
    <FieldName>FieldValue</FieldName>  
  </ReportHeader>  
  <SubstructureName>  
    <FieldName>fieldValue</Fieldname>.  
  </SubstructureName>  
</reportName>
```

### 2.1.2 Substructures

Substructures are written as follows:

```
<SubstructureName>  
  <FieldName>FieldValue</Fieldname>.  
</SubstructureName>
```

The substructures occur in the sequence as they are defined in the XML Report layout. In case of a multiple occurrence, the <SubstructureName> element is repeated.

### 2.1.3 Field Values

Field values are written as

```
<FieldName>FieldValue</FieldName>
```

or, if no value is given for a field,

```
<FieldName/>
```

## 3 SMSS XML REPORTS

### 3.1 SpotTrade\_Report\_Detail (TRD)

#### 3.1.1 Short description

This report includes all Settlement Instructions for spot and intraday trades of the current day (daily report). Settlement Instructions are spot trades as forwarded by the respective exchange enriched with settlement information (e.g. Clearing Member, delivery details, VAT, fees).

#### 3.1.2 Frequency

The daily report will be generated every calendar day around 14:30 CET and will be updated after closing of the spot markets cleared by ECC around 18:00 CET.

#### 3.1.3 Availability

The report is available for exchanges, CCPs, Clearing Members and Trading Participants. The report for Clearing Members includes the Settlement Instructions of all connected Trading Participants; the report for Trading Participants includes the Settlement Instructions of the respective Trading Participant only.

### 3.1.4 Report structure

```

<SpotTrade_Report_Detail>
  <ReportHeader>
    <ReportName>C_DEFEX_TRD_DAILY_YYYY-MM-DD</ReportName>
    <ReportDate>2008-06-30</ReportDate>
  </ReportHeader>
  <ReportPeriod>
    <StartDate>2008-06-30</StartDate>
    <EndDate>2008-06-30</EndDate>
  </ReportPeriod>
  <SettlementInstruction ID ="123">
    <ExchangeTradeID>123456</ExchangeTradeID>
    <ExchangeTradeSubID>0</ExchangeTradeSubID>
    <TransactionTimeStamp>2008-06-30 17:30:00</TransactionTimeStamp>
    <ECCProductID>EPEX_ST_POWER_RWE</ECCProductID>
    <Exchange>EPEX</Exchange>
    <TransactionType>ST</TransactionType>
    <Commodity>POWER</Commodity>
    <DeliveryPoint>RWE</DeliveryPoint>
    <ExchangeProductID/>
    <ExchangeOTC>X</ExchangeOTC>
    <BuySell>B</BuySell>
    <NumberOfContracts>100</NumberOfContracts>
    <TotalQuantity>200</TotalQuantity>
    <UoM>MWh</UoM>
    <DeliveryStart>2008-07-02 06:00</DeliveryStart>
    <DeliveryEnd>2008-07-02 08:00</DeliveryEnd>
    <Price>20.500</Price>
    <Currency>EUR</Currency>
    <TradingParticipant>DEFEX</TradingParticipant>
    <ExchangeMemberID>DEF Trading</ExchangeMemberID>
    <ClearingMember>ABCEX</ClearingMember>
    <PaymentCommodity>4100.00</PaymentCommodity>
    <PaymentGermanVAT>779.00</PaymentGermanVAT>
    <PaymentForeignVAT>0.00</PaymentForeignVAT>
    <PaymentDate>2008-07-01</PaymentDate>
    <ECCFee>2.00</ECCFee>
    <ECCFeeGermanVAT>0.38</ECCFeeGermanVAT>
    <ECCFeeForeignVAT>0.00</ECCFeeForeignVAT>
    <ExchangeFee>8.00</ExchangeFee>
    <ExchangeFeeGermanVAT>1.52</ExchangeFeeGermanVAT>
    <ExchangeFeeForeignVAT>0.00</ExchangeFeeForeignVAT>
    <ExchangeTraderId>Trader001</ExchangeTraderID>
    <ExchangeTradingAccount>P</ExchangeTradingAccount>
    <ExchangeTextField>SampleText</ExchangeTextField>
    <DeliveryAccount>EIC code</DeliveryAccount>
    <ECCTransactionID>123</ECCTransactionID>
    <ECCPaymentID>123</ECCPaymentID>
    <ECCDeliveryID> C_ABCEX_DRS_RWE_YYYY-DD-MM</ECCDeliveryID>
  </ SettlementInstruction ID ="123">
</SpotTrade_Report_Detail>

```

### 3.1.5 Fields

Fieldname	Format	Mandatory/ Optional	Remark
ReportName	CHAR(50)	M	The report name consists of the ECC short name of the subscribing company, the report type, the intervall and the trading date: C_ABCEX_TRD_DAILY_YYYY-MM-DD or C_ABCEX_TRD_MONTHLY_YYYY-MM-DD
ReportDate	DATE	M	Date of report generation
StartDate	DATE	M	First trading day reported in this report
EndDate	DATE	M	Last trading day reported in this report
ExchangeTradeID	CHAR(25)	M	Trade ID at the exchange
ExchangeTradeSubID	NUMERIC(15)	M	Trade sub-ID at the exchange
TransactionTimeStamp	DateTime	M	Timestamp of the trade at the respective exchange
ECCProductID	CHAR(100)	M	ECC internal product name (see appendix)
Exchange	CHAR(20)	M	Exchange name (e.g. EEX)
TransactionType	CHAR(30)	M	ECC internal transaction type (see appendix)
Commodity	CHAR(30)	M	Commodity (see appendix)
DeliveryPoint	CHAR(30)	M	Delivery point / TSO (see appendix)
ExchangeProductID	CHAR(30)	O	Product name at the exchange
ExchangeOTC	CHAR(1)	O	Exchange – Exchange trade / OTC – OTC clearing
BuySell	CHAR(1)	M	B = Buy / S = Sell
NumberOfContracts	NUMERIC(14.4)	M	Number of contracts at the exchange
TotalQuantity	NUMERIC(14.4)	M	Total volume of the trade
UoM	CHAR(5)	M	Unit of measurement (MWh or t)
DeliveryStart	DATETIME	O	Start physical delivery
DeliveryEnd	DATETIME	O	End physical delivery
Price	NUMERIC(10.4)	M	Trade price in the given currency with negative or positive value
Currency	CHAR(3)	M	International currency code
TradingParticipant	CHAR(20)	M	ECC internal member ID of the Trading Participant (usually 5 characters e.g. DEFEX)
ExchangeMemberID	CHAR(20)	O	Exchange Member ID
ClearingMember	CHAR(20)	M	ECC internal member ID of the Clearing Member (usually 5 characters e.g. ABCEX)
PaymentCommodity	NUMERIC(10.2)	O	Payment amount for delivery in the given currency (negative amount credit / positive amount debit)
PaymentGermanVAT	NUMERIC(10.2)	O	Domestic VAT for delivery in the given currency (negative amount credit / positive amount debit)
PaymentForeignVAT	NUMERIC(10.2)	O	Foreign VAT for delivery in the given currency (negative amount credit / positive amount debit)
PaymentDate	DATE	O	Payment day for delivery and respective VAT
ECCFee	NUMERIC(10.2)	M	ECC clearing fees in the given currency (always positive)
ECCFeeGermanVAT	NUMERIC(10.2)	M	Domestic VAT on ECC clearing fees in the given currency (always positive)
ECCFeeForeignVAT	NUMERIC(10.2)	M	Foreign VAT on ECC clearing fees in the given currency (always positive)
ExchangeFee	NUMERIC(10.2)	M	Exchange fees in the given currency (always positive)
ExchangeFeeGermanVAT	NUMERIC(10.2)	M	Domestic VAT on exchange fees in the given currency (always positive)
ExchangeFeeForeignVAT	NUMERIC(10.2)	M	Foreign VAT on exchange fees in the given currency (always positive)
ExchangeTraderID	CHAR(15)	O	Trader ID at the exchange

<b>Fieldname</b>	<b>Format</b>	<b>Mandatory/ Optional</b>	<b>Remark</b>
ExchangeTradingAccount	CHAR (20)	O	Trading account name at the exchange
ExchangeTextField	CHAR(255)	O	Text field provided by the exchange
DeliveryAccount	CHAR(40)	O	Name of the delivery account (e.g. internal account for emissions or EIC code)
ECCTransactionID	NUMERIC(20)	M	Unique ECC internal ID of the Settlement Instruction
ECCPaymentID	NUMERIC(20)	O	ECC internal transaction ID for the payment transaction
ECCDeliveryID	CHAR(100)	O	ECC internal delivery ID or name of the ECC nomination

## 3.2 Payment\_Report\_Summary (PRS)

### 3.2.1 Short description

This report includes details of a specific payment transaction, like the payment day, the external EUREX transaction ID used for cash settlement, the currency and the payable amounts per Trading Participant.

### 3.2.2 Frequency

The report in EUR will be available twice on every TARGET day after the payment transaction was entered successfully by ECC into the EUREX system for cash settlement. The first payment report available around 14:30 CET includes the payable amounts of spot and intraday trades in power; the second report available around 18:00 CET includes the payment amounts of spot trades in other commodities.

The report in GBP will be available on every TARGET day after the payment transaction was entered successfully by ECC into the EUREX system for cash settlement around 18:00 CET includes the payment amounts of settlement of UK POWER Futures during the delivery month.

### 3.2.3 Availability

The report is available for CCPs, Clearing Members and Trading Participants. The report for Clearing Members includes the payable amounts of all connected Trading Participants; the report for Trading Participants includes the payable amount of the respective Trading Participants only.

### 3.2.4 Report structure

```

<Payment_Report_Summary
  <ReportHeader>
    <ReportName> C_ABCEX_PRS_EUR_1400_YYYY-DD-MM</ReportName>
    <ReportDate>2008-06-30</ReportDate>
  </ReportHeader>
  <ReportPeriod>
    <StartDate>2008-07-01</StartDate>
    <EndDate>2008-07-01</EndDate>
  </ReportPeriod>
  <ECCPayment ID="123">
    <ClearingMember>ABCEX</ClearingMember>
    <TradingParticipant>DEFEX</TradingParticipant>
    <DebitCredit>D</DebitCredit>
    <PaymentAmount>100.25</PaymentAmount>
    <Currency>EUR</Currency>
    <PaymentDate>2008-07-01</PaymentDate>
    <PaymentGroup>EUR_1400</PaymentGroup>
    <ECCPaymentID>123</ECCPaymentID>
    <ExternalPaymentID>000FXU</ExternalPaymentID>
  <ECCPayment ID="123">
  </PaymentTransaction>
    <ClearingMember>ABCEX</ClearingMember>
    <TradingParticipant>GHIEX</TradingParticipant>
    <DebitCredit>C</DebitCredit>
    <PaymentAmount>-100.25</PaymentAmount>
    <Currency>EUR</Currency>
    <PaymentDate>2008-07-01</PaymentDate>
    <PaymentGroup>EUR_1400</PaymentGroup>
    <ECCPaymentID>123</ECCPaymentID>
    <ExternalPaymentID>000FXU</ExternalPaymentID>
  </PaymentTransaction>
</Payment_Report_Summary>

```

### 3.2.5 Fields

Fieldname	Format	Mandatory/Optional	Remark
ReportName	CHAR(50)	M	The report name consists of the ECC short name of the subscribing company, the report type, the time of the booking cut and the payment date:: C_ABCEX_PRS_EUR_1400_YYYY-DD-MM or C_ABCEX_PRS_1730_YYYY-MM-DD
ReportDate	DATE	M	Date of report generation
StartDate	DATE	M	First payment day reported
EndDate	DATE	M	Last payment day reported
ClearingMember	CHAR(20)	M	ECC internal member ID of the Clearing Member (usually 5 characters e.g. ABCEX)
TradingParticipant	CHAR(20)	M	ECC internal member ID of the Trading Participant (usually 5 characters e.g. DEFEX)
DebitCredit	CHAR(1)	M	D = Debit / C = Credit
PaymentAmount	NUMERIC(10.2)	M	Payment amount per Trading Participant in the given currency (negative in case of a credit; positive in case of a debit)
Currency	CHAR(3)	M	International currency code
PaymentDate	DATE	M	Payment date (always a TARGET day)
PaymentGroup	CHAR(100)	M	ECC internal name of the payment group (EUR_1400 or EUR_1730)
ECCPaymentID	NUMERIC(20)	O	ECC internal ID for the payment transaction
ExternalPaymentID	CHAR(30)	M	External transaction ID of the EUREX system (trIdNo) used for cash settlement as reported in the EUREX report CD010

## 3.3 Payment\_Report\_Detail (PRD)

### 3.3.1 Short description

This report refers to the "Payment\_Report\_Summary" as described above and includes all related Settlement Instructions which lead to the PaymentAmount.

### 3.3.2 Frequency

The report will be generated at the same time as the "Payment\_Report\_Summary" as described above.

### 3.3.3 Availability

The report is available for CCPs, Clearing Members and Trading Participants. The report for Clearing Members includes the Settlement Instructions of all connected Trading Participants; the report for Trading Participants includes the Settlement Instructions of the respective Trading Participant only.

### 3.3.4 Report structure

same as the "SpotTrade\_Detail\_Report"; see 3.1.4

### 3.3.5 Fields

same as the "SpotTrade\_Report\_Detail"; see 3.1.5

## 3.4 Delivery\_Report\_Summary (DRS)

### 3.4.1 Short description

This XML report includes the contract value nominated by ECC toward the respective TSO of power or natural gas deliveries or the daily statement of the delivery accounts for emission products as described thereafter.

### 3.4.2 Frequency

The report will be generated as follows:

- Power - on every calendar day immediately after the day-ahead power deliveries have been nominated towards the respective TSO
- Natural gas – around 18:00 CET on every ECC business day
- Emission deliveries - around 18:00 CET on every ECC business day after physical and financial settlement of emission products and processing of deliveries and Registry Transfer Requests.

### 3.4.3 Availability

The report is available for CCPs, Clearing Members and Trading Participants. Clearing Members receive the delivery reports of the related Trading Participants and Trading Participants will receive their own delivery reports only.

### 3.4.4 Report structure

#### 3.4.4.1 Delivery Report Emissions

```

<Delivery_Report_Summary_Emissions>
  <ReportHeader>
    <ReportName>C_ABCEX_DRS_DAILY_EMISSIONS_YYYY-MM-DD</ReportName>
    <ReportDate>2009-03-30</ReportDate>
  </ReportHeader>
  <ReportPeriod>
    <StartDate>2009-03-30</StartDate >
    <EndDate>2009-03-30</EndDate >
  </ReportPeriod>
  <DeliveryAccount ID ="ABCEX_EUA2">
    <DeliveryAccount>ABCEX_EUA2</DeliveryAccount>
    <OpeningBalance>3112</OpeningBalance>
    <ClosingBalance>2112</ClosingBalance>
    <Transaction ID="1245">
      <TradingParticipant>ABCEX</TradingParticipant>
      <TransactionTimeStamp>2009-03-30T16:30:00+01:00</TransactionTimeStamp>
      <ECCDeliveryID> DMS1101</ECCDeliveryID>
      <EmissionsTransactionType>Delivery</EmissionsTransactionType>
      <RegistryAccount>DE-121-1562- 0</RegistryAccount >
      <RegistryTransactionID>AT1234</RegistryTransactionID>
      <Textfield>Sample text</Textfield>
      <DebitCredit>D</DebitCredit>
      <Quantity>1000</Quantity>
    </Transaction>
  </DeliveryAccount>
</Delivery_Report_Summary>
  
```

### 3.4.4.2 Delivery Report Natgas/ Power

```

<Delivery_Report_Summary_[Power/Natgas]>
  <ReportHeader>
    <ReportName>C_ABCEX_DRS_[POWER/NATGAS]_DAILY_YYYY-MM-DD</ReportName>
    <ReportDate>2009-03-30</ReportDate>
  </ReportHeader>
  <ReportPeriod>
    <StartDate>2009-03-30</StartDate >
    <EndDate>2009-03-30</EndDate >
  </ReportPeriod>
  <DeliveryDay Date="2009-03-30">
    <Underlying Name="POWER_EON">
      <TransactionType Name="ST">
        <BuySell Type="S">
          <DeliveryAccount Name="11XCOMPANYABC--Z">
            <UoM>MWh</UoM>
            <Hour1>0.0</Hour1>
            <Hour2>-3.0</Hour2>
            <Hour3>0.0</Hour3>
            <Hour4>0.0</Hour4>
            <Hour5>0.0</Hour5>
            <Hour6>0.0</Hour6>
            <Hour7>0.0</Hour7>
            <Hour8>0.0</Hour8>
            <Hour9>0.0</Hour9>
            <Hour10>0.0</Hour10>
            <Hour11>0.0</Hour11 >
            <Hour12>0.0</Hour12>
            <Hour13>0.0</Hour13>
            <Hour14>0.0</Hour14>
            <Hour15>0.0</Hour15>
            <Hour16>0.0</Hour16>
            <Hour17>0.0</Hour17>
            <Hour18>0.0</Hour18>
            <Hour19>0.0</Hour19>
            <Hour20>0.0</Hour20>
            <Hour21>0.0</Hour21>
            <Hour22>0.0</Hour22>
            <Hour23>0.0</Hour23>
            <Hour24>0.0</Hour24>
            <TotalDeliveryDay>-3.0</TotalDeliveryDay>
          </DeliveryAccount>
        </BuySell>
      </TransactionType>
    </Underlying>
  </DeliveryDay>
</Delivery_Report_Summary_GasPower>

```

### 3.4.5 Fields

#### 3.4.5.1 Fields Delivery Report Emissions

Fieldname	Format	Mandatory/Optional	Remark
ReportName	CHAR (50)	M	The report name consists of the short name of the subscribing company, the report type, the delivery point and the delivery day: C_ABCEX_DRS_EUA2_DMS_YYYY-MM-DD
ReportDate	DATE	M	Date of report generation
StartDate	DATE	M	First delivery day reported
EndDate	DATE	M	Last delivery day reported, always equal to Start Date
DeliveryAccount	CHAR(30)	M	Name of delivery account (e.g. ABCEX_EUA2)
OpeningBalance	NUMERIC(14)	M	Opening balance of delivery account before settlement
ClosingBalance	NUMERIC(14)	M	Closing balance of delivery account after settlement
Trading Participant	CHAR(20)	M	ECC internal member ID of the Trading Participant (usually 5 characters e.g. DEFEX)
TransactionTimeStamp	DateTime	M	Timestamp of the respective emissions delivery
ECCDeliveryID	CHAR(100)	M	ECC internal ID for emissions delivery transactions
EmissionsTransactionType	CHAR(20)	M	Emissions delivery transaction type: Delivery, Registry Transfer or Lending
RegistryAccount	CHAR(100)	O	Name of registry account
RegistryTransactionID	CHAR(15)	O	External registry transaction ID
Textfield	CHAR(255)	O	Optional text field
DebitCredit	CHAR(1)	M	D = Debit / C=Credit
Quantity	NUMERIC(10)	M	Number of emission certificates

#### 3.4.5.2 Fields Delivery Report Natgas/ Power

Fieldname	Format	Mandatory/Optional	Remark
ReportName	CHAR (50)	M	The report name consists of the short name of the subscribing company, the report type, the delivery point and the delivery day: C_ABCEX_DRS_POWER_DAILY_YYYY-MM-DD or C_ABCEX_DRS_NATGAS_DAILY_YYYY-MM-DD
ReportDate	DATE	M	Date of report generation
StartDate	DATE	M	First delivery day reported
EndDate	DATE	M	Last delivery day reported, always equal to Start Date
Underlying Name	CHAR (100)	M	Name of underlying (e.g. POWER_RWE)
Transaction Type Name	CHAR (2)	M	Short Name of Transaction Type (e.g. ST = SpotTrade)
BuySell Type	CHAR (1)	M	Indication of Buy or Sell
DeliveryAccount Name	CHAR(30)	M	Name of delivery account (e.g. 11XCOMPANYABC- -Z)
UoM	CHAR(5)	M	Unit of measurement (MWh)
TotalDeliveryDay	NUMERIC(14)	M	Total balance of nominations per delivery day

## 3.5 Invoice\_Report\_Summary (IRS)

### 3.5.1 Short description

This PDF report is a copy of the monthly ECC invoice. The report name consists of the short name of the subscribing company, the report type, the invoice group and the invoice number: C\_ABCEX\_IRS\_#####\_InvoiceNumber.

### 3.5.2 Frequency

The report will be generated at the invoice day.

### 3.5.3 Availability

The report is available for Trading Participants only.

## 3.6 Invoice\_Report\_Detail (IRD)

### 3.6.1 Short description

This PDF report is related to the monthly ECC invoice and includes a breakdown per product, account, exchange/OTC and delivery or trading day. The report name consists of the short name of the subscribing company, the report type, the invoice group and the invoice number: C\_ABCEX\_IRD\_#####\_InvoiceNumber.

### 3.6.2 Frequency

The report will be generated at the invoice day.

### 3.6.3 Availability

The report is available for Trading Participants only.

## 3.7 Margin\_Report\_Summary (MRS)

### 3.7.1 Short description

This XML report includes the total margin requirements calculated for daily contracts and delivery instructions out of expired future positions to be fulfilled not on the next ECC settlement day. The report name consists of the short name of the subscribing company, the report type and the report date: C\_ABCEX\_MRS\_DIALY\_YYYY-DD-MM.

### 3.7.2 Frequency

The report will be generated daily after end of trading.

### 3.7.3 Availability

The report is available for CCPs, Clearing Members and Trading Participants. The report for Clearing Members includes the amounts of all connected Trading Participants; the report for Trading Participants includes the amounts of the respective Trading Participants only.

### 3.7.4 Report structure

```
<Margin_Report_Summary>
  <ReportHeader>
    <ReportName>C_XYZEX_MRS_DAILY_2009-07-23</ReportName>
    <ReportDate>2009-07-23</ReportDate>
  </ReportHeader>
  <ReportPeriod>
    <StartDate>2009-07-23</StartDate>
    <EndDate>2009-07-23</EndDate>
  </ReportPeriod>
  <Margin_Requirement>
    <ClearingMember>ABCEX</ClearingMember>
    <TradingParticipant>XYZEX</TradingParticipant>
    <MarginAccount>PP<MarginAccount>
    <MarginRequirement>100.00<MarginRequirement>
    <MarginClass>UKPF<MarginClass>
    <Currency>GBP<Currency>
  </Margin_Requirement>
</Margin_Report_Summary>
```

### 3.7.5 Fields

Fieldname	Format	Mandatory/Optional	Remark
ReportName	CHAR (50)	M	The report name consists of the ECC short name of the subscribing company, the report type and the report date:: C_ABCEX_MRS_DAILY_YYYY-DD-MM
ReportDate	DATE	M	Date of report generation
StartDate	DATE	M	First day reported
EndDate	DATE	M	Last day reported
ClearingMember	CHAR(20)	M	ECC internal member ID of the Clearing Member (usually 5 characters e.g. ABCEX)
TradingParticipant	CHAR(20)	M	ECC internal member ID of the Trading Participant (usually 5 characters e.g. DEFEX)
MarginAccount	CHAR(2)	M	Account to be used for margin upload "PP" for proprietary and "A1" for agent trading
MarginRequirement	NUMERIC(10.2)	M	Margin amount in the given currency (negative in case of a margin credit; positive in case of a margin requirement)
MarginClass	CHAR(4)	M	Name of the margin class
Currency	CHAR(3)	M	International currency code

## 3.8 Margin\_Report\_Detail (MRD)

### 3.8.1 Short description

This XML report includes the single margin requirements per product, account and delivery day calculated for daily contracts and delivery instructions out of expired future positions to be fulfilled not on the next ECC settlement day. The report name consists of the short name of the subscribing company, the report type and the report date: C\_ABCEX\_MRD\_DIALY\_YYYY-DD-MM

### 3.8.2 Frequency

The report will be generated daily after end of trading.

### 3.8.3 Availability

The report is available for CCPs, Clearing Members and Trading Participants. The report for Clearing Members includes the amounts of all connected Trading Participants; the report for Trading Participants includes the amounts of the respective Trading Participants only.

### 3.8.4 Report structure

```
<Margin_Report_Detail>
  <ReportHeader>
    <ReportName>C_XYZEX_MRD_DAILY_2009-07-23</ReportName>
    <ReportDate>2009-07-23</ReportDate>
  </ReportHeader>
  <ReportPeriod>
    <StartDate>2009-07-23</StartDate>
    <EndDate>2009-07-23</EndDate>
  </ReportPeriod>
  <Margin_Requirement>
    <ClearingMember>ABCEX</ClearingMember>
    <TradingParticipant>XYZEX</TradingParticipant>
    <ECCProductID>EDX_FE_POWER_ELEX_EFAB</ECCProductID>
    <ExchangeProductID>UKPBASE</ExchangeProductID>
    <MarginAccount>PP<MarginAccount>
    <DeliveryDay>2009-07-22<DeliveryDay>
    <NetNumberOfContracts>10000</NetNumberOfContracts>
    <NetTotalQuantity>10</NetTotalQuantity>
    <NetPaymentAmount>-340</NetPaymentAmount>
    <CurrentMarketPrice>34.00<CurrentMarketPrice>
    <NetMarketValue>340<NetMarketValue>
    <ProfitLoss>0.00<ProfitLoss>
    <MarginParameter>0.25<MarginParameter>
    <CloseOutRisk>100.00<CloseOutRisk>
    <MarginRequirement>100.00<MarginRequirement>
    <MarginClass>UKPF<MarginClass>
    <Currency>GBP<Currency>
  </Margin_Requirement>
</Margin_Report_Detail>
```

### 3.8.5 Fields

Fieldname	Format	Mandatory/ Optional	Remark
ReportName	CHAR (50)	M	The report name consists of the ECC short name of the subscribing company, the report type and the report date:: C_ABCEX_MRD_DAILY_YYYY-DD-MM
ReportDate	DATE	M	Date of report generation
StartDate	DATE	M	First day reported
EndDate	DATE	M	Last day reported
ClearingMember	CHAR(20)	M	ECC internal member ID of the Clearing Member (usually 5 characters e.g. ABCEX)
TradingParticipant	CHAR(20)	M	ECC internal member ID of the Trading Participant (usually 5 characters e.g. DEFEX)
ECCProductID	CHAR(100)	M	ECC internal product name (see appendix)
ExchangeProductID	CHAR(30)	M	Product name at the exchange
MarginAccount	CHAR(2)	M	Account to be used for margin upload "PP" for proprietary and "A1" for agent trading
DeliveryDay	DATE	M	Delivery day
NetNumberOfContracts	NUMERIC(14.4)	M	Net number of contracts per delivery day
NetTotalQuantity	NUMERIC(14.4)	M	Net volume of contracts per delivery day
NetPaymentAmount	NUMERIC(10.2)	M	Net payment amount of the contracts in the given currency based on final settlement price or trade price (negative amount credit / positive amount debit)
CurrentMarketPrice	NUMERIC(10.4)	M	Current price of the contract in the given currency with negative or positive value
NetMarketValue	NUMERIC(10.2)	M	Net market value of the contract in the given currency based on CurrentMarketPrice (negative amount credit / positive amount debit)
ProfitLoss	NUMERIC(10.2)	M	Difference between NetMarketValue and NetPaymentAmount in the given currency (negative amount profit / positive amount loss)
MarginParameter	NUMERIC(10.2)	M	Margin parameter to calculate the CloseOutRisk
CloseOutRisk	NUMERIC(10.2)	M	Margin requirement to cover potential closeout risks as product of NetTotalQuantity, CurrentMarketPrice and Margin-Parameter
MarginRequirement	NUMERIC(10.2)	M	Margin amount in the given currency (negative in case of a margin credit; positive in case of a margin requirement)
MarginClass	CHAR(4)	M	Name of the margin class
Currency	CHAR(3)	M	International currency code

## 4 APENDIX

### 4.1.1 ECCProductID

ECC will setup the following ECCProductIDs within the SMSS. The ECCProductID will be defined as follows: Exchange\_TransactionType\_Commodity\_DeliveryPoint.

ECCProductID	Description
CEGH_ST_NATGAS_BMGT	Day-Ahead spot trade at CEGH on natural gas with delivery at VHP Baumgarten
CEGH_ST_NATGAS_OKAP	Day-Ahead spot trade at CEGH on natural gas with delivery at VHP Oberkappel
EEX_IT_NATGAS_GPL	Within-day trade at EEX on natural gas with delivery in the GASPOOL area
EEX_IT_NATGAS_NCG	Within-day trade at EEX on natural gas with delivery in the NCG area
EEX_ST_NATGAS_GPL	Day-Ahead spot trade at EEX on natural gas with delivery in the GASPOOL area
EEX_ST_NATGAS_NCG	Day-Ahead spot trade at EEX on natural gas with delivery in the NCG area
EEX_PA_EUA2_DMS	Spot trade at EEX Primary Auction on emission allowances
EEX_ST_EUA2_DMS	Spot trade at EEX on emission allowances
EEX_FT_POWER_RWE	Futures trade at EEX in German Power Futures
EEX_FT_POWER_RTE	Futures trade at EEX in EEX French Power Futures
EEX_FT_PHELIX_D/A	Futures trade at EEX in Phelix Futures
EEX_FT_NATGAS_GUD	Futures trade at EEX in GUD Natural Gas Futures
EEX_FT_NATGAS_NCG	Futures trade at EEX in NCG Natural Gas Futures
EEX_FT_EUA2_DMS	Futures trade at EEX in European Carbon Futures
EEX_FT_CER_DMS	Futures trade at EEX in Futures on Certified Emission Reductions
EEX_FT_API_ARA	Futures trade at EEX in Coal ARA Futures
EEX_FT_API_RB	Futures trade at EEX in Coal RB Futures
EEX_OT_PHELIX_D/A	Options trade at EEX in Phelix Options
EEX_OT_EUA2_DMS	Options trade at EEX in European Carbon Options
EEX_FE_POWER_RWE	Future expiry of German Power Futures
EEX_FE_POWER_RTE	Future expiry of French Power Futures
EEX_FE_PHELIX_D/A	Future expiry of French Power Futures
EEX_FE_NATGAS_GUD	Futures expiry of GUD Natural Gas Futures
EEX_FE_NATGAS_NCG	Futures expiry of NCG Natural Gas Futures
EEX_FE_EUA2_DMS	Futures expiry of European Carbon Futures
EEX_FE_CER_DMS	Futures expiry of Futures on Certified Emission Reductions
EEX_FE_API_ARA	Futures expiry of EEX Coal ARA Futures
EEX_FE_API_RB	Futures expiry of Coal RB Futures
EEX_OE_PHELIX_D/A	Options exercise/ assignment of EEX Phelix Options

ECCProductID	Description
EEX_OE_EUA2_DMS	Options exercise/ assignment of EEX European Carbon Options
EDX_FT_POWER_TNT	Futures trade at ENDEX in Dutch Power Futures
EDX_FT_POWER_ELIA	Futures trade at ENDEX in Belgian Power Futures
EDX_FT_POWER_ELEX	Futures trades at ENDEX in UK Power Futures
EDX_FT_NATGAS_TTF	Futures trade in ENDEX in TTF Gas Futures
EDX_FE_POWER_TNT	Futures expiry of Dutch Power Futures
EDX_FE_POWER_ELIA	Futures expiry of Belgian Power Futures
EDX_FE_POWER_ELEX	Futures expiry of UK Power Futures
EDX_FE_NATGAS_TTF	Futures expiry of TTF Gas Futures
EPEX_IT_POWER_RWE	Intraday-trade at EPEX on power with delivery in the RWE area
EPEX_IT_POWER_ENBW	Intraday-trade at EPEX on power with delivery in the EnBW area
EPEX_IT_POWER_EON	Intraday-trade at EPEX on power with delivery in the EON area
EPEX_IT_POWER_RTE	Intraday-trade at EPEX on power with delivery in the RTE area
EPEX_IT_POWER_RWE	Intraday-trade at EPEX on power with delivery in the RWE area
EPEX_IT_POWER_VET	Intraday-trade at EPEX on power with delivery in the Vattenfall area
EPEX_ST_POWER_APG	Spot trade at EPEX on power with delivery in the APG area
EPEX_ST_POWER_ENBW	Spot trade at EPEX on power with delivery in the EnBW area
EPEX_ST_POWER_EON	Spot trade at EPEX on power with delivery in the EON area
EPEX_ST_POWER_RTE	Spot trade at EPEX on power with delivery in the RTE area
EPEX_ST_POWER_RWE	Spot trade at EPEX on power with delivery in the RWE area
EPEX_ST_POWER_SGD	Spot trade at EPEX on power with delivery in the SwissGrid area
EPEX_ST_POWER_VET	Spot trade at EPEX on power with delivery in the Vattenfall area
PWX_ST_NATGAS_GRTN	Spot trade at POWERNEXT on natural gas with delivery in the GRTgaz Nord area
PWX_ST_NATGAS_GRTS	Spot trade at POWERNEXT on natural gas with delivery in the GRTgaz Sud area
PWX_ST_NATGAS_TIGF	Spot trade at POWERNEXT on natural gas with delivery in the TIGFarea
PWX_FT_NATGAS_GRTN	Future trades at Powernext in GRTgaz PEG Nord Natural Gas Futures
PWX_FT_NATGAS_GRTS	Future trades at Powernext in GRTgaz PEG Sud Natural Gas Futures
PWX_FE_NATGAS_GRTN	Future expiry of GRTgaz PEG Nord Natural Gas Futures
PWX_FE_NATGAS_GRTS	Future expiry of GRTgaz PEG Sud Natural Gas Futures

#### 4.1.2 TransactionType

TransactionType	Description
ST	Settlement of Spot Trades
IT	Settlement of Intra-day/Within-Day Trades
FT	Clearing of Futures Trades
FE	Settlement of Futures Expiries
OT	Clearing of Options Trades
OE	Settlement of Options Exercises
PA	Settlement of trades of the EEX Primary auction for emission allowances

### 4.1.3 Commodity

Commodity	Description
POWER	Electricity
NATGAS	Natural Gas
EUA2	EUA Second Period
CER	Certified Emissions Reductions
API	Coal (financial)
PHELIX	German/ Austrian Power (financial)

### 4.1.4 DeliveryPoint

DeliveryPoint	Description
RWE	Amprion GmbH
ENBW	EnBW Transportnetze AG
EON	Transpower Stromübertragungs GmbH
VET	50 Hertz Transmission GmbH
APG	VERBUND-Austrian Power Grid AG (APG)
SGD	Swissgrid AG
RTE	Réseau de Transport d'Electricité
DMS	ECC Delivery Management System for emissions
NCG	NetConnect Germany GmbH & Co. KG (former EGT)
GPL	GASPOOL Balancing Services GmbH
TNT	TenneT TSO B.V.
ELIA	Elia System Operator N.V.
TTF	TTF at Gas Transport Service B.V.
GRTN	GRTgaz Nord
GRTS	GRTgaz Sud
TIGF	TIGF
D/A	Financial settled Phelix Futures
ARA	Amsterdam, Rotterdam and Antwerpen
RB	Richards Bay
ELEX	ELEXON Limited
BMGT	Virtual trading point Baumgarten at the Central European Gas Hub (CEGH)
OKAP	Virtual trading point Oberkappel at the Central European Gas Hub (CEGH)

#### 4.1.5 UoM (Unit of measurement)

UoM	Description
MWh	mega watt hours
t	metric tones

#### 4.1.6 ExchangeOTC

Exchange/ OTC	Description
X	Exchange trade
O	OTC clearing

#### 4.1.7 PaymentGroup

PaymentGroup	Description
EUR_1400	Payment group for all day-ahead power spot trades and intra-day power trades between 14:00 (CET) of the previous day and 14:00 (CET) of the current day.
EUR_1730	Payment group for all spot trades in other commodities
GBP_1730	Payment group for settlement of expired UK Power Futures in GBP

#### 4.1.8 EmissionsTransactionType

EmissionsTransactionType	Description
Delivery	Physical settlement of emission contracts
Registry Transfer	Transfer of emissions contracts on registry level (to ECC DEHSt account or to the registry account of the Trading Participant)
Lending	ECC transaction in case of late delivery