FTP Access Guide

OMIP FTP Access Guide

22.May.2017

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.

04.March.2015
Document review.
Section 3 updated

17.March.2015
Document review.
Section 1 updated.

22.May.2017
Addition of ISIN code on InstrContractList.

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.

1.d Instruments Contract List

Filename structure: InstrContractList_yyyy.csv (e.g. InstrContractList_2015.csv)

This report contains information about every instrument contract open for trading at Omip. It is provided one file per year and one file containing all the information.

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

3.4 Instruments Contract List

File Name: InstrContractList_yyyy.csv (e.g. InstrContractList_2015.csv)

Fields (17):

Field name	Description	Type
Contract Code	Full instrument contract code	String
All Code	Full instrument contract code	String
CFI Code	Classification of Financial instruments code	String
Type	FT = Spanish power baseload and peakload futures FP = Portuguese power baseload futures FW = Forward contracts OP = Option contracts	String
Profile	The type of load: Baseload (B) or Peakload (P)	String
Deliv.	Maturity Delivery: Day (D)	String
Series Nr.	Order of the contract (instrument) type within each day	Integer
Year	Delivery year	Date (yyyy)
Nominal Value	Number of hours regarding each maturity instrument	Integer
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 is to be delivered	Date (yyyy-mm-dd)
Last Delivery Day	Last day in which the instrument is to be delivered	Date (yyyy-mm-dd)
Option Type	C = Call Options P = Put Options	String
Strike Price	Price paid to obtain or deliver the asset underlying the Option Contract	Integer
Last Settlement Price	The settlement price of the last trading day, per instrument	Double
Average Spot Price	Average delivery day-ahead price per instrument	Double
ISIN Code	Contract ISIN Code, available for contracts traded from January 2017	String

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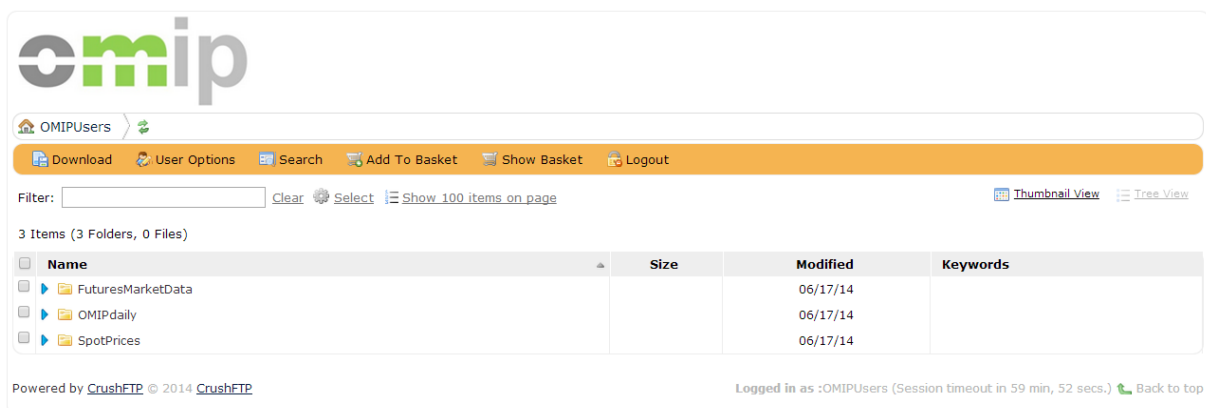
The layout is exactly the same if you enter through common FTP clients.

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.