



FTP Access Guide

OMIP FTP Access Guide

10.April.2014

Versions Index

01.July.2010

Initial Version

19.June.2012

Document layout reviewed
Section 3 updated.

10.April.2014

Document review.
Separation of OMIP from OMIClear content.
OMIClear content is now in separated file.

FTP Access Guide

This guide gives a brief description on the reports stored on OMIP FTP server and explains what are the procedures and methods available to access them.

1. Information in FTP

OMIP provides several types of end of day reports. All of them provided as CSV/DSV (Comma/Delimiter Separated Values) files with similar names and structures, but placed on different folders. The file name just adds the relevant date to the base name.

Please consider a short description for each available file:

1.a OMIP Daily Information (OMIP)

Filename structure: OMIPdaily_yyyymmdd.csv (e.g. OMIPdaily_20100702.csv)

This report discloses among others, settlement prices, closing bid and ask orders, open/high/low/last trade price, number of traded contracts and open interest. This information is grouped by instrument and each file represents a market day.

1.b Spot Prices (OMIP)

Filename structure: SpotPrices_yyyymmdd.csv (e.g. SpotPrices_20080616.csv)

This report contains price and volume information about the day-ahead market session, grouped by area and period. Each file represents a market day.

1.c Futures Market Data

Filename structure: FuturesMarketData_yyyymmdd.csv (e.g. Futures Market Data_20100701.csv)

This report discloses among others, settlement prices, high/low/average trade price, number of traded contracts and open interest. This information is grouped by instrument.

2. About the CSV/DSV file structure

Looking inside the files content every report follows the same base structure:

```
Header1;Header2;...;HeaderN  
Value11;Value12;...;Value1N  
Value21;Value22;...;Value2N  
(...)  
ValueN1;ValueN2;...;ValueNN
```

Properties of this format:

1. The first row is reserved to a header;
2. Values start on the second line;
3. The delimiter is a semi-colon “;”;
4. The last column/value of every line isn’t followed by a delimiter;
5. The decimal separator in fractional numbers is a dot “.”;
6. The last line is always empty.

It should be noted that the .csv extension combined with a standard delimiter, makes these reports trivial to visualize in Microsoft Excel and other similar programs.

The next section details every field contained in each of the reports previously presented.

3. Detailed Report Structure

3.1 OMIPdaily Report

File Name: OMIPdaily_YYYYMMDD.csv (e.g. OMIPdaily_20080616.csv)

Fields (23):

| Field name | Description | Type |
|---------------------|---|-----------------|
| Date | Date which the subsequent data refers to | Date (YYYYMMDD) |
| Instrument | Instrument series: FTB = Spanish power baseload futures FTK = Spanish power peakload futures FPB = Portuguese power baseload futures | String |
| Hours | Number of hours in the instrument | Integer |
| Auction Eq. | The auction (equilibrium) price | Double |
| Trading Open | Price of the first deal in the session | Double |
| Trading High | Highest deal price | Double |
| Trading Low | Lowest deal price | Double |
| Trading Last | Price of the last deal in the session | Double |
| Closing Order Bid | Highest bid order at the end of the session | Double |
| Closing Order Ask | Lowest ask order at the end of the session | Double |
| Settlement Price | The instrument settlement price | Double |
| Settlement Change | Change to previous settlement price | Integer |
| Auction | Number of contracts traded in auction | Integer |
| Continuous | Number of contracts traded in continuous trading | Integer |
| Energy | MWh of energy traded in auction and continuous trading | Integer |
| Financ. | Number of financial contracts traded | Integer |
| Physic. | Number of physical contracts traded | Integer |
| OTC | Number of OTC Futures cleared contracts | Integer |
| Open Interest | Futures contracts open interest | Integer |
| Forwards (FW) / OTC | Number of OTC Forwards cleared contracts | Integer |
| Forwards (FW) / OI | Forwards contracts open interest | Integer |
| Swaps (SW) / OTC | Number of OTC Swaps cleared contracts | Integer |
| Swaps (SW) / OI | Swaps contracts open interest | Integer |

You will notice that a .xls format of OMIPdaily is also uploaded containing the same information as the .csv file. The .xls file is more user friendly for human analyses of file contents.

3.2 SPOT Prices Report

File Name: SpotPrices_yyyymmdd.csv (e.g. SpotPrices_20080616.csv)

Fields (109):

| Field name | Description | Type | No. of Columns |
|------------------------------|---|--------|----------------|
| Day | The session date (yyyy-mm-dd) | Date | 1 |
| SPEL Baseload | Baseload price index for the Spanish zone | Double | 1 |
| SPEL Peakload | Peakload price index for the Spanish zone | Double | 1 |
| PTEL Baseload | Baseload price index for the Portuguese zone | Double | 1 |
| PTEL Peakload | Peakload price index for the Portuguese zone | Double | 1 |
| ES-Ph OMEL SP Hourly Prices | The day-ahead price for each hour for the Spanish zone (€/MWh) | Double | 25 |
| PT-Ph OMEL PT Hourly Prices | The day-ahead price for each hour for the Portuguese zone (€/MWh) | Double | 25 |
| ES-Vh OMEL SP Hourly Volumes | The session traded volume for each hour for the Spanish zone (MWh) | Double | 25 |
| ES-VT | The session traded total volume for the Spanish zone (MWh) | Double | 1 |
| PT-Vh OMEL PT Hourly Volumes | The session traded volume for each hour for the Portuguese zone (MWh) | Double | 25 |
| PT-VT | The session traded total volume for the Portuguese zone (MWh) | Double | 1 |
| IFTR E-P | Index used in FTR E-P contract settlement | Double | 1 |
| IFTR P-E | Index used in FTR P-E contract settlement | Double | 1 |

3.3 Futures Market Data Report

File Name: FuturesMarketData_yyyymmdd.csv (e.g. FuturesMarketData_20100701.csv)

Fields (28):

| Field name | Description | Type |
|------------|--|-------------------|
| Day | Date which the subsequent data refers to | Date (yyyy-mm-dd) |
| Contract | Instrument series | String |
| Type | FT = Spanish power baseload and peakload futures FP = Portuguese power baseload futures | String |
| Profile | The type of load: Baseload (B) or Peakload (P) | String |
| Deliv. | Maturity Delivery: Week (W), Month (M), Quarter (Q), Year (Y) | String |

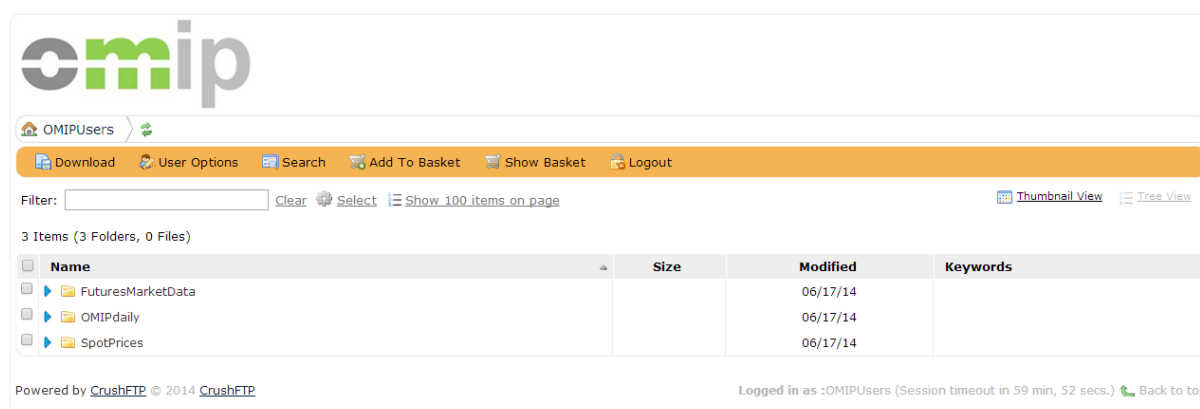
| | | |
|--------------------------|---|-------------------|
| Series Nr. | Order of the contract (instrument) type within each year | Integer |
| Year | Delivery year | Date (yyyy) |
| First Trading Day | First day in which the instrument starts to be traded | Date (yyyy-mm-dd) |
| Last Trading Day | Last day in which the instrument is to be traded | Date (yyyy-mm-dd) |
| First Delivery Day | First day in which the instrument starts to be delivered | Date (yyyy-mm-dd) |
| Last Delivery Day | Last day in which the instrument is to be delivered | Date (yyyy-mm-dd) |
| Number of hours | Number of hours regarding each maturity instrument | Integer |
| High | Highest deal price | Double |
| Low | Lowest deal price | Double |
| Average | Average deal price | Double |
| Settlement Price | Daily settlement price | Double |
| ECT - Traded Vol. (NC) | Exchange continuous traded volume (No. of contracts) | Integer |
| ECT - Traded Vol. (MWh) | Exchange continuous traded volume (MWh) | Integer |
| ECT - Traded Value (€) | Exchange continuous traded value (€) | Double |
| ECT - Number of Trades | Exchange continuous traded number of trades | Integer |
| CA - Price | Call auction (equilibrium) price | Double |
| CA - Traded Vol. (NC) | Call auction - traded volume (number of contracts) | Integer |
| CA - Traded Vol. (MWh) | Call auction – traded volume (MWh) | Integer |
| OTC - Traded Vol. (NC) | OTC volume cleared (number of contracts) | Integer |
| OTC - Traded Vol. (MWh) | OTC volume cleared (MWh) | Integer |
| OTC – Number of Trades | This information is no longer provided. Column only exists for historical reasons. Actual value given is fixed: “n/a” | n/a |
| OI - Number of Contracts | Open Interest - number of contracts | Integer |
| OI - Vol (MWh) | Open Interest – MWh | Integer |

4. Accessing the FTP Server

The FTP server can be accessed through any common FTP client or FTP programming library at the following addresses:

- ftp://ftp.omip.pt:8021
- ftps://ftp.omip.pt:8990 (SSL FTP)
- sftp://ftp.omip.pt:8022 (SSH FTP)

A web interface is also provided (available on <https://ftp.omip.pt>) allowing the access of the content present on the FTP server without needing a FTP client. The following example is a preview of the folder layout of the web interface.



The layout is exactly the same if you enter through common FTP clients.

Regarding usage policies, there are no placed limits on the amount of reports you can retrieve or the number of times you retrieve each of them. Nevertheless our network providers monitor OMIP FTP server and are authorized to block any account which is detected being used in some unusual way.

5. Upload Schedule

The reports are uploaded to the FTP Server after the clearing end of day procedures, with the exception of the following days where the market is not open.

- New Year's Day (1st January);
- Good Friday (the Friday before Easter, also called Easter Friday);

- Easter Monday (the Monday after Easter);
- International Workers' Day (1st May, also called Labor Day);
- Christmas (25 December);
- Second Christmas Day (26 December).

On these days the files are not uploaded.

On all others days, files are uploaded between 18:30 until 20:00 (CET). It could happen that for any unpredictable event a file is uploaded later on the day or updated if some error is detected.

6. Subscription

In order to subscribe the OMIP FTP service, you must send a signed subscription form to OMIP Marketing department (marketing@omip.pt). They will also provide the subscription form if you don't have it yet and follow up the subscription process assuring all authorizations are in place after payment is done.

To analyse commercial conditions, please refer to OMIP price list available in the website or directly ask Marketing department.