Specifications new ETS Trade Report

1 Introduction

On top of public indexes the new ETS trade report provides you with an overview of all your active orders (executed or rejected) and executed trades per auction for a given area set. A new identifier at order/trade level allows you to easily make the link between orders and trades in ETS and reports generated during the post auction process, in particular the REMIT reporting and the ECC trade report.

The file is in xml format and can be downloaded from the ETS client as well as retrieved from the API. It is also available on the member backoffice ftp.

2 Description of the ETS Trade Report

2.1 Access rules

The trade report content depends on the type of user (TRADER, NON MARKET PARTICIPANT) and the access rights.

TRADER user	Market area details can be accessed only by TRADER user who has read or read write rights for a (portfolio, area) combination of an area which belongs to the same exchange as the considered auction session. Trade report can only contain order/trade information of (portfolio, area) combinations for which the TRADER user has read or read write rights.
NON MARKET PARTICIPANT user	Market area details can be accessed only for the market areas configured for the Non Market Participant; no access to member information, i.e. <TradeArea> tag is omitted.

2.2 File name/format

2.2.1 XML export single

If 'XML Export Single' is selected in Market Results screen:

Name	<auction date time>_TradeReport_<Shortname participant>_<area set>_<auction name>
Format	XML ZIP file containing generated XML Member report Encoding for the xml file = <?xml version="1.0" encoding="UTF-8"?>

2.2.2 XML export all

If 'XML Export All' is selected in Market Results screen:

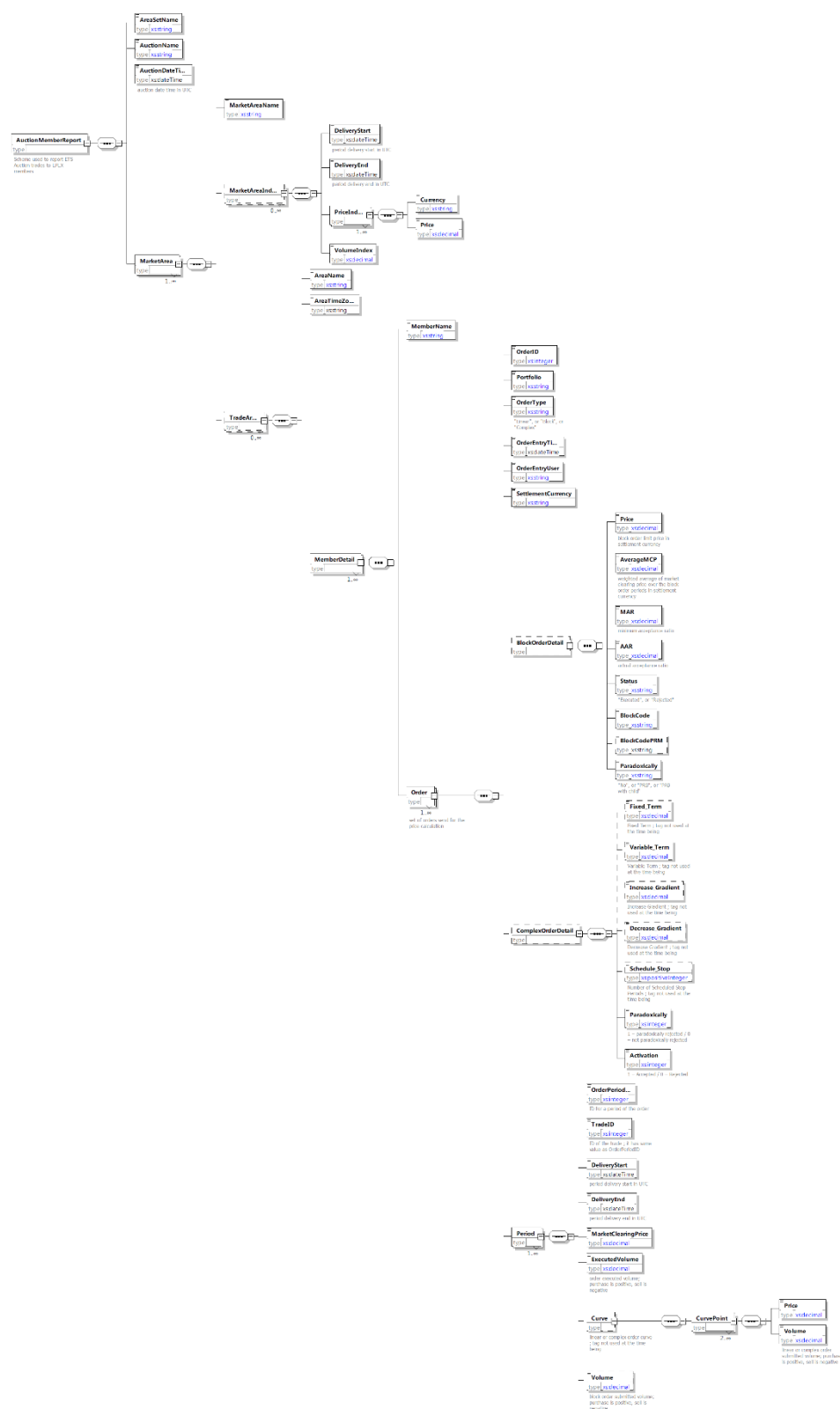| Name	<auction date time>_TradeReport_<Shortname exchange>_<area set>_<auction name>
Format	XML ZIP file containing generated XML Member report Encoding for the xml file = <?xml version="1.0" encoding="UTF-8"?>

With:

<Auction date time>: auction date time (format: YYYYMMDDhhmmss) in GMT

<Shortname>: Shortname of the market participant in case of 'XML Export Single'; Shortname of the exchange linked to the area set in case of 'XML Export All'

<area set>: name of the area set

<auction name>: name of the auction

2.3 Overview

2.4 File content

Element	Data Type	Card.	Content
AreaSetName	String	[1..1]	Name of the area set
AuctionName	String	[1..1]	Auction name
AuctionDateTime	DateTime	[1..1]	Auction date time in the "YYYY-MM-DDTHH24:MI:SSZ" format
MarketArea	Group	[1..n]	List of market areas of the area set
+MarketAreaName	String	[1..1]	Market area name
+MarketAreaIndex	Group	[0..n]	
++DeliveryStart	DateTime	[1..1]	Delivery start of the period in the "YYYY-MM-DDTHH24:MI:SSZ" format
++DeliveryEnd	DateTime	[1..1]	Delivery end of the period in the "YYYY-MM-DDTHH24:MI:SSZ" format
++PriceIndex	Group	[1..n]	Price index is indicated for all settlement, trade limit and auction currencies available at the level of the area set
+++Currency	String	[1..1]	Currency name
+++Price	Decimal	[1..1]	Price index value The value is reported with the number of decimal places of the price tick plus one extra decimal place
++VolumeIndex	Decimal	[1..1]	Quantity index The value is reported with the number of decimal places of the volume tick
+TradeArea	Group	[0..n]	If the member(s) do not have any active order for the considered auction session, then this tag will not appear (omitted) In case of Non Market Participant user this tag will not appear (omitted) The group will be processed in descending area name order[1]
++AreaName	String	[1..1]	Area name
++AreaTimeZone	String	[1..1]	Time zone of the area
++MemberDetail	Group	[1..n]	The group will be processed in descending participant shortname order[2]. Note: In case of API request, this tag is present as many times as the number of participants to which the requesting user has access.
+++MemberName	String	[1..1]	Participant shortname to whom the portfolios belong
+++Order	Group	[1..n]	First linear orders, then complex orders, then block orders[3] The group will be processed in ascending order ID, Only active orders for the considered auction session are reported[4]
++++OrderID	Integer	[1..1]	Order ID

[1] However since it is xml format, the outcome may be different

[2] However since it is xml format, the outcome may be different

[3] However since it is xml format, the outcome may be different

[4] E.g. cancelled linear orders or orders from excluded members are not reported

Element	Data Type	Card.	Content
++++Portfolio	String	[1..1]	Portfolio name
++++OrderType	String	[1..1]	Type of the order; either "Linear" or "Complex" or "Block"
++++OrderEntryTime	DateTime	[1..1]	Order entry time in "YYYY-MM-DDTHH24:MI:SSZ" format
++++OrderEntryUser	String	[1..1]	Trader ID (Login name)
++++SettlementCurrency	String	[0..1]	Settlement currency
++++BlockOrderDetails	Group	[0..n]	This tag will appear only if OrderType is "Block"
+++++Price	Decimal	[1..1]	Block price limit in settlement currency
+++++AverageMCP	Decimal	[1..1]	Weighted average MCP over the periods of the considered block, in the settlement currency The value is reported with the number of decimal places of the price tick plus one extra decimal place
+++++MAR	Decimal	[1..1]	Value of minimum acceptance ratio
+++++AAR	Decimal	[1..1]	Value of actual acceptance ratio
+++++Status	String	[1..1]	Execution status: "Executed" or "Rejected"
+++++BlockCode	String	[1..1]	C01 for normal block, C02 for linked block, C04 for exclusive block, C88 for loop block
+++++BlockCodePRM	String	[0..1]	If "BlockOrderType" = C01 : the tag is omitted If "BlockOrderType" = C02 : The "BlockCodePRM" field corresponding to this BlockOrderType will be : - A number "OrderID": If this Block has one parent. This field contains the OrderID of its parent - Several numbers "OrderID": If this Block has several parents. This field contains the OrderID of all its parent, separated by the "_" character between each OrderID If "BlockOrderType" = C04: The "BlockCodePRM" field corresponding to this BlockCode will be an "Exclusive Group" ID generated by ETS server. It will be unique and the same for all contents blocks in this group If "BlockOrderType" = C88: The "BlockCodePRM" field corresponding to this BlockCode will be an "Loop family" ID generated by ETS server. It will be unique and the same for all contents blocks in this group
+++++Paradoxically	String	[1..1]	"No" or "PRB" or "PAB with child"
++++ComplexOrderDetails	Group	[0..n]	This tag will appear only if OrderType is "Complex"
+++++Fixed_Term	Decimal	[0..1]	Not used yet
+++++Variable_Term	Decimal	[0..1]	Not used yet
+++++Increase_Gradient	Decimal	[0..1]	Not used yet
+++++Decrease_Gradient	Decimal	[0..1]	Not used yet
+++++Schedule_Stop	Integer	[0..1]	Not used yet

Element	Data Type	Card.	Content
+++++Paradoxically	Integer	[1..1]	Value of Paradoxically Rejected (1 – paradoxically rejected / 0 – not paradoxically rejected)
+++++Activation	Integer	[1..1]	Value of Activation (1 – Accepted / 0 – Rejected)
++++Period	Group	[1..n]	The group is processed in ascending Delivery Start
+++++OrderPeriodID	Integer	[1..1]	ID for a period of the order
+++++TradeID	Integer	[1..1]	ID of the trade ; same value as OrderPeriodID
+++++DeliveryStart	DateTime	[1..1]	Delivery Start in the "YYYY-MM-DDTHH24:MI:SSZ" format
+++++DeliveryEnd	DateTime	[1..1]	Delivery End in the "YYYY-MM-DDTHH24:MI:SSZ" format
+++++MarketClearingPrice	Decimal	[1..1]	Market clearing price in settlement currency The value is reported with the number of decimal places of the price tick plus one extra decimal place
+++++ExecutedVolume	Decimal	[1..1]	Executed volume The value is reported with the number of decimal places of the volume tick
+++++Curve	Group	[0..1]	Not used yet
++++++CurvePoint	Group	[2..n]	Not used yet
+++++++Price	Decimal	[1..1]	Not used yet Submitted price in settlement currency
+++++++Volume	Decimal	[1..1]	Not used yet Submitted volume
+++++Volume	Decimal	[0..1]	Block order submitted volume This tag will appear only if OrderType is "Block"