



# **Release notes**

# SAPRI Trade v5.0.16.0

#### **Production environment:**

- System upgrade: 7<sup>th</sup> April after 13:00 GMT
- Go live in auction 8<sup>th</sup> April for delivery 9<sup>th</sup> April





**Table of Contents** 

1.	WHAT IS NEW?	3
2.	SAPRI API CHANGES	3
3.	SYSTEM REQUIREMENTS	4
4.	NEW FEATURES	4





## 1. What is new?

- 1.1. Additional information in Portfolio and Order Status window
- 1.2. Added functionalities to Block Orders
  - 1.2.1.New columns displaying all hours of the block
  - 1.2.2. Profiling of Block orders
  - 1.2.3.Minimum accepance ratio MW and Percentage (this feature will be locked untill further notice)
- 1.3. Added functionality to Flexible Orders
  - 1.3.1. Possibility to create both single hours and block orders
  - 1.3.2. Possibility to choose the period that a flexi order will be tried in
- 1.4. Added Exclusive group orders
- 1.5. Improved functionality for deleting block orders
- 1.6. Changes to the Block Order Results Screen

## 2. SAPRI API changes

- 2.1. Parameters exgroupid added to block part of the dam-schedules DTD 2.1.1. *Document reference: API Guide, chapter 3.20.6*
- 2.2. Duration to an int modified in the dam-flexi-bids DTD. 2.2.1. Document reference: API Guide, chapter 3.20.3
- 2.3. Parameter productid removed from the dam-flexi-bids DTD. 2.3.1.*Document reference: API Guide, chapter 3.3 and 3.20.3*
- 2.4. Totalblockvolumes added to the dam-block-bids and dam-flexi-bids DTD. 2.4.1.*Document reference: API Guide, chapter 3.2, 3.7, 3.20.2 and 3.20.6*
- 2.5. BuyOrSell-field removed
  - 2.5.1. Document reference: API Guide, chapter 3.2, 3.3, 3.20.2 and 3.20.3:
- 2.6. Parameter user added to dam-block-bids DTD and dam-flexi-bids 2.6.1. *Document reference:* API Guide, chapter 3.20.2 and 3.20.3
- 2.7. Parameter minperiod and maxperiod removed from dam-flexi-bids DTD 2.7.1. Document reference: API Guide, chapter 3.20.3
- 2.8. Parameters buyorsell, minacceptanceratio, exgroupid and periodvolumes have been added to the dam-block-bids DTD
- 2.9. Parameter isdeleted has been removed from the dam-block-bids DTD 2.9.1.*Document reference: API Guide, chapter 3.2 and 3.20.2:*
- 2.10. Parameters productid, fromhour, tohour, buyorsell and duration have been added to the dam-flexi-bids DTD
- 2.11. Parameters isdeleted, maxperiod and minperiod have been removed from the damflexi-bids DTD
  - 2.11.1. Document reference: API Guide, chapter 3.3 and 3.20.3
- 2.12. Parameters BuyOrSell, MinAcceptanceRatio, ExGroupId and PeriodVolumes have been added to AddBlockBids
  - 2.12.1. Document reference: API Guide, chapter 3.10
- 2.13. Parameters ProductId, BuyOrSell and Duration added to the AddFlexiBids action
- 2.14. Parameters MaxPeriod and MinPeriod removed from the AddFlexiBids action
  - 2.14.1. **Document reference:** API Guide, chapter 3.11

NASDAQ OMX<sup>®</sup> COMMODITIES



- 2.15. Parameters flexibid, groupbid, cursinglebids, maxsinglebids, curblockbids, maxblockbids, curflexibids, maxflexibids, curgroupbids, maxgroupbids added to damportfolio-and-bid-status DTD
- 2.15.1. Document reference: API Guide, chapter 3.5 and 3.20.4
- 2.16. Added <blocks> part to the dam-block-bids DTD
  - 2.16.1. Document reference: API Guide, chapter 3.7 and 3.20.6

For more information, please read the Sapri API guide

#### 3. System Requirements

- Microsoft Windows 2000/XP or later
- Microsoft Internet Explorer 6.0 or later
- Microsoft .NET Framework 2.0

#### 4. New Features

#### 4.1. Additional information in Portfolio and Order Status window

- a. Portfolio and Order Status window now contain one more column with Group block orders.
- b. Under each order type the number of saved orders compared with the maximum number of allowed orders is displayed.

_	Portfolio and Order					
1	3 🗐 🗠 🤌 🗙	<u>ت</u> ا ا	1	7		
Dat	te 15.03.2014					
	Portfolio	Area	Single orders	Block orders	Flexi orders	Group block orders
•	AAA_PA1	EN	0/1	0/80	0/80	0/10
15.(	03.2014					
					AAA_U1   DAM T	RADER 12:31:41

#### 4.2. Added functionalities to Block Orders

#### 4.2.1. New columns displaying all hours of the block

The new column shows all 24 hours of the day, and each white cell containing a value indicates the block value for that particular hour. If an hour is grey it is not a part of the block in that row.

It is possible to amend a block order by adding, deleting or changing the hour cells.





	Order ref	User ref	Block Period	GMT/BST	Price	Volume	Min accept MW	Min accept %	Linked To	01	02	03	04	05	06	07	08	09	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24
•																																	

#### 4.2.2. Profiling of Block orders

It is possible to have different values in each hour of a block. This is done by changing the values in the hourly cells. Since the volume is no longer the same for all hours of the block, the "Volume" column will become empty. It is the Volume Weighted Average Price (VWAP) that determines whether the block is accepted or not.

Note: It is not possible to have both buy and sell in the same block.

# 4.2.3. Minimum accepance ratio - MW and Percentage (this feature will be locked untill further notice)

It is possible to add a minimum acceptiance ratio in Megawatt or percentage. This means that a block order may be curtailed down to a chosen ratio and no longer needs to be an all or none bid. In SAPRI this is displayed as "Min accept MW" or "Min accept %" accordingly. These cells are interchangeable and one cell will automatically change if the other cell is changed.

If a Profile block is entered with a minimum acceptance ratio, the percentage acceptance ratio will apply across all periods. The acceptance ratio in Megawatt will become void and the cell empty.

#### 4.3. Added functionality to Flexible Orders

#### 4.3.1. Possibility to create both single hours and block orders

A flexible Order can contain from 1 to 23 consecutive hours. The number of hours is selected in the "No of hours" column.

#### 4.3.2. Possibility to choose the period that a flexi order can be matched

It is possible to restrict within which hours a flexible order can be matched. This is selected in the "From Hour" and "To Hour" columns.

### 4.4. Added Group Block Orders (Exclusive Groups)

This is a completly new functionallity. In its simplest form an Exclusive group is a basket of blocks where a maximum of one block within the group can be accepted (or more than one if all the blocks have a combined accepance ratio of 1).





Each block order is entered in the same way as normal blocks, except it is not possible to link the orders.

A group is defined by its Group ID. The group ID is entered in the "Group" column. All orders that have the same group ID will belong to the same group.

Each group will be seperated with different colours.

#### 4.4.1. Add new row to a group

In order to add a new order row to a group, right click within the group and click "Add" or click on the  $\stackrel{\text{de}}{=}$  sign on the top of the window.

#### 4.4.2. Add new group

If you want to add a new group, right click somewhere within the main Group window and click "Add group" or click on the 🗣 sign on the top of the window.

#### 4.4.3. Delete order

Select the order you want to delete and click on the 🔀 button. Alternatively, right click and select "Delete".

#### 4.4.4. Delete group

In order to delete an entire group, right click within the group and select "Delete group" or click on hte 🖳 sign on the top of the window.

#### 5. Improved functionality for deleting block orders

Block orders will be completly gone after being deleted instead of being listed with zero values.

As before, deleting a block order is done by selecting the order(s) you want to delete and clicking on the *button*. Alternatively, right click and select "Delete". You will then be asked to confirm if you want the delete the order(s).

#### 6. Changes to the Block Order Results Screen

Block order results screen now display the following new collumns:

- VWAP Gives you the Volume Weighted Average Price. This is only relevant for Profile blocks
- Group Shows the Group ID for any block that belongs to a group
- Hourly schedule Replacing "Schedule (MWh)"

Block	Portfolio	Reference	Order price (GBP/MWh)	VWAP	Block price (GBP/MWh)	Order volume (MWh)	Group	01	02	03	04	05	06	07	08	09	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24
B0924	N1_PA1	W0320019-bb	10.00	69.33	69.33	200.0										0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
B1720	N1 PA1	W0320020-cc	90.00	81.86	81.86	200.0																		200.0	200.0	200.0	200.0				



