

M7 – Comtrader
Continuous Export Documentation
V 1.0

Document History

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1.0	08.07.2016	EirGrid NEMO, SONI NEMO	Initial Draft

Distribution List

Name	Organisation
All Participants	

Source / Reference Documents

Document Name	Document Reference

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INTRODUCTION

ComTrader offers the possibility to the Exchange Members to continuously export their transactions concluded in the EirGrid and SONI NEMOs Intraday Continuous Market via the “Continuous Export” functionality for further processing in their internal system.

The present document specifies the functionality.

DISCLAIMER & CONTENT

This document is subject to modification.

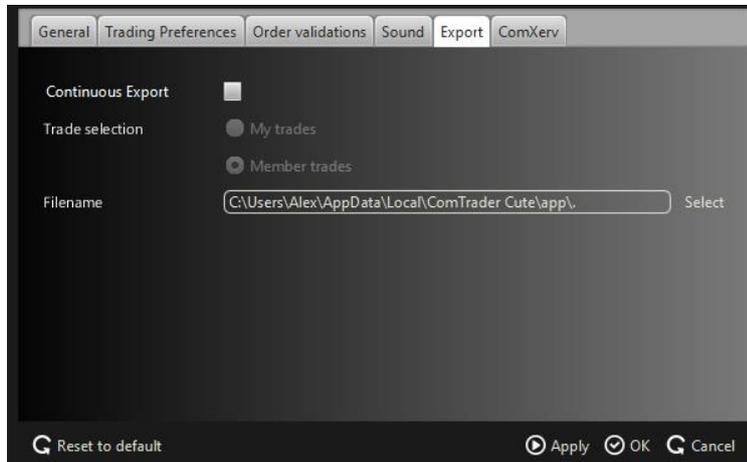
In the further updates of the document, the following changes are foreseen

- Additional information especially on the currency
- Republic of Ireland and Northern Ireland will be set up as two TSO areas
- Naming of products and areas are still to be defined

SPECIFICATION

GENERAL

The continuous export settings can be found in ComTrader via the settings menu in the tab “export, by selecting the option “Continuous Export”.



The page contains the following items:

Field	Description
Continuous Export	Turns the functionality on and off.
Trade Selection	<p>My trades Only trades executed based on orders owned by the logged in user are written to the export file.</p> <p>Member trades All trades for the member of the logged in user are written to the export file.</p>
Filename	Name and location of the continuous export file (editable).

Please note that the user must click on “Apply” or “OK” to apply the changes.

FILE WRITING

If the continuous export functionality is switched on, it behaves as follow:

- The target file is deleted (if it exists already) and created again and all trades of the last 5 days are exported to it.
- A non-blocking read-only access to the export files is possible during the continuous export.
- New trades are appended to the file as they occur and existing trade records in the file are never modified or deleted, so the file content and size will keep increasing for as long as the ComTrader session is running and new trades are written to it.

- If an existing trade, which was already written to the file, is modified in the trading system, a new trade record with the changed attributes is appended at the end of the file.

Example: If a trade is recalled, the file will contain 3 entries for the same trade: the first with status "ACTIVE" (active), the next with status "RecReq" (recall requested) and one with the status "ReGra" (recall granted).

Please note that when the ComTrader gets started with the continuous export enabled, exactly the same happens.

FILENAME

If no existing file is selected, a new file with a default filename according to the following rule is created:

"{YYYY}-{MM}-{DD}-continuous-export.csv"

with:

YYYY - current year

MM - current month

DD - current day.

Example: "2014-04-22-continuous-export.csv"

Otherwise the specified filename is used.

FILE FORMAT

The continuous export file will always be in the same format, independent of any panel configurations.

The file will contain a header row with the following information:

OT {YYYY-MM-DD}, Example: "OT 2014-06-15"

Where

Item	Description
OT	constant string
{YYYY-MM-DD}	date of the file export

The trade records inside the file will be arranged in semicolon separated columns with one trade per row.

Note: The format of the values in the columns "Qty" and "Prc" are depending on the selected format in the settings section (see **Error! Reference source not found. Error! Reference source not found.**).

Column Name	Description	Example / Valid Values
Trader ID	The User ID of the user who's order was matched in the trade	Example: "TRD001"
TSO	The area of the order which was matched in the trade	TBD
EIC	The EIC code of the area which was matched in the trade	TBD
B/S	The order side of the order which was matched in the trade	Valid values: "B" - for buy orders "S" - for sell orders
Product	Product of the contract which was matched in the trade	TBD
Contract	Long name of the contract which was matched in the trade, which is comprised of: {delivery start date/time}-{delivery end date/time} The time is expressed in GMT	Example: "20140721 19:00-20140721 20:00"
Qty	Matched quantity (depending on the selected date format, see Error! Reference source not found. Error! Reference source not found.)	Example: "1,0"
Prc	Match price (depending on the selected date format, see Error! Reference source not found. Error! Reference source not found.)	Example: "11,00"
Curr	Currency	
Act	Account	Valid values: "A" - Agent "P" - Proprietary
Text	The text of the order which was matched in the trade	
State	The status of the trade	Valid values: "ACTIVE" - trade is neither "RecReq" - Recall requested "RecGra" - Recall granted "Cancel" - Trade cancelled
Order No	The order number of the order which was matched in the trade	Example: "123456"
Trade No	The trade number, a unique identifier for each trade	Example: "123456"

Column Name	Description	Example / Valid Values
P/O	The type of the trade	Valid values: "O" - Open trade
Date/Time	Date and time of trade execution The time is expressed in GMT	Example: "22.07.2014 15:19:55"
BG	Balancing Group for which the order was entered which was matched in the trade	Example: "TEST1-BG1- -----X" Most likely unit name