**Specifications new ETS Trade Report**

# 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.

# Description of the ETS Trade Report

## 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. |

## File name/format

### 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”?> |

### 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:

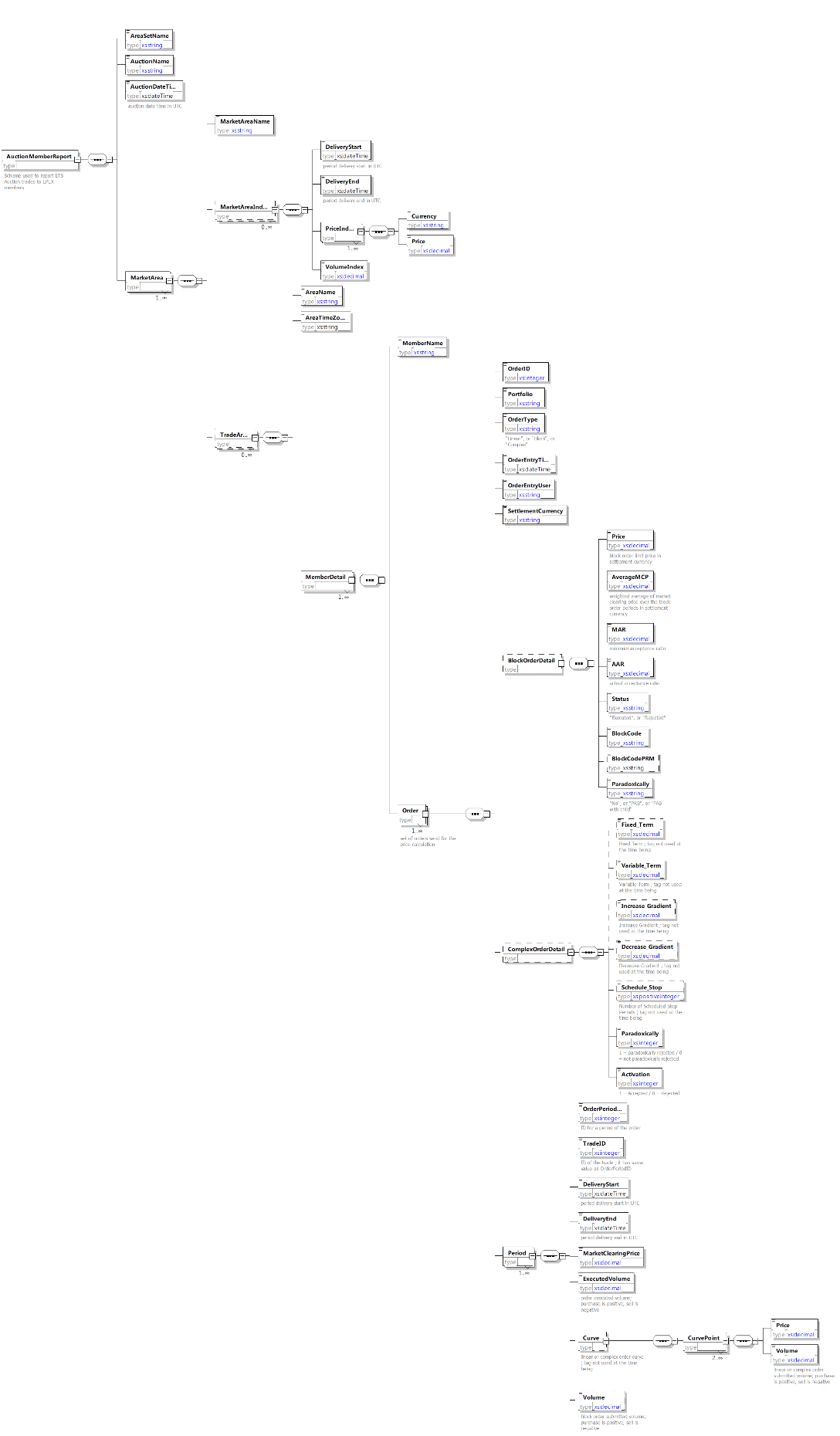
<Auction date time>: auction date time (format: YYYYMMDDhhmmss) in GMT

<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

## Overview



## 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]](#footnote-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]](#footnote-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]](#footnote-3)  The group will be processed in ascending order ID,  Only active orders for the considered auction session are reported[[4]](#footnote-4) |
| ++++OrderID | Integer | [1..1] | Order ID |
| ++++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 |
| +++++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” |

1. However since it is xml format, the outcome may be different [↑](#footnote-ref-1)
2. However since it is xml format, the outcome may be different [↑](#footnote-ref-2)
3. However since it is xml format, the outcome may be different [↑](#footnote-ref-3)
4. E.g. cancelled linear orders or orders from excluded members are not reported [↑](#footnote-ref-4)