

part of eex group



CTS++ Trader User Guide

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Summary

<u>Related process</u>	
<u>Objective of the procedure</u>	<i>Describe actions to be taken by CTS++ user to participate the Frequency response Auction</i>
<u>Concerned persons</u>	<i>Frequency response auction Participants</i>

Historical of the document (Update must be performed after any modification of the process)

Evolution	Date	Version	Author	Comments
Creation	31/07/2019	1.0	EPEX SPOT	
Update	10/12/2019	2.0	EPEX SPOT	Include description of quantity limits and updated with screenshots
Update	24/02/2020	3.0	EPEX SPOT	Include description of Trade Report and Market Results Screen
Update	09/06/2020	4.0	EPEX SPOT	Include user account lockout policy and update the screenshots of various screens
Update	30/09/2020	5.0	EPEX SPOT	Include the adjusted Disconnect behaviour Update the screen layout of several screens due to change in screen name display Include the additional column "User" in the Log panel of the Trader Global View Include the pagination feature for Trader Global View and Quantity Limit screen Include the information about availability of Quantity Limit data for the upcoming auctions

Current version must be designated with grey background

Introduction

The operations of the Frequency Response auction market mainly consist of the management of weekly auctions relying on the CTS++ trading system.


The aim of this document is to describe the CTS++ principles for its users.

1. Best practice


We recommend clearing the cache of the web browser's before login to CTS++ Trading Platform after each update of the platform. This is to avoid any login issues that might cause due to web browser's cache or display issues.

Please find below the steps to clear cache in several web browsers.


Google Chrome Web Browser (version 75.0.3770.100 was used to compile this checklist):

1. Open Chrome
2. At the top right, click More 
3. Click More tools > Clear browsing data.
4. At the top, choose a time range. To delete everything, select **All time**.
5. Next to "Cookies and other site data" and "Cached images and files," check the boxes.
6. Click Clear data.

Mozilla Firefox Web Browser (version 67.0.4 was used to compile this checklist):

1. Open Firefox
2. Click the menu button  and select **Options**
3. Select the **Privacy & Security** panel
4. In the **Cookies and Site Data** section, click **Clear Data...**
5. Remove the check mark in front of **Cookies and Site Data**.
6. With **Cached Web Content** check marked, click the **Clear** button
7. Close the **about:preferences** page. Any changes you've made will automatically be saved.

Microsoft Edge web browser (version 44.18362.449.0 was used to compile this checklist)

1. Open Microsoft Edge
2. Click on the menu button  and select **Settings**
3. Select **Privacy & security** panel
4. In section "**Clear browsing data**", click on "**Choose what to clear**"
5. Ensure that "**Cookies and saved website data**" and "**Cached data and files**" are ticked
6. Click on "**Clear**"

2. User account logout policy

Please note the below user account logout policies

- After **3** failed connection attempts due to invalid credentials, user will be temporarily banned for 5 minutes.
- After the temporary ban is removed and if user failed to connect to CTS++ due to invalid credentials in next **2** attempts, then user account is permanently locked out.
In this case, please contact **Market Operations Team** [see **Appendix A**] to unlock the user account.

3. Connection

3.1 Rules

3.1.1 Password rules

S.No	Rule Description
1	Password must have: <ul style="list-style-type: none"> • a minimum of 8 characters • a maximum of 128 characters • a minimum of one capital letter • a minimum of one small letter • a minimum of 1 digit • a minimum of 1 special sign (space,!#\$%&'()*+,-.:/ " :<>) • First character and last character must not be space
2	Last 5 passwords cannot be reused
3	Maximum password age = 90 days

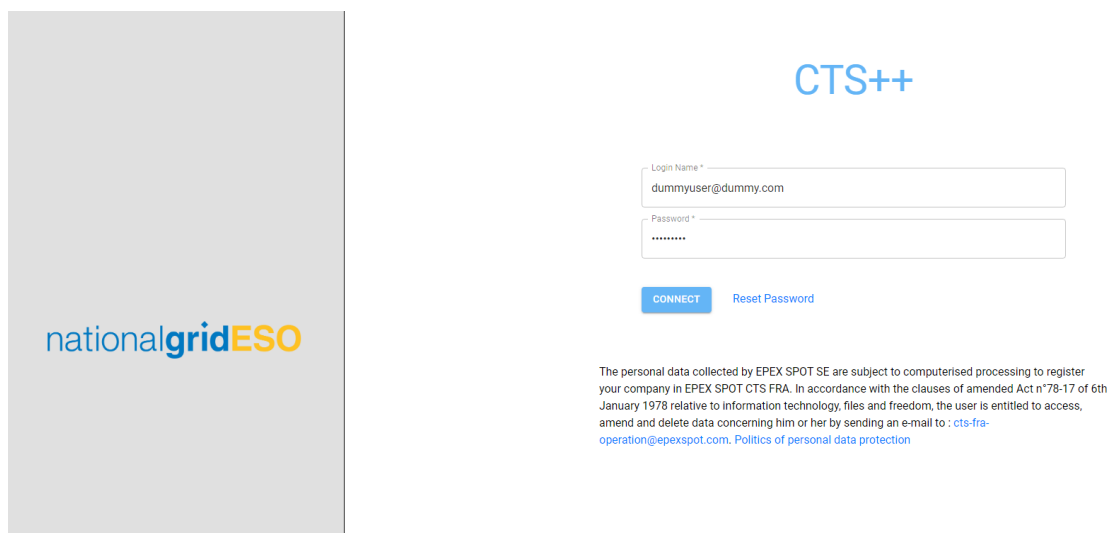
3.2 Connection

The “**Connect**” screen contains the below listed fields which allows the authorized user to access the CTS++ Trading Platform to do their trading activities for an auction day if the credentials provided are valid

- **Login Name:** User must enter their email address in this field (ex: dummyuser@dummy.com)
- **Password:** User must enter their password. Password will not visible as a plain text in this field. It will be displayed in the format ●●●●●●●●

Once the Login Name and Password are provided in the respective fields, user must click on “CONNECT” button available in the screen

- CTS++ will authenticate the user credentials provided. If the authentication is successful, then user will be navigated to the CTS++ Trading Platform Main Screen
- Else if the authentication is unsuccessful, then CTS++ will displayed the respective error message screen (see below example)



nationalgridESO

CTS++

Login Name *
dummyuser@dummy.com

Password *

CONNECT Reset Password

The personal data collected by EPEX SPOT SE are subject to computerised processing to register your company in EPEX SPOT CTS FRA. In accordance with the clauses of amended Act n°78-17 of 6th January 1978 relative to information technology, files and freedom, the user is entitled to access, amend and delete data concerning him or her by sending an e-mail to : cts-fra-operation@epexspot.com. [Politics of personal data protection](#)

At any given point of time, an authorized user can request for new password from CTS++ which will then allow the user to set a new password by clicking on the option Reset Password [Please refer to 1.3 for more details about this screen]. This feature is available in CTS++ to allow the user to change his/her password in case if they forgot the current password or if they have any security concerns with the current password.

In the bottom level, there is a disclaimer displayed. This disclaimer is notifying the user who is using the CTS++ about the mandatory policies on Personal Data Protection as per the law. By connecting to CTS++ Trading Platform means user has agreed with this policy conditions. In order to read the detailed conditions please click on link [Politics of personal data protection](#) available in the screen.

3.3 Password initialization

When a user clicks on the option Reset Password in the Connection screen, CTS prompts a screen to enter user login for which password reset is desired.

Once user's email address is provided in the respective field, user must click on "Submit button" available in the screen. CTS++ will send an email to the user, which contains a hyperlink to a screen where a new password can be set.

In this screen, the user must key in the new password twice to prevent typo and click on "SUBMIT" button. Next connection to CTS++ must be done with the new password. Please see Password rules described part 3.1.1.



Receive New Password per Email

Please indicate your email address below and click on validate.
You will receive an email with a link to set a new password.

▶ SUBMIT

3.4 Password modification

User can modify its password once the user is connected to CTS++.



In order to modify the password, please click on the arrow mark available next to the username and click on the option **“ModifyPassword”**.

User must fill in the current password, and new password twice to prevent typo; user must click then on “SUBMIT” button. Next connection to CTS++ must be done with the new password. Please see Password rules described part 3.1.1.

Modify Password

Password must have a minimum of 8 characters and a maximum of 128 characters, a minimum of one capital letter, a minimum of one small letter, a minimum of 1 digit and a minimum of 1 special sign (space, #, \$, %, &, '()*+,-./:;=?@[]^_`~{|}~\|/';.<=>). First character and last character must not be space. Last 5 passwords cannot be reused.

Current Password

New Password

Confirm Password

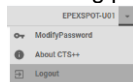
▶ SUBMIT

EPXSPOT-001

- ModifyPassword
- About CTS++
- Logout

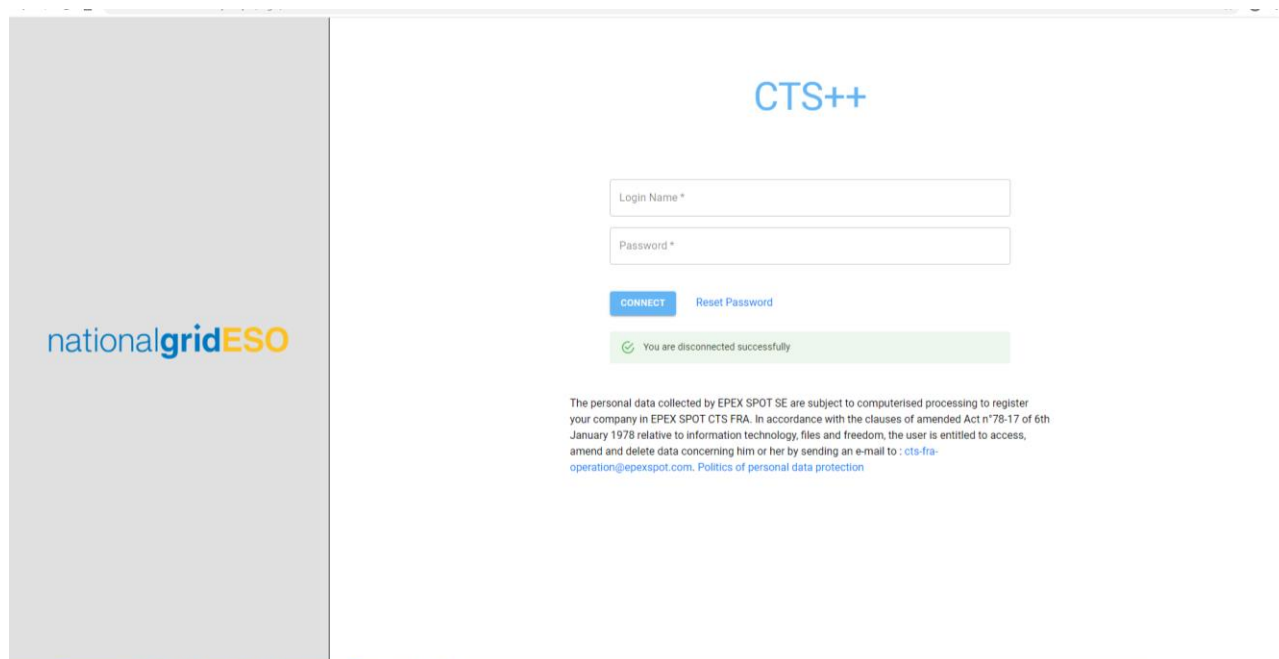
3.5 Disconnect

Once user is connected to CTS++ trading platform, user can be disconnected by clicking on “Logout” which is available



in the top right corner web page

On a successful disconnection, user will be redirected to the “Connect” screen with the message “**You are disconnected successfully**”.



4. Trading session

4.1 Trader global view

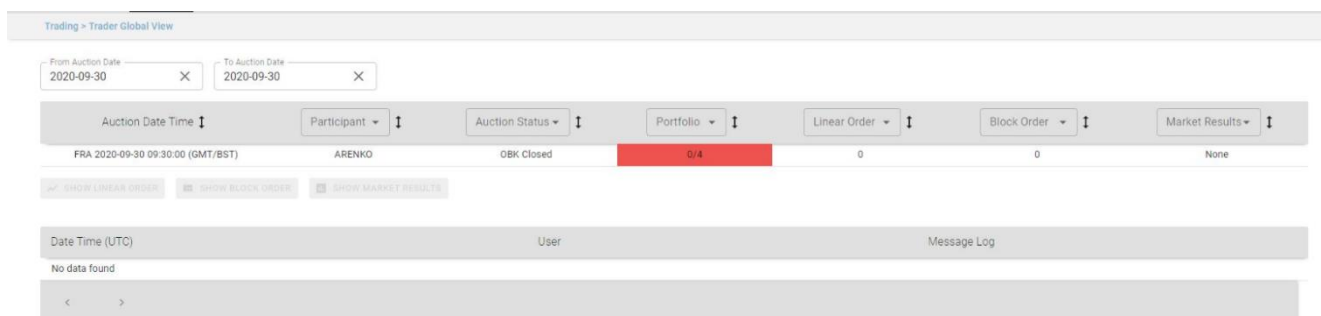
4.1.1 Overview

Screen Name	Trading > Trader Global View
Purpose	<ul style="list-style-type: none"> View the auction status by the trader View market results View linear or block order(s) View Logs
Accessible by	TRADER
Accessible from	By default, Trader Global View screen is displayed after the TRADER user is connected to CTS++

4.1.2 Screen layout

The screen layout consists of four sections:

- (1) : <Header> Panel
- (2) : <Grid> Panel
- (3) : <Action> Panel
- (4) : <Log> Panel



4.1.2.1 Header panel

This panel consists of below fields where user can select the auction date range to view the auction session(s)

- From Date:** Auction date starting from when user wants to view the list of auction session(s)
- To Date:** Auction date until when user wants to view the list of auction session(s)

4.1.2.2 Grid panel

This panel contains the list of all auction sessions based on the filter criteria selected in the **Header** panel. The below describes each field in the Grid panel.

Field Name	Description	Example
Auction Date Time	Auction date and time of the corresponding auction session in GMT/BST time zone	FRA 2019-04-19 10:00 (GMT/BST)
Participant	Name of the participant	ABC
Auction Status	Status of the corresponding auction session OBK Open: Order book is open, and user can submit/delete/modify the orders OBK Closed: Order book is closed, and user can no longer submit/delete/modify the orders	OBK Open
Portfolio	Display number of portfolios with at least one active order / Total number of active portfolios of the corresponding user	4/5
Linear Order	Display the total number of active linear orders of the corresponding auction session	4
Block Order	Display the total number of active block orders of the corresponding auction session	0
Market Results	Display the market result publication status None: Market results are not published Available: Market results are published, and user can view the results in the trading system	None

4.1.2.3 Action panel

This panel consists of several buttons as listed below

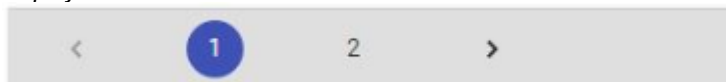
- **Show Linear Order:** Allows the user to open the Linear Order Management screen. If user does not have permission to submit linear order, then the user is not allowed to open the Linear Order Management screen
- **Show Block Order:** Allows the user to open the Block Order Management screen. If user does not have permission to submit block order, then the user is not allowed to open the Block Order Management screen
- **Show Market Results:** Allows the user to open the Market Results screen

4.1.2.4 Log panel

This panel displays the notifications related to order submission, order deletion, order modification

- **Date Time (UTC):** Displays server date and time for each log message in the format yyyy-mm-ddThh:mm:ss.sssZ and in the time zone UTC
- **User:** Display the username who triggered the action
- **Message Log:** Displays the log messages. CTS display the logs in the descending order of Date Time (UTC) from top to bottom

If there are more than 15 rows displayed, the user can navigate to different pages by using the pagination feature as displayed below to view next set of data:



4.2 Order entry and portfolio set up

In order to submit any type of orders (linear or block orders) via the CTS++ platform, an authorized CTS++ user must have:

- at least one active portfolio with:
 - The general read/write permission
 - The permission to submit an order on the corresponding bidding level
 - If relevant for the traded bidding level (*1):
 - Permission to submit block order (Classic Block Order (C01), Linked Family (C02))

Please contact our **Market Operations Team** [see Appendix A] to double check your user and portfolio settings if required.

4.3 Linear order

4.3.1 Stepwise linear order characteristics

A linear order is related to a bidding level, a portfolio and a set of periods. For each of these periods, the linear order is related to a curve which defines for each price between the minimum and maximum prices of the market the willingness to buy or sell a certain amount. The characteristics of a stepwise curve are following:

- A stepwise order is defined by n (price, quantity) couples between the minimum price (P_{\min}) and the maximum price (P_{\max}): $[(P_{\min}, Q_1), \dots, (P_{\max}, Q_n)]$
- For any couple $(P_i, Q_i), (P_{i+1}, Q_{i+1})$ within this list we have either:
 - $P_i < P_{i+1}$ and $Q_i = Q_{i+1}$
 or
 - $P_i = P_{i+1}$ and $Q_i > Q_{i+1}$ excluding P_{\min}, P_{\max}

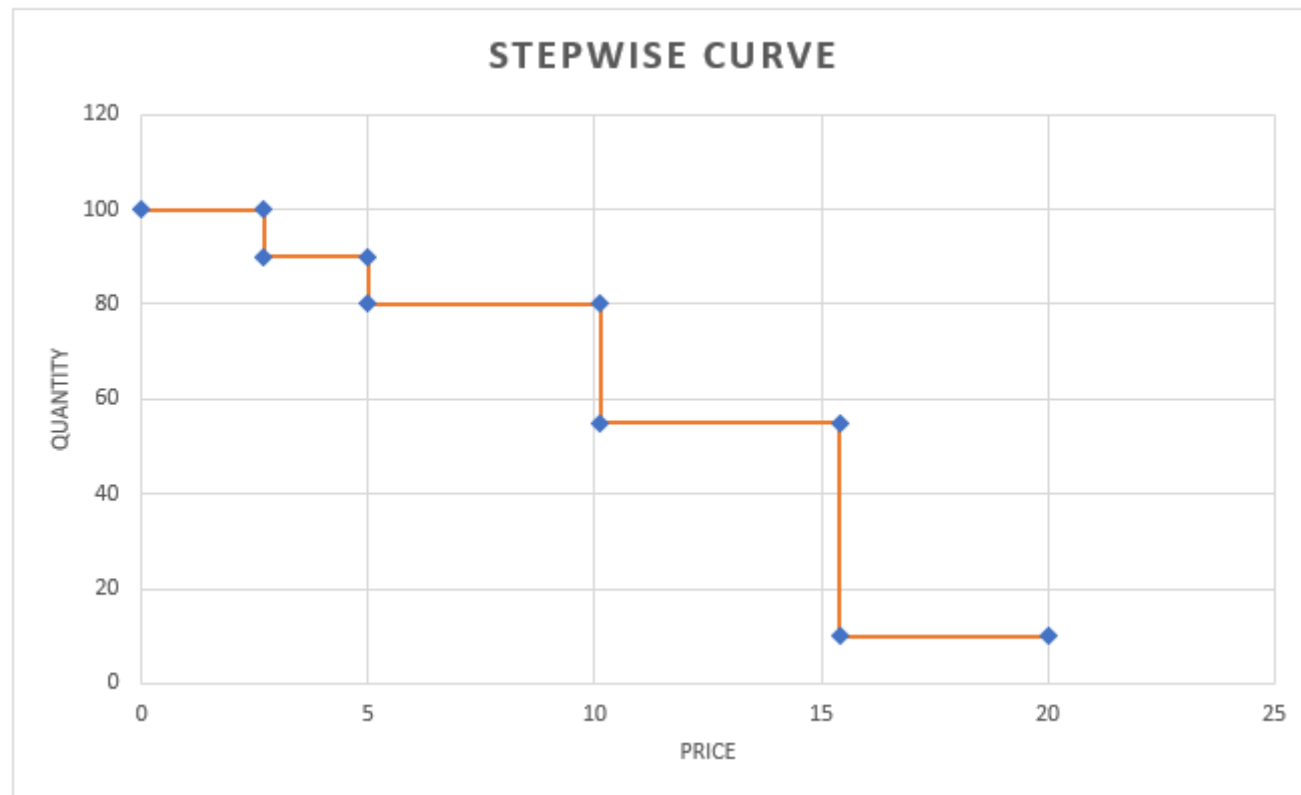
Purchase quantities are indicated with positive values ($Q > 0$). Sale quantities are indicated with negative values ($Q < 0$).

¹ (*) the corresponding bidding level must be configured to allow the user to submit a specific order type (ex: Classic Block Order (C01), Linked Family (C02)).

4.3.1.1 Example: Stepwise Curve

Please see below for a stepwise curve construction for the combination of (Portfolio, Bidding Level, Period)

Portfolio	Bidding Level	Period	1P	1V	2P	2V	3P	3V	4P	4V	5P	5V	6P	6V	7P	7V	8P	8V	9P	9V	10P	10V
P1	LFS	1	0	100	2.71	100	2.71	90	5.00	90	5.00	80	10.12	80	10.12	55	15.41	55	15.41	10	20	10



4.3.2 Linear order management screen

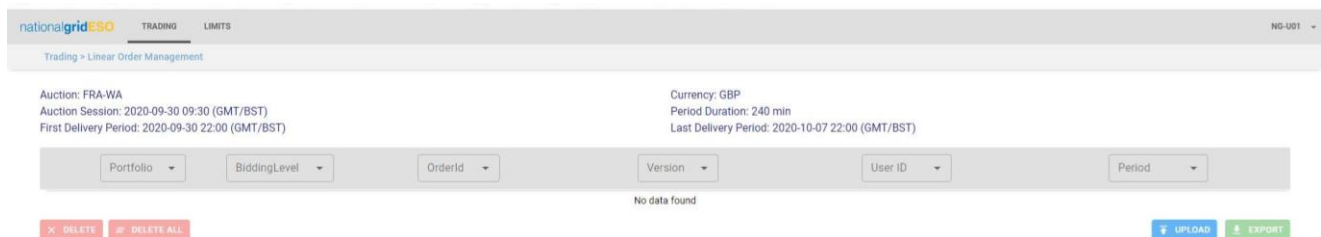
4.3.2.1 Overview

Screen Name	Trading > Linear Order Management
Purpose	<ul style="list-style-type: none"> • Submit linear orders • Delete linear orders • Modify linear orders • View linear orders • Export linear orders
Accessible by	TRADER
Accessible from	Trader Global View

4.3.2.2 Screen layout

The screen layout consists of three sections:

- (1) : <Header> Panel
- (2) : <Grid> Panel
- (3) : <Action> Panel



4.3.2.3 Header panel

This panel contains the below listed information which gives an overview on the current auction session information

Element	Description	Example
Auction	Unique name of the auction	FRA
Auction Session	Date and time of the auction session	2019-01-11 10:00 GMT/BST
Currency	Currency of the auction	GBP

Period Duration	Duration of the delivery period of the auction	240 min
First Delivery Period	First delivery period of the auction session	2019-01-11 23:00 GMT/BST
Last Delivery Period	Last delivery period of the auction session	2019-01-18 23:00 GMT/BST

4.3.2.4 Grid panel

This panel displays the information of all active linear orders. The structure of the panel is same as the linear order file import and export

Col No	Element	Description	Example
1	Portfolio	Portfolio of the active linear order	TEST-T01
2	BiddingLevel	Bidding level of the active linear order	LFS
3	OrderId	Order id of the active linear order generated by CTS++ during the submission of linear order	100000000001447
4	Version	Version of active linear order	1
5	User ID	Username of the user who submitted the linear order	USER-U01
6	Period	Period number	1,2,3... 42
7..N	1P, 1V... NP, NV (as many as the curve points)	(Price, Volume) of a linear order curve for a given period	1P = -10, 1V = 10, 2P = -5, 2V = 10.... NP = 9999, NV = 10

4.3.2.5 Action panel

This panel consists of several buttons as listed below

- **Delete:** Allows the user to delete one active linear order curve per portfolio and per bidding level for the auction session (*This feature is currently unavailable. It is planned to release in future version*)
- **Delete All:** Allows the user to delete all active linear orders displayed in the screen
- **Upload:** Allows the user to submit one or several linear orders by importing a CSV file for the auction session
- **Export:** Allows the user to export all active linear orders present in CTS++ for the auction session in a CSV file format in user's local machine (*This feature is currently unavailable. It is planned to release in future version*)

4.3.3 Linear order file import / export

A user submits the linear order(s) via importing CSV file from the Linear Order Management screen. One must respect the described file format and content while uploading the csv file within the trading system. If not respected, the system will reject the submission of the order.

The file exported by the system has same format as the imported one.

4.3.3.1 File name / format

Import file

Name	<Any name can be used for import file as desired by the user>
------	---

File Format	CSV (value separator: semi colon (;); decimal separator: point (.)). There must be no thousand separator.
-------------	---

Export file

Name	LinearOrder_[auction name]_[auction date time]_[Creation date time] Where auction date time in YYYYMMDDhhmm and creation date in YYYYMMDDhhmmss; creation date time is the local time of user's system when they exported the file
File Format	CSV (value separator: semi colon (;); decimal separator: point (.)). No thousand separator.
Value	LinearOrder_FRA-WA_201811151200_20181114151500.csv

4.3.3.2 File content

ALL COLUMNS DESCRIBED BELOW ARE MANDATORY AND MUST BE IN THE SAME ORDER AS INDICATED BELOW

Line 1

Col. Number	Column Name	Mandatory or Optional content for import file	Mandatory or Optional content for export file	Can be Empty?
1	"Portfolio"	Mandatory	Mandatory	Value in the column must not be Empty
2	"BiddingLevel"	Mandatory	Mandatory	Value in the column must not be Empty
3	"OrderId"	Optional (for new order creation)	Mandatory	Value in the column can be empty
4	"Version"	Optional (value not considered by CTS)	Mandatory	Value in the column can be empty
5	"User ID"	Optional (value not considered by CTS)	Mandatory	Value in the column can be empty
6	"Period"	Mandatory	Mandatory	Value in the column must not be Empty
7...p	"1P", "1V", "2P", "2V", so on	Mandatory	Mandatory	Value in the column can be Empty

Line 2...n (as many lines as there are linear orders)

Col. Number	Column Name	Format	Description	Reference Value (for import)	Reference Value (for export)
1	"Portfolio"	CHAR(32)	Portfolio name	TEST-T01	TEST-T01
2	"BiddingLevel"	CHAR(40)	BiddingLevel name	LFS	LFS
3	"OrderId"	Number(15,0)	Order id	Blank	100000000010012
4	"Version"	Number(3,0)	version	Blank	1
5	"User ID"	CHAR(30)	User name of the user who submitted the order	Blank	NG-U01
6	"Period"	Number(3,0)	Curve period	1, 2,... N As many rows as there are periods for the auction session. Maximum value of N = 42	1, 2,... N As many rows as there are periods for the auction session. Maximum value of N = 42

7..p	"1P", "1V", "2P", "2V", so on	CHAR(7)	1P: Price of Point 1 of Curve 1 1V: Volume of Point 1 of Curve 1 ... So on	1P: -10,1V: 10 2P: -5, 2V: 10 .. So on	1P: -10,1V: 10 2P: -5, 2V: 10 .. So on
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4.4 Block order

4.4.1 Block order characteristics

4.4.1.1 Block Order Global Description

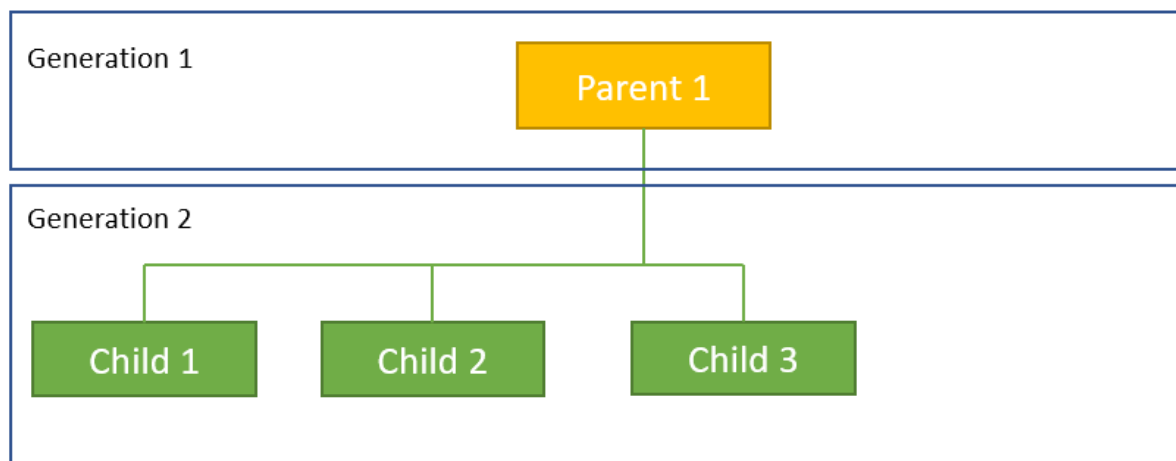
A block order is a combined interest to buy or sell an amount of quantity; either all the block order conditions are fulfilled, and the order is accepted or one (or several) condition of the block order is not filled and the block is rejected.

4.4.1.2 Linked Family Block Order Description

A linked block orders family is a set of block orders which have together a linked execution constraint.

A linked block order family is constructed with two types of blocks: C01 and C02. The execution of a C01 block order does not depend on the execution of another block order; the execution of a C02 block order depends on the execution of all its parent block orders.

It is possible to design a "linked family", with several "generations". An example of such "family" is illustrated in the below picture:



In this example the number of generations is 2 ; the children for Parent 1 are: Child 1, Child 2 and Child 3 ; the size of the family is 4. The generation 1 block orders have block type C01; the other generations block orders have block type C02.

4.4.2 Block order management screen

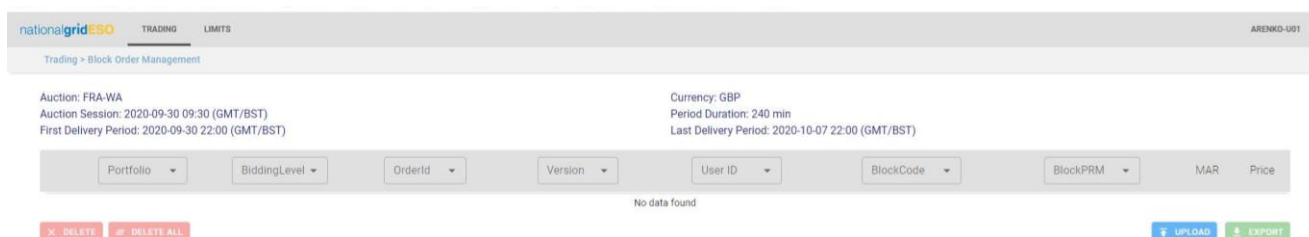
4.4.2.1 Overview

Screen Name	Trading > Block Order Management
Purpose	<ul style="list-style-type: none"> • View block orders • Create block orders • Delete block orders • Modify block orders • Export block orders
Accessible by	TRADER
Accessible from	Trader Global View

4.4.2.2 Screen layout

The screen layout consists of three sections:

- (1) : <Header> Panel
- (2) : <Grid> Panel
- (3) : <Action> Panel



4.4.2.3 Header panel

This panel contains the below listed information which gives an overview on the current auction session information

Element	Description	Example
Auction	Unique name of the auction	FRA
Auction Session	Date and time of the auction session	2019-01-11 10:00 GMT/BST
Currency	Currency of the auction	GBP
Period Duration	Duration of the delivery period of the auction	240 min

First Delivery Period	First delivery period of the auction session	2019-01-11 23:00 GMT/BST
Last Delivery Period	Last delivery period of the auction session	2019-01-18 23:00 GMT/BST

4.4.2.4 Grid panel

This panel displays the information of all active linear orders accessible by the user according to its permissions.

The structure of the panel is same as the block order file import and export

Col No	Element	Description	Example
1	Portfolio	Portfolio of the block linear order	TEST-T01
2	BiddingLevel	Bidding level of the active block order	LFS
3	OrderId	Order id of the active block order generated by CTS++ during the submission of block order	100000000001447
4	Version	Version of active block order	1
5	User ID	Username of the user who submitted the linear order	USER-U01
6	BlockCode	Block code of the block order; C01 [Classic Block Order] or C02 [Linked Family Block Order]	C01 or C02
7	BlockPRM	Block Parameter; in case of C01 block: the field is not filled; in case of C02 block it contains the OrderId of the parent	100000000001448
8	MAR	Minimum Acceptance Ratio of the block order For C01, MAR = 1 always For C02, MAR = 0 always	1 or 0
9	Price	Limit price of the block order	15.62
10..N	1, 2, 3... N (as many as number of periods)	Volume defined against each period from 1, 2, N	-10

4.4.2.5 Action panel

This panel consists of several buttons as listed below

- **Delete:** Allows the user to delete one active block order submitted per portfolio and per bidding level for the auction session (*This feature is currently unavailable. It is planned to release in future version*)
- **Delete All:** Allows the user to delete all block linear orders displayed in the screen
- **Upload:** Allows the user to submit one or several block orders by importing a CSV file for the auction session, according to its permissions
- **Export:** Allows the user to export all active block orders present in CTS++ for the auction session in a CSV file format in user's local machine (*This feature is currently unavailable. It is planned to release in future version*)

4.4.3 Block order file import / export

A user can submit the block order(s) via importing CSV file via the Block Order Management screen. One must respect the described file format and content while uploading the csv file within the trading system. If not respected, the system will reject the submission of the order.

The file exported by the system has same format as the imported one.

4.4.3.1 File name / format

Import file

Name	<Any name can be used for import file as desired by the user>
File Format	CSV (value separator: semi colon (;); decimal separator: point (.)). There must be no thousand separator.

Export file

Name	BlockOrder_[auction name]_[auction date time] _[Creation date time] Where auction date time in YYYYMMDDhhmm and creation date in YYYYMMDDhhmmss; creation date time is the local time of user's system when they exported the file
File Format	CSV (value separator: semi colon (;); decimal separator: point (.)). No thousand separator.
Value	BlockOrder_FRA-WA_201811151200_20181114151500.csv

4.4.3.2 File content

ALL COLUMNS DESCRIBED BELOW ARE MANDATORY AND MUST BE IN THE SAME ORDER AS INDICATED BELOW

Line 1				
Col. Number	Column Name	Mandatory or Optional content for import file	Mandatory or Optional content for export file	Can be Empty?
1	"Portfolio"	Mandatory	Mandatory	Value in the column must not be Empty
2	"BiddingLevel"	Mandatory	Mandatory	Value in the column must not be Empty
3	"OrderId"	Mandatory	Mandatory	Value in the column must not be Empty
4	"Version"	Optional (value not considered by CTS)	Mandatory	Value in the column can be empty
5	"User ID"	Optional (value not considered by CTS)	Mandatory	Value in the column can be empty
6	"BlockCode"	Mandatory	Mandatory	Value in the column must not be Empty
7	"BlockPRM"	Optional (for C01 block); Mandatory for C02 block	Mandatory	For C01: value in the column must be empty For C02: Value in the column must not be Empty
8	"MAR"	Optional (value not considered by CTS)	Mandatory	Value in the column can be empty
9	"Price"	Mandatory	Mandatory	Value in the column must not be Empty
10..p	Identifier of the period As many columns as there are periods for the auction session	Mandatory	Mandatory	Value in the column can be Empty or can contain 0 values

Line 2...n (as many lines as there are block orders)					
Col. Number	Column Name	Format	Description	Reference Value (for import)	Reference Value (for export)
1	"Portfolio"	CHAR (32)	Portfolio name	MEMBER-T01	MEMBER-T01
2	"BiddingLevel"	CHAR (40)	BiddingLevel name	LFS	LFS
3	"OrderId"	Number (15,0)	Order Id	For new order creation virtual order id ranging from 0 < OrderId < 10000	100000000010012
4	"Version"	Number (3,0)	Version of the block order	Blank	1
5	"User ID"	CHAR (30)	User name of the user who submitted the order	Blank	MEMBER-U01

6	"BlockCode"	C01 C02	C01: classic block order, or root block for a linked family C02: linked block order	C01	C01
7	"BlockPRM"	Number (15,0)	C01 block: the field is not filled C02 block: identification of the parent block order. BlockCodePRM must correspond either to BlockID of an already submitted block orders for the considered (auction session, portfolio) or to a value included in ID column of the submitted batch of block orders. This field cannot be empty since a parent for C02 block must be defined.	For C01: Blank For C02: 1	For C01: Blank For C02: 100000000010012
8	"MAR"	Number (3,2)	Minimum Acceptance Ratio Decimal number which defines the minimum executed volume ratio for an executed block order. E.g. if MAR=0.1, then an executed block order must have 10% of the submitted volume executed	Blank	For C01 block code: MAR=1 For C02 block code: MAR=0
9	"Price"	Number (15,4)	Block order Price limit	15.12 (only multiples of price tick)	15.12 (only multiples of price tick)
10..p	Identifier of the period As many columns as there are periods for the auction session	Number (15,4)	Block order submitted volume	Against each period column, volume is given (from line 2 onwards) Ex: 10.00 (only multiples of volume tick)	Against each period column, volume is given (from line 2 onwards) Ex: 10.00 (only multiples of volume tick)

4.4.4 Example

The below example depicts how the block orders (C01, C02) can be submitted with virtual <OrderId>:

Portfolio	BiddingLevel	OrderId	Version	User ID	BlockCode	BlockPRM	MAR	Price	1	2	3	4	5	6	...
MEMBER1-T01	LFS	1			C01			12.32	-10	-10					
MEMBER1-T01	LFS	2			C02	1		18	-12						
MEMBER1-T01	LFS	3			C01			15			-15				

creation of block order with virtual id = 1


creation of block order with virtual id = 2; the parent has virtual id = 1

creation of block order with virtual id = 3

5. Quantity limits


5.1.1 Overview

Screen Name	Limits > Quantity Limits
Purpose	View the quantity limit consumption for the corresponding auction session
Accessible by	TRADER
Accessible from	From the main screen (the menu available in the top horizontal bar) click on “Limits” option


TRADING
LIMITS

5.1.1 Screen layout

The below picture shows the Quantity Limits screen layout:


TRADING
LIMITS
ESO-193-A

Limits > Quantity Limits

Date
2020-10-02

ID	Portfolio	Bidding Level	Period	Initial Value	Current Value	Exposure
85	AG-EFLX01	DLH	1	19	19	0
86	AG-EFLX01	DLH	2	19	19	0
87	AG-EFLX01	DLH	3	19	0	19
88	AG-EFLX01	DLH	4	19	0	19
89	AG-EFLX01	DLH	5	19	19	0
90	AG-EFLX01	DLH	6	19	19	0
91	AG-EFLX01	DLH	7	19	19	0
92	AG-EFLX01	DLH	8	19	19	0
93	AG-EFLX01	DLH	9	19	0	19
94	AG-EFLX01	DLH	10	19	0	19
95	AG-EFLX01	DLH	11	19	19	0
96	AG-EFLX01	DLH	12	19	19	0
97	AG-EFLX01	DLH	13	19	19	0
98	AG-EFLX01	DLH	14	19	19	0
99	AG-EFLX01	DLH	15	19	0	19

<
1
2
3
4
5
...
12
>

The Quantity Limits Screen consists the filters as mentioned below:

- **Date:** User selects an auction date of which he/she wants to view the Quantity Limit Consumption. User will be able to see the quantity limits on or after Order Book Open Date Time (i.e. every Thursday 08:00 AM GMT/BST onwards)

If there are more than 15 rows displayed, the user can navigate to different pages by using the pagination feature as displayed below to view next set of data:



Based on the filter criteria selected (see above point), the quantity limits are displayed in the table as described below:

Col No	Element	Description	Example
1	ID	Quantity limit id	45654
2	Portfolio	Name of the portfolio	COMPANY-T01
3	Bidding Level	Name of the bidding level	LFS
4	Period	Period number	1
5	Initial Value	Initial value of the quantity limit	20
6	Current Value	Current quantity limit value for the combination of (portfolio, bidding level period) is defined as: <i>Current Value = Initial Value – Exposure</i>	10
7	Exposure	Current exposure for the combination of (portfolio, bidding level, period) is defined as: <i>Exposure = Sum of the submitted volume (in absolute value)</i>	10

5.1.1 Accessibility of data

For the upcoming auction sessions, the quantity limit data displayed in the “Quantity Limit” screen on or after Order Book Open Date Time ((i.e. every Thursday 08:00 AM GMT/BST onwards).

6. Market results

6.1.1 Overview

Screen Name	Trading > Market Results
Purpose	View the market results for the corresponding auction session and for the selected (Bidding Level, Participant, Portfolio) combination
Accessible by	TRADER
Accessible from	Trader Global View→"Show Market Results" Button

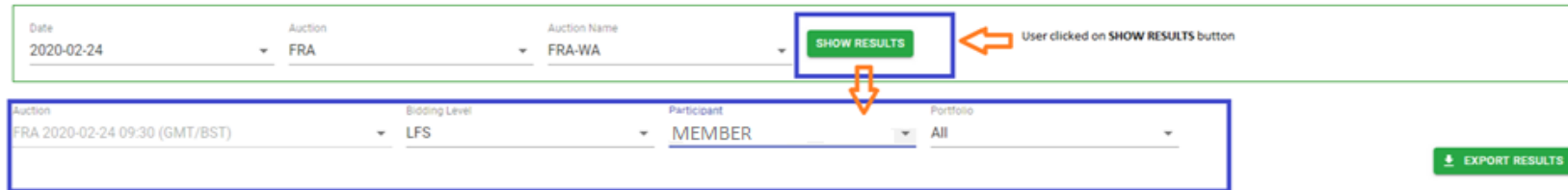
6.1.2 Screen layout

The screen layout consists of two sections:

- (1) : <Header> Panel
- (2) : <Grid> Panel

6.1.2.1 Header panel

- By default, when user opens the Market Results screen, CTS fill in values in the mandatory fields Date, Auction, and Auction Name based on the auction session that has been selected by the user from the Trader Global View screen.
 - **Date:** Auction Date
 - **Auction:** Name of the auction
 - **Auction Name:** Identifier of the auction
- **SHOW RESULTS:** After the criteria are selected (as mentioned above), user clicks on "**SHOW RESULTS**" button which will then allow the user to select further criteria (**as listed below**) combination to view the market results of the corresponding auction session.
 - **Bidding Level:** Name of the bidding level. By default, bidding level name based on the alphabetical order A to Z is selected in this field. User can select other available bidding levels from the drop-down list.
 - **Participant:** Name of participant
 - **Portfolio:** Value "**All**" is selected always and by default. That is CTS consider all portfolio(s) which user is having the read/write access to display results.



- **EXPORT RESULTS:** This button allows the user to **export Trade Report** in their local machine for the selected auction session in **XML** format. Please refer to **7.1** for detailed description about Trade Report

6.1.2.2 Grid panel

This panel displays the market results for the corresponding auction session and for the selected (Bidding Level, Participant, Portfolio) combination.

Col No.	Column Name	Description	Example
1	Period	Period number	1,2,3... 42
2	MCP	Market clearing price; the last line contains the average of MCP over periods 1,2, ... N	5.48
3	MCV	Market clearing volume; the last line contains the sum of MCV over periods 1,2, ... N	25
4...P	Portfolio: <Name of Portfolio 1>... Portfolio: <Name of Portfolio P>	Sum of executed volume of all orders for a given (Portfolio, Bidding Level, Period) combination; the last line contains the sum over periods 1,2, ... N <i>Purchase volume is displayed in positive (ex: 15) and Sale volume is displayed in negative (ex: -10)</i>	25

⚠ Please be aware these market results are preliminary. As explained in paragraph 9.3 and 9.4 of the Response Auction Trial Auction Rules (Phase 2), final results will be published on NGESO's website by 17:00

Date

2020-02-21

Auction

FRA

Auction Name

FRA-WA

SHOW RESULTS

Auction

FRA 2020-02-21 09:30 (GMT/BST)

Bidding Level

DLH

Participant

MEMBER

Portfolio

All

EXPORT RESULTS

Period	MCP (GBP/MW)	MCV (MW)	MEMBER ENERGY LTD										
			MEMBER-T01	MEMBER-T02	MEMBER-T03	MEMBER-T04	MEMBER-T05	MEMBER-T06	MEMBER-T07	MEMBER-T08	MEMBER-T09	MEMBER-T10	MEMBER-T11
1	5.7	100	0	-3			-3						
2	6.16	100	0	-3			-3						
3	10.92	29											
4	10.53	29											
5	9.02	94	-10	-3	-7		-3			-20	-1		-12
6	8.82	38			-7								
7	5.58	99	-11	0			-3						
8	5.85	99	-11	0			-3						
9	5.65	20											

7. Reports

7.1 Trade report

7.1.1 File name/format

Name	[Auction Session Date Time]_TradeReport_[Participant ShortName]_[Auction]_[Auction Name]_[CreationDateTime] Where: <ul style="list-style-type: none"> [Auction Session Date Time]: Auction session date time in the format yyyyymmddhhmmss [Participant ShortName]: Name of participant [Auction]: Name of auction [Auction Name]: Unique identifier of auction [CreationDateTime]: Server Date and Time at which CTS generated the report. Format in yyyyymmddhhmmss
File Format	XML Encoding for the xml file = <?xml version="1.0" encoding="UTF-8"?>
Example	20190405100000_TradeReport_ABC-T01_FRA_FRA-WA_20190405161245.xml

7.1.2 File content

Element	Description	Example	Format
Results	Group with report content		
+Exchange	Name of the exchange	NGESO	CHAR (40) Mandatory
+Auction	Name of the auction	FRA	CHAR (40) mandatory
+AuctionName	Identifier of the auction	FRA-WA	CHAR (40) mandatory
+AuctionSessionDateTime	Auction date time to identify the auction session	2019-01-03T12:00:00.000Z	dateTime (UTC) mandatory
+Market	List of markets	List of markets of the auction	
++MarketName	Name of the market	LFS	CHAR (40) mandatory
++MarketIndex	List of market indexes		
+++DeliveryStart	Delivery start date time	2019-03-22T23:00:00.000Z	dateTime (UTC) mandatory
+++DeliveryEnd	Delivery end date time	2019-03-23T03:00:00.000Z	dateTime (UTC) mandatory
+++PriceIndex	List of price indexes		

++++Price	MarketPrice Result price has the same number of decimal places as the price tick	14.5	Number (16,5) mandatory
++++Currency	Currency used for the order submission, and for the price calculation	GBP	CHAR (3) mandatory
+++VolumeIndex	MarketVolume index (max between total buy and sell in absolute value)	145	Number (15,4) mandatory
++BiddingLevel	List of bidding levels of considered market	<i>Tag is present only if member(s) have any active order(s) for the considered auction session</i>	
+++BiddingLevelName	Name of the BiddingLevel	LFS	CHAR (40) mandatory
+++MemberDetail	List of members	<i>Data in this group is sorted as per alphabetical order from A to Z of MemberName</i>	
++++MemberName	Legal entity name ; name must be unique	COMPANY A Ltd	CHAR (60) mandatory
+++++OrderId	ID of the order. Is globally unique (cross exchange, cross order type: linear, block)	100000000010012	Number (15,0) mandatory
+++++Portfolio	Name of the portfolio	COMPANY1-T01	CHAR (32) mandatory
+++++OrderType	Linear Block	Block	Enum mandatory
+++++BlockOrderDetail	Filled only in case of block order		
+++++Status	Executed Rejected	Executed	CHAR (40) Mandatory

+++++Period	<p>Linear order: the list contains all periods except those for which no quantity has been submitted (periods with only 0 submitted quantities are reported)</p> <p>Block order: the list contains all periods except those for which no quantity has been submitted or the submitted quantity is 0</p>	<i>Data in this group is sorted per ascending periodSeqNb</i>	
+++++OrderPeriodId	<p>ID of a period of the linear order or block order</p> <p>Is globally unique (cross exchange, cross order type: linear, block)</p> <p>is used also as a trade identification</p>	100000000010012	Number (15,0) mandatory
+++++TradeId	In case the executed volume is different from 0, a trade is done. In this case the TradeID will be the same as the OrderPeriodID	100000000010012	Number (15,0) mandatory
+++++DeliveryStart	Delivery start date time	2019-03-22T23:00:00.000Z	dateTime (UTC) mandatory
+++++DeliveryEnd	Delivery end date time	2019-03-23T03:00:00.000Z	dateTime (UTC) mandatory
+++++ExecutedVolume	<p>Executed volume</p> <p>Purchase volume is displayed in positive (ex: 15) and Sale volume is displayed in negative (ex: -10)</p>	-10	Number (15,4) mandatory

8. Daylight saving time

8.1 March short day (Summer)

Last Sunday of March lasts 23 hours instead of 24 hours. The auction session which contains this day has still 42 periods. However, the 7th period of the auction session will last 5 hours instead of 4 hours.

8.2 October long day (Winter)

Last Sunday of October lasts 25 hours instead of 24 hours. The auction session which contains this day has still 42 periods. However, the 7th period of the auction session will last 3 hours instead of 4 hours.

9. Appendix A: Help desk

Market Operations Team Contact: cts-fra-operation@epexspot.com
