

ETS Market Results Description

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Table of Contents

1.	Introduction	3
2.	Non Market Participant Market Results Report	4
2.1	File Content	4
2.1.1	Auction Information	4
2.1.2	FX Rate Information	4
2.1.3	Results Per Period Duration	5
3.	Trader Market Results Report	7
3.1	File Content	7
3.1.1	Auction Information	7
3.1.2	FX Rate Information	7
3.1.3	Results Per Period Duration	8
3.1.4	Area Executed Quantity Information	9
3.1.5	Scalable Complex Order Information	

1. Introduction

ETS is the SEMOpx Trading System that is being used for Auction trading. Through ETS API, Non Market Participant or Trader user can retrieve the Market Results report. This report contains the inventory data that has been executed in ETS during an auction.

This report:

- is generated at the Auction Level and for the corresponding area sets under the Auction.
- can be exported from the ETS client or via the ETS API.

The CSV report described in this document is embedded in the response the ETS API sends back to an API application sending a Market Results Retrieval request called *RetrieveMarketResultsFor*.

Please refer to the ETS Client User Guide and to API documentation for more details.

2. Non Market Participant Market Results Report

2.1 File Content

2.1.1 File Format

The market results report is a CSV file format

2.1.2 Auction Information

Line 1

Col. Number	Type	Description
1	Char (8)	Area set
2	Char (40)	Name of the area set

Line 2

Col. Number	Type	Description
1	Char (12)	"Auction name"
2	Char (30)	Name of the auction (e.g. PWR-MRC-D+1, SEMA-DA... etc)

Line 3

Col. Number	Type	Description
1	Char (17)	"Auction date time"
2	Date Time	Auction date time in GMT: YYYY-MM-DDThh:mm:ssZ

2.1.3 FX Rate Information

FX rate header is always displayed, even if there is no FX rate defined for the area set

Line 4

Col. Number	Type	Description
1	Char (8)	"FX rates"

For each FX rate, following line is written. FX rate is indicated only from auction currency to settlement currency:

Line 5

Col. Number	Type	Description
1	Char (3)	Value of Currency From: "EUR", "GBP" ...
2	Char (3)	Value of Currency To: "EUR", "GBP" ...

3	Number (16,8)	Value of currency rate applied to the specific auction; usually currency rate will have 4 decimal places
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2.1.4 Results Per Period Duration

Results for each period duration: index information (prices and volumes). The period durations are sorted with increasing period duration. Index price is reported with the number of decimal places of the price tick plus one extra decimal place. The market areas are sorted in alphabetical order.

Line 6

Col. Number	Type	Description
1	Char (15)	"Period duration"
2	Char (3)	Period duration in minute: "15", "30", "60"

Line 7

Col. Number	Type	Description
1	Char (11)	"Market area"
2	Char (40)	Market area short name (e.g. "NI-DA", "ROI-DA")
...		<i>Completed as long as there are authorized and requested market areas in the area set</i>

Line 8

Col. Number	Type	Description
2	Char (21)	"Price index (<currency>/MWh)" <currency>: auction currency for the area set ("EUR", "GBP" ...)
3	Char (21)	"Price index (<currency>/MWh)" <currency>: settlement currency used for the area set ("EUR", "GBP" ...) Price index must not be reported two times with the same currency, i.e. If settlement currency and auction currency are identical then price index for that currency must be reported only once
...		<i>Completed as long as there are settlement currencies to be reported</i>
3 (or greater)	Char (17)	"Volume index (MW)"
...		<i>Completed as long as there are indexes related to the authorized and requested market areas in the area set</i>

Line 9 → n

Col. Number	Type	Description
1	DateTime	Period date time delivery start in GMT: YYYY-MM-DDThh:mm:ssZ
2	Number(15,5)	Value of the price index in the auction currency
3	Number(15,5)	Value of the price index in the settlement currency
...		<i>Completed as long as there are settlement currencies to be reported</i>

3 (or greater)	Number(15,5)	Value of the volume index
...		<i>Completed as long as there are settlement currencies to be reported</i>

Note: the number of lines changes in case of long clock change and short clock change

Line n+1

<i>Col. number</i>	<i>Type</i>	<i>Description</i>
1	Char(9)	"Sum / Avg"
2	Number(15,5)	Average of price indexes over all the time steps
3	Number(10,4)	Sum of volume index over all the time steps
...		<i>Completed as long as there are indexes related to the authorized and requested market areas in the area set</i>

3. Trader Market Results Report

3.1 File Content

3.1.1 File Format

The market results report is a CSV file format

3.1.2 Auction Information

Line 1

Col. Number	Type	Description
1	Char(8)	Area set
2	Char(40)	Name of the area set

Line 2

Col. Number	Type	Description
1	Char(12)	"Auction name"
2	Char(30)	Name of the auction (e.g. PWR-MRC-D+1, SEMA-DA... etc)

Line 3

Col. Number	Type	Description
1	Char(17)	"Auction date time"
2	DateTime	Auction date time in GMT: YYYY-MM-DDThh:mm:ssZ

3.1.3 FX Rate Information

FX rate header is always displayed, even if there is no FX rate defined for the area set

Line 4

Col. Number	Type	Description
1	Char(8)	"FX rates"

For each FX rate, following line is written. FX rate is indicated only from auction currency to settlement currency:

Line 5

Col. Number	Type	Description
1	Char(3)	Value of Currency From: "EUR", "GBP"...
2	Char(3)	Value of Currency To: "EUR", "GBP"...
3	Number (16,8)	Value of currency rate applied to the specific auction; usually currency rate will have 4 decimal places

3.1.4 Results Per Period Duration

Results for each period duration: index information (prices and volumes). The period durations are sorted with increasing period duration. Index price is reported with the number of decimal places of the price tick plus one extra decimal place. The market areas are sorted in alphabetical order.

Line 6

Col. Number	Type	Description
1	Char(15)	"Period duration"
2	Char(3)	Period duration in minute: "15", "30", "60"

Line 7

Col. Number	Type	Description
1	Char(11)	"Market area"
2	Char(40)	Market area short name (e.g. "NI-DA", "ROI-DA")
...		<i>Completed as long as there are authorized and requested market areas in the area set</i>

Line 8

Col. Number	Type	Description
2	Char(21)	"Price index (<currency>/MWh)" <currency>: auction currency for the area set ("EUR", "GBP"...)
3	Char(21)	"Price index (<currency>/MWh)" <currency>: settlement currency used for the area set ("EUR", "GBP"...) Price index must not be reported two times with the same currency, i.e. If settlement currency and auction currency are identical then price index for that particular currency must be reported only once
...		<i>Completed as long as there are settlement currencies to be reported</i>
3 (or greater)	Char(17)	"Volume index (MW)"
...		<i>Completed as long as there are indexes related to the authorized and requested market areas in the area set</i>

Line 9 → n

Col. Number	Type	Description
1	DateTime	Period date time delivery start in GMT: YYYY-MM-DDThh:mm:ssZ
2	Number(15,5)	Value of the price index in the auction currency
3	Number(15,5)	Value of the price index in the settlement currency
...		<i>Completed as long as there are settlement currencies to be reported</i>
3 (or greater)	Number(15,5)	Value of the volume index
...		<i>Completed as long as there are settlement currencies to be reported</i>

Note: the number of lines changes in case of long clock change and short clock change

Line n+1

Col. number	Type	Description
1	Char(9)	"Sum / Avg"
2	Number(15,5)	Average of price indexes over all the time steps
3	Number(10,4)	Sum of volume index over all the time steps
...		<i>Completed as long as there are indexes related to the authorized and requested market areas in the area set</i>

3.1.5 Area Executed Quantity Information

These lines must be repeated for each area of the area set for which the participant is enabled to trade.

Line 1

Col. Number	Type	Description
1	Char (40)	Area name
4 (or greater)	Char (23)	"Participant:" [Participant name]
16 (or greater)	Char (43)	"Portfolio:" [Participant portfolio]
...		<i>Completed as long as the participant has portfolios for this area</i>

Line 2

Col. Number	Type	Description
4 (or greater)	Char (12)	"Total sched."
7 (or greater)	Char (13)	"Linear sched."
13 (or greater)	Char (14)	"Scalable Complex sched."
...		<i>Completed as long as the participant has portfolios for this area</i>

Line 3

Col. Number	Type	Description
2	Char (13)	"MCP (<currency>/MWh)" <currency>: auction currency for the area set ("EUR", "GBP" ...)
3	Char (13)	"MCP (<currency>/MWh)" <currency>: settlement currency for the area set ("EUR", "GBP" ...) Value must not be reported two times with the same currency, i.e. If settlement currency and auction currency are identical then value for that particular currency must be reported only once
...		<i>Completed as long as there are settlement currencies to be reported</i>
3 (or greater)	Char (8)	"MCV (MW)"
4 (or greater)	Char (3)	"Net" for Total Schedule
5 (or greater)	Char (8)	"Purchase" for Total Schedule
6 (or greater)	Char (4)	"Sale" for Total Schedule
7 (or greater)	Char (3)	"Net" for Linear Schedule
8 (or greater)	Char (8)	"Purchase" for Linear Schedule
9 (or greater)	Char (4)	"Sale" for Linear Schedule

13 (or greater)	Char (3)	"Net" for Scalable Complex Schedule
14 (or greater)	Char (8)	"Purchase" for Scalable Complex Schedule
15 (or greater)	Char (4)	"Sale" for Scalable Complex Schedule
...		<i>Completed as long the participant has portfolios for this area</i>

Line 4 → n

Col. Number	Type	Description
1	DateTime	Period date time delivery start in GMT: YYYY-MM-DDThh:mm:ssZ
2	Number(15,5)	Market clearing price for the considered time step in auction currency
3	Number(15,5)	Market clearing price for the considered time step in settlement currency
...		<i>Completed as long as there are settlement currencies to be reported</i>
3 (or greater)	Number(10,4)	Market clearing volume for the considered time step
4 (or greater)	Number(10,4)	Col 5 - Col 6
5 (or greater)	Number(10,4)	Col 8 + Col 11 + Col 14
6 (or greater)	Number(10,4)	Col 9 + Col 12 + Col 15
7 (or greater)	Number(10,4)	Col 8 - Col 9
8 (or greater)	Number(10,4)	Sum of purchase executed quantity for interpolated order over all the portfolios (positive value)
9 (or greater)	Number(10,4)	Sum of sell executed quantity for interpolated order over all the portfolios (negative value)
10 (or greater)	Number(10,4)	Col 11 - Col 12
13 (or greater)	Number(10,4)	Col 14 - Col 15
14 (or greater)	Number(10,4)	Sum of purchase executed quantity for scalable complex order over all the portfolios (positive value)
15 (or greater)	Number(10,4)	Sum of sell executed quantity for scalable complex order over all the portfolios (negative value)
...		<i>Completed as long as the participant has portfolios for this area</i>

Note: the number of lines changes in case of long clock change and short clock change

Line n+1

Col. Number	Type	Description
1	Char(9)	"Sum / Avg"
2	Number(15,5)	Average of MCP over all the time steps (auction currency)
3	Number(15,5)	Average of MCP over all the time steps (settlement currency)
...		<i>Completed as long as there are settlement currencies to be reported</i>
3 (or greater)	Number(10,4)	Sum of MCV over all the time steps
4 (or greater)	Number(10,4)	Sum over all the time steps
5 (or greater)	Number(10,4)	Sum over all the time steps
6 (or greater)	Number(10,4)	Sum over all the time steps
7 (or greater)	Number(10,4)	Sum over all the time steps
8 (or greater)	Number(10,4)	Sum over all the time steps
9 (or greater)	Number(10,4)	Sum over all the time steps
10 (or greater)	Number(10,4)	Sum over all the time steps
11 (or greater)	Number(10,4)	Sum over all the time steps
12 (or greater)	Number(10,4)	Sum over all the time steps

13 (or greater)	Number(10,4)	Sum over all the time steps
14 (or greater)	Number(10,4)	Sum over all the time steps
15 (or greater)	Number(10,4)	Sum over all the time steps
...		<i>Completed as long as the participant has portfolios for this area</i>

3.1.6 Scalable Complex Order Information

Line 1

Col. Number	Type	Description
1	Char(4)	"Area"
2	Char(9)	"Portfolio"
3	Char(22)	"Paradoxically rejected"
4	Char(10)	"Activation"

Line 2 → n

Col. Number	Type	Description
1	Char(4)	Area name
2	Char(32)	Portfolio name; all portfolios for which the user has R or RW access; the portfolios do not belong necessarily to the same participant
3	Number(1,0)	Value of Paradoxically Rejected (1 – paradoxically rejected / 0 – not paradoxically rejected)
4	Number(1,0)	Value of Activation (1 – Accepted / 0 – Rejected)

Note: the number of lines depends on the number of scalable complex orders that have been submitted.