

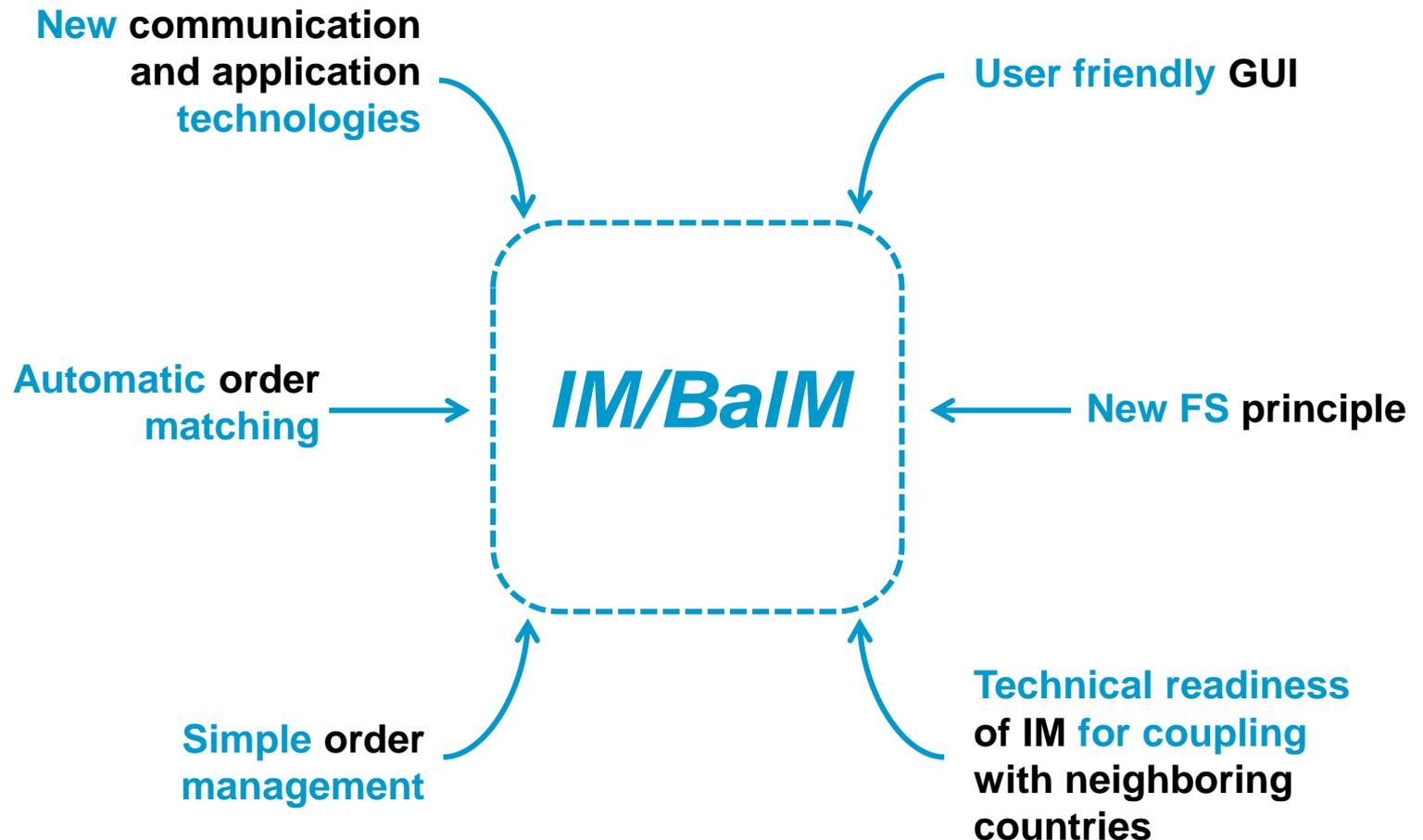


**Application OTE-COM
for trading on IM/BaIM**



Connecting markets and opportunities

The **OTE-COM** application for trading on Intraday and Balancing Market in the Czech Republic, developed by OTE a.s., allows users to **respond quickly** to the **current market situation**, 365 days a year.





Technological solution

The OTE-COM application is based on cutting edge technology, application logic and it **ensures the fast and reliable distribution of trading data.**

- The solution is based on **a platform for quick exchanges of messages** using the binary protocol AMQP, according to the open international standard (ISO/IEC 19464).
- The **AMQP server** is used to deliver messages to/from client applications and to/from market participant systems. The exchange of messages is done through the pre-existing connections without re-authentication, thus **speeding up the data exchange.**
- Access through **automatic communication** from a market participant's system can be used and this is reachable via a **client application** implemented by a market participant.



Trading client

- Each trading client is a **standalone application**, with the production environment and the testing environment (SANDBOX) being separated .
- **Installation of the application is needed before the first use.**
- The application serves as the main user tool for trading on IM/BalM.
- It is built on **JavaFX** technology (trading screen). After the participant authentication (the verification of the participant is checked against data on the LDAP server CS OTE), it connects directly to the AMQP server.
- **Supported versions of OS** : Windows 7, Windows 8.1 and Windows 10 (both the 32 bit and 64 bit version).
- The standalone application will always be launched with the required version of JAVA JRE included in the application directory. The application is always distributed with the corresponding version of JRE.



Trading client – Trading screen

Trading system OTE-COM

OTE-COM OTESAND

Personal IM BalM Reports Settings

Trading screen IM X

Market overview

| Contract | Bid | | | Ask | | | Trades | | | |
|----------------------|--------|------|-------|-------|------|--------|---------|---------|--------|--------------|
| | OwnQty | Qty | Price | Price | Qty | OwnQty | LastPce | LastQty | TotQty | OwnQty (B/S) |
| IM_1H_05112016_17-18 | 10,0 | 10,0 | 22,00 | 25,00 | 7,0 | 7,0 | | | | |
| IM_1H_05112016_18-19 | 10,0 | 10,0 | 22,00 | 25,00 | 7,0 | 7,0 | | | | |
| IM_1H_05112016_19-20 | 10,0 | 10,0 | 22,00 | 24,33 | 2,0 | 2,0 | | | | |
| IM_1H_05112016_20-21 | 3,3 | 3,3 | 22,06 | 25,00 | 7,0 | 7,0 | | | | |
| IM_1H_05112016_21-22 | 10,0 | 10,0 | 22,00 | 25,00 | 77,0 | 77,0 | | | | |
| IM_1H_05112016_22-23 | 3,3 | 3,3 | 22,06 | 25,00 | 7,0 | 7,0 | | | | |
| IM_1H_05112016_23-24 | 10,0 | 10,0 | 22,00 | 25,00 | 7,0 | 7,0 | | | | |
| IM_1H_06112016_00-01 | | | | 24,33 | 2,0 | 2,0 | | | | |
| IM_1H_06112016_01-02 | 16,0 | 16,0 | 24,00 | | | | | | | |

Market overview with block orders

| Contract | Bid | | | Ask | | | Trades | | | |
|-------------------|--------|------|-------|-------|------|--------|---------|---------|--------|--------------|
| | OwnQty | Qty | Price | Price | Qty | OwnQty | LastPce | LastQty | TotQty | OwnQty (B/S) |
| UD_05112016_21-23 | 10,0 | 10,0 | 8,00 | | | | 8,00 | 15,0 | 15,0 | 15,0/15,0 |
| UD_05112016_21-24 | 3,8 | 3,8 | 5,60 | 19,65 | 21,0 | 21,0 | | | | |

Trading history

Contract: UD_05112016_21-23

Trading history
Quantity/Price chart of trades for selected contract.

Own orders

| ID | Contract | Type | Ask(Qty) | Status |
|-----------|----------------------|------|----------|--------|
| 2 037 219 | IM_1H_05112016_22-23 | LMT | | Active |
| 2 037 220 | IM_1H_05112016_19-20 | LMT | 2,0 | Active |
| 2 037 221 | IM_1H_06112016_00-01 | LMT | 2,0 | Active |
| 2 037 222 | IM_1H_06112016_01-02 | LMT | | Active |
| 2 037 223 | UD_05112016_21-24 | BLM | 3,8 | Active |
| 2 037 224 | UD_05112016_21-23 | BLM | 10,0 | Active |

Own orders
An overview and administration of own orders

Contract detail

| Bid | | | | Ask | | | |
|---------|--------|------|-------|-------|-----|--------|----------|
| WAPrice | AgrQty | Qty | Price | Price | Qty | AgrQty | WAPPrice |
| 8,00 | 10,0 | 10,0 | 8,00 | | | | |

Contract detail
Detailed records of particular orders from the selected contract on the trading screen

Create order

Contract from: IM_1H_05112016_21-22 to: IM_1H_05112016_22-23

Buy Sell

Order type: Limit order

Qty [MWh]: 15,0 Price [EUR/MWh]: 8,00

Valid to: GFS

Comment:

Add to basket Submit

Create order
Form for creating a new order

Audit log

| Time | Prior. | Type | Message |
|--------------------|--------|---------|--|
| 5.11.2016 15:15:17 | Low | Public | New trade 408132 was successfully created, contract UD_05112016_21-23. |
| 5.11.2016 15:15:17 | Low | Private | Order 2037226 was fully executed, contract UD_05112016_21-23. |
| 5.11.2016 15:15:17 | Low | Private | Order 2037225 was fully executed, contract UD_05112016_21-23. |
| 5.11.2016 15:15:04 | Low | Private | Order 2037225 was successfully created, contract UD_05112016_21-23. |
| 5.11.2016 15:14:45 | Low | Private | Order 2037224 was successfully created, contract UD_05112016_21-23. |
| 5.11.2016 15:14:13 | Low | Private | Order 2037223 was successfully created, contract UD_05112016_21-23. |
| 5.11.2016 15:13:49 | Low | Private | Order 2037222 was successfully created, contract UD_05112016_21-23. |

Audit log
Messages generated by the system which are relevant for the logged in user.



Trading client – Trading screen

Market overview with block orders

The difference in trading with block orders is that they are traded in a separate panel **Market overview with block orders**. The panel is situated in the top right corner of the trading screen. If the panel is minimized, click the black arrow to get the full view.

If the participants want to customize their trading screen, they can adjust this panel according to their needs.

Market overview with block orders 

| Contract | Bid | | | Ask | | | Trades | | | |
|---|--------|------|-------|-------|------|--------|---------|---------|--------|--------------|
| | OwnQty | Qty | Price | Price | Qty | OwnQty | LastPce | LastQty | TotQty | OwnQty (B/S) |
|  UD_05112016_16-23  | 15,0 | 15,0 | 25,05 | 31,16 | 25,0 | 25,0 | | | | |
|  UD_05112016_21-24  | | | | 19,65 | 21,0 | 21,0 | | | | |



Trading client - Basket

Menu of user's features
eg. import from CSV file,
Import/Export the basket content
using the clipboard of the
operating system eg. from Excel

Basket

Items: 3, page 1 / 1. 10

| Contract | Type | Ask(Qty) | Bid(Qty) | Price | State | Exec. restriction |
|----------------------|------|----------|--------------|-------|--------|-------------------|
| UD_05112016_16-23 | BLM | 25,0 | | 31,16 | Active | AON |
| IM_1H_06112016_00-01 | ICB | | 16,0 / -14,0 | 12,00 | Active | None |
| IM_1H_06112016_00-01 | LMT | | 2,0 | 15,00 | Active | None |

Panel Basket
Enables mass creation of new orders and/or modification of existing orders without immediate submission for trading.

Orders in system

Contract: All Items: 2, page 1 / 1. 20

| ID | Contract | Type | Ask(Qty) | Bid(Qty) | Price | State |
|-----------|-------------------|------|----------|----------|-------|--------|
| 2 037 201 | UD_05112016_16-23 | BLM | | 15,0 | 25,05 | Active |
| 2 037 203 | UD_05112016_21-24 | BLM | 21,0 | | 19,65 | Active |

Create / modify order in the basket

Contract: IM_1H_06112016_00-01

Buy Sell

Order type: Limit order Iceberg Block limit order

Exec. restriction: None FOK IOC

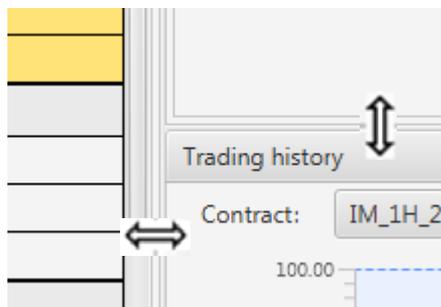
Total qty [MWh]: 2,0 Price [EUR/MWh]: 15,00

Valid to: GFS

Comment:

Create/ modify order in the basket
The administration of orders in the basket

- **The display option** of the various panels and their **layout** on the trading screen is **customizable**. The size of the individual sections is adjustable.
- Users can save **several types of trading screen layouts**.
- Reports are also customizable. Users can **move or hide individual columns** according to their preferences and the changes can be **saved**.

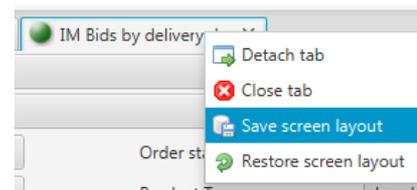


objednavky: Vše

trník: 116 Načíst data

7 8 9 10 5

| objednavky | Stav | Zobr. mn | Limit. cena | Celk. mn | Zobr. mn | Nevydané množs |
|------------|-----------|----------|-------------|----------|----------|----------------|
| order | Aktivní | | 10,000 | 20,000 | | |
| et order | Aktivní | | | 10,000 | | |
| order | Aktivní | | 10,000 | 10,000 | | |
| order | Aktivní | | 10,000 | 10,000 | | |
| order | Neaktivní | | 10,000 | 10,000 | | |





External interface- automatic communication

Participants who prefer to use their own IT systems for trading on IM/BaIM can carry out all business activities via **automatic communication**.

- Automatic communication is based on communication with the **AMQP server RabbitMQ** (www.rabbitmq.com) to ensure fast distribution of messages.
- Compared with the SOAP solution, **special settings/permission on OTE's IM/BaIM are not required** and the interface to the RabbitMQ AMQP server is available for all participants regardless of the system used.
- Market participants can create their own client that connects to the MQ server and sends requests and receives responses and mass messages. It is possible to use the AMQP client library RabbitMQ.

The process of establishing communication and individual communication scenarios is described in the document **External interface of CS OTE**.



External interface – Communication messages

All messages sent between the user and the IM/BalM application have their own message content, based on the **XML format**.

Two basic types of communication are used for Client – MQ server exchange:

- **Request-response** – requests initiated by the client to which the MQ server will respond asynchronously. The response is sent only to the initiator of the communication.
- **Mass message** – global message distribution from the MQ server to clients. Messages are sent based on specific distributional rules and access rights.

The description of messages can be found in the **Documentation of OTE-COM application**.



IM/BaIM financial security principle

- **Orders** inserted into IM/BaIM **are secured within the separate trading limit** intended solely for IM/BaIM, which is allocated out of the current trading limit.
- A separate IM/BaIM trading limit **accelerates the process of order validation** in the IM/BaIM application.
- **Market Participants can set up and manage** the trading limit for IM/BaIM as needed (within the range of disposable financial resources of the current trading limit).
- **Individual orders are secured by the following principle:** imbalance security is calculated using the parametric price and commodity security (only for IM) is based on the price of the order. Only positive prices for buying and negative prices for selling are secured.
- **The parametric price of an imbalance** is set for each month.
- **Trades on IM/BaIM are secured within the range of the current trading limit.** When the trade is created, order security is released back to the separate IM/BaIM trading limit.



IM/BaIM financial security principle

Information about the IM/BaIM trading limit is available both on the main trading screen and in a separate report.

The screenshot displays the OTE-COM trading system interface. The top navigation bar includes 'Personal', 'IM', 'BaIM', 'Reports', and 'Settings'. The user is logged in as 'Mgr., Oliver Subject2 - TES...' and is currently in the 'IM' section. The current time is 05:11:2016 15:16:04.

The main interface is divided into several sections:

- Market overview:** A table showing market data for various contracts. The table has columns for Contract, OwnQty, Bid (Qty, Price), Ask (Price, Qty, OwnQty), and Trades (LastPce, LastQty, TotQty, OwnQty (B/S)).
- Market overview with block orders:** A similar table showing block orders for contracts UD_05112016_21-23 and UD_05112016_21-24.
- Trading history:** A section for a specific contract (UD_05112016_21-23) with a 'Update' checkbox and a line chart showing Price (EUR/MWh) and Quantity (MWh) over time.
- Own orders:** A table listing the user's own orders. The table has columns for ID, Contract, Type, Ask(Qty), Bid(Qty), Price, State, Valid to, and Comment.

At the bottom of the interface, there are buttons for 'Activate', 'Deactivate', 'Delete', 'Modify', 'Activate All', 'Deactivate All', 'Delete All', 'Mass order insert', 'Basket', and 'Settl. Curr.'. A blue box highlights the text 'FS IM/BaIM 14:53: 4 632 201,25Kč' and the 'FS Status' icon.

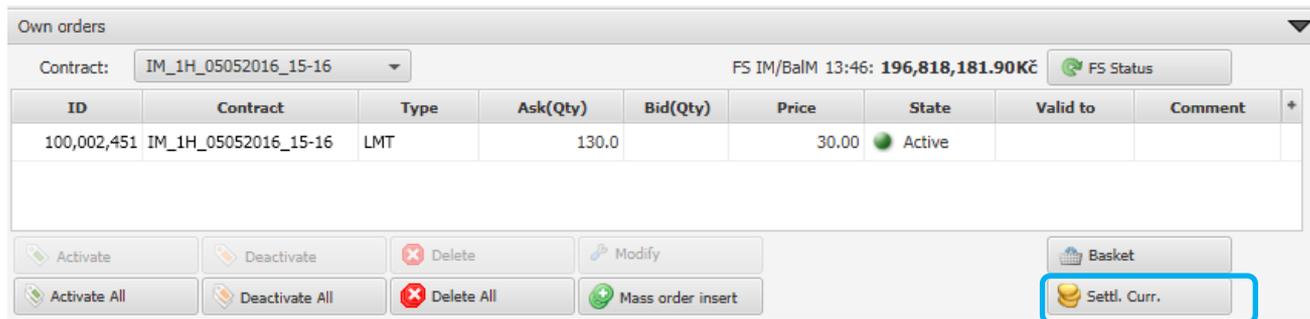
| Contract | OwnQty | Bid Qty | Bid Price | Ask Price | Ask Qty | Ask OwnQty | LastPce | LastQty | TotQty | OwnQty (B/S) |
|----------------------|--------|---------|-----------|-----------|---------|------------|---------|---------|--------|--------------|
| IM_1H_05112016_17-18 | 10,0 | 10,0 | 22,00 | 25,00 | 7,0 | 7,0 | | | | |
| IM_1H_05112016_18-19 | 10,0 | 10,0 | 22,00 | 25,00 | 7,0 | 7,0 | | | | |
| IM_1H_05112016_19-20 | 10,0 | 10,0 | 22,00 | 24,33 | 2,0 | 2,0 | | | | |
| IM_1H_05112016_20-21 | 3,3 | 3,3 | 22,06 | 25,00 | 7,0 | 7,0 | | | | |
| IM_1H_05112016_21-22 | 10,0 | 10,0 | 22,00 | 25,00 | 77,0 | 77,0 | | | | |
| IM_1H_05112016_22-23 | 3,3 | 3,3 | 22,06 | 25,00 | 7,0 | 7,0 | | | | |
| IM_1H_05112016_23-24 | 10,0 | 10,0 | 22,00 | 25,00 | 7,0 | 7,0 | | | | |
| IM_1H_06112016_00-01 | | | | 24,33 | 2,0 | 2,0 | | | | |
| IM_1H_06112016_01-02 | 16,0 | 16,0 | 24,00 | | | | | | | |
| IM_1H_06112016_02-03 | | | | | | | | | | |
| IM_1H_06112016_03-04 | | | | | | | | | | |
| IM_1H_06112016_04-05 | | | | | | | | | | |
| IM_1H_06112016_05-06 | | | | | | | | | | |
| IM_1H_06112016_06-07 | | | | | | | | | | |
| IM_1H_06112016_07-08 | | | | | | | | | | |
| IM_1H_06112016_08-09 | | | | | | | | | | |
| IM_1H_06112016_09-10 | | | | | | | | | | |

| Contract | OwnQty | Bid Qty | Bid Price | Ask Price | Ask Qty | Ask OwnQty | LastPce | LastQty | TotQty | OwnQty (B/S) |
|-------------------|--------|---------|-----------|-----------|---------|------------|---------|---------|--------|--------------|
| UD_05112016_21-23 | 10,0 | 10,0 | 8,00 | | | | 8,00 | 15,0 | 15,0 | 15,0/15,0 |
| UD_05112016_21-24 | 3,8 | 3,8 | 5,60 | 19,65 | 21,0 | 21,0 | | | | |

| ID | Contract | Type | Ask(Qty) | Bid(Qty) | Price | State | Valid to | Comment |
|-----------|----------------------|------|----------|----------|-------|--------|----------|---------|
| 2 037 219 | IM_1H_05112016_22-23 | LMT | | 3,3 | 22,06 | Active | | |
| 2 037 220 | IM_1H_05112016_19-20 | LMT | 2,0 | | 24,33 | Active | | |
| 2 037 221 | IM_1H_06112016_00-01 | LMT | 2,0 | | 24,33 | Active | | |
| 2 037 222 | IM_1H_06112016_01-02 | LMT | | 16,0 | 24,00 | Active | | |
| 2 037 223 | UD_05112016_21-24 | BLM | 3,8 | | 5,60 | Active | | |
| 2 037 224 | UD_05112016_21-23 | BLM | | 10,0 | 8,00 | Active | | |

OTE IM/BalM trading currency

- The trading currency of the **IM** is **EUR**.
- The user can:
 - **set up the IM settlement currency** for future trading hours using the button **Settl. Curr.** on the panel **Own orders**. Default settings from the Prodis module will be applied for settlement of trades on IM, if the settlement currency is not changed.



Own orders

Contract: IM_1H_05052016_15-16 FS IM/BalM 13:46: 196,818,181.90Kč FS Status

| ID | Contract | Type | Ask(Qty) | Bid(Qty) | Price | State | Valid to | Comment | + |
|-------------|----------------------|------|----------|----------|-------|--------|----------|---------|---|
| 100,002,451 | IM_1H_05052016_15-16 | LMT | 130.0 | | 30.00 | Active | | | |

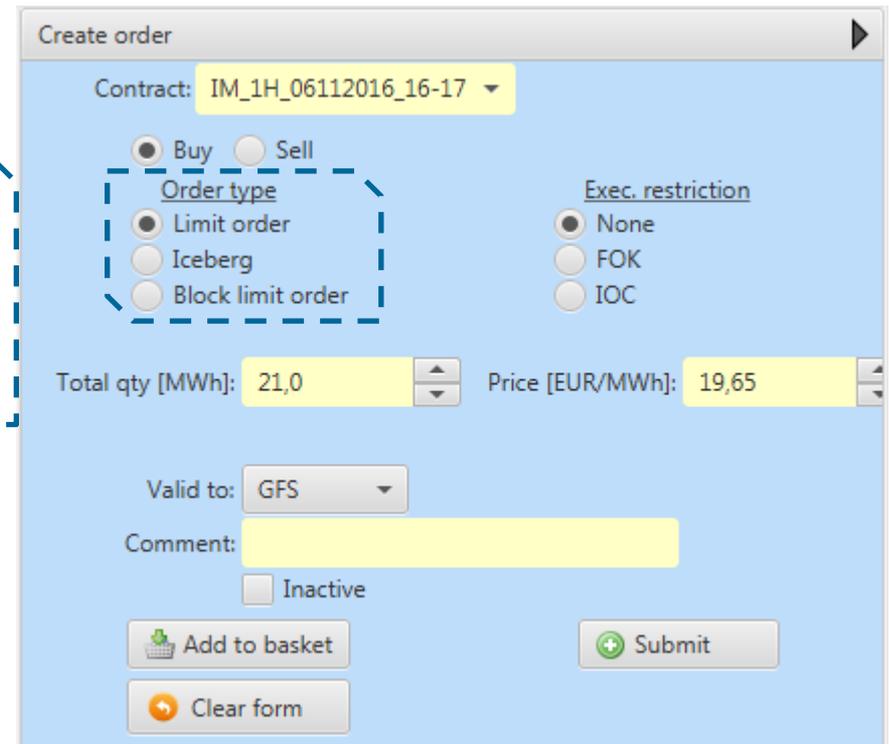
Activate Deactivate Delete Modify Basket
Activate All Deactivate All Delete All Mass order insert **Settl. Curr.**

- **display** a separate report containing **an overview of IM settlement currency** for a selected delivery period.
- The trading currency of the **BalM** is **CZK**.

OPE Types of orders– Limit order

Hourly order– a contract with a delivery period of 1 hour

The order can be traded at a price which is lower or equal to the limit price of the buy order, or at a price which is higher or equal to the limit price of the sale order



Contract: IM_1H_06112016_16-17

Buy Sell

Order type

Limit order
 Iceberg
 Block limit order

Exec. restriction

None
 FOK
 IOC

Total qty [MWh]: 21,0 Price [EUR/MWh]: 19,65

Valid to: GFS

Comment:

Inactive

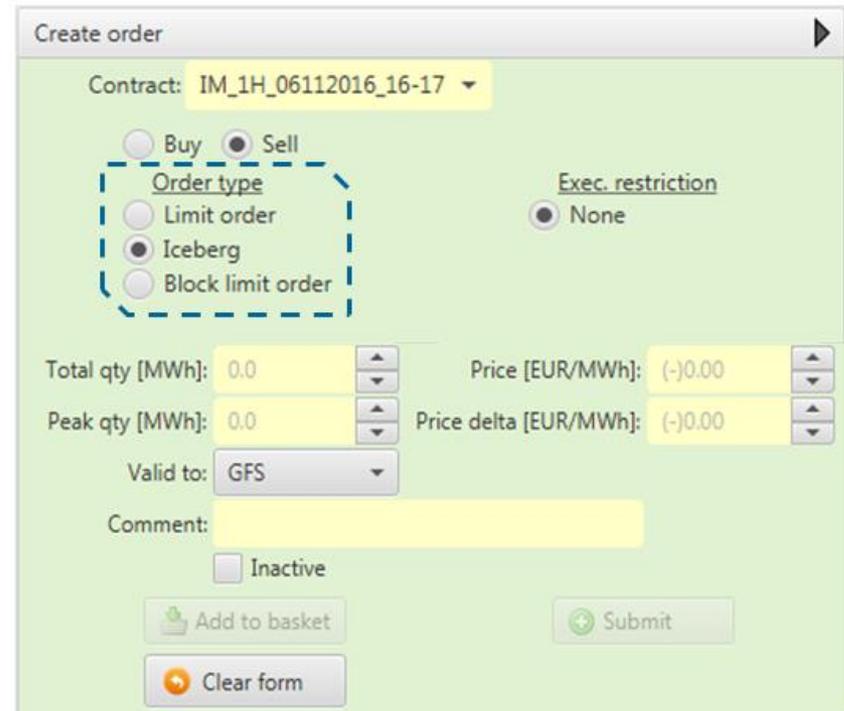
 Add to basket  Submit

 Clear form

OTE Types of orders– ICEBERG

Hourly order– a contract with a delivery period of 1 hour

The amount of the order will be shown to the market gradually according to the user's definition of price and quantity step. Once the displayed amount is fully traded, the system automatically shows another part of the order. If the remaining amount of the order is smaller than the defined volume step, the remaining amount is shown. An order is shown until the total amount of the order is traded or the time validity of the order expires (in the case of an order with a specified time restriction GTD)
(IM only)



Create order

Contract: IM_1H_06112016_16-17

Buy Sell

Order type

Limit order

Iceberg

Block limit order

Exec. restriction

None

Total qty [MWh]: 0.0 Price [EUR/MWh]: (-)0.00

Peak qty [MWh]: 0.0 Price delta [EUR/MWh]: (-)0.00

Valid to: GFS

Comment:

Inactive

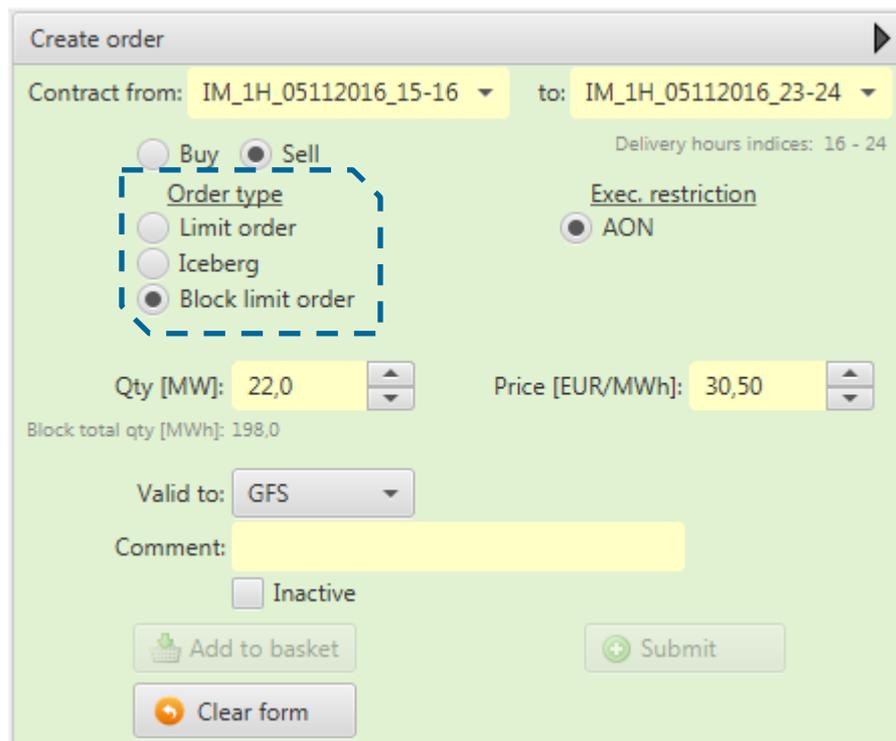
Add to basket Submit

Clear form

A block limit order allows trade for periods of longer than one hour. The blocks can be between 2 to 24 hours, but only within the hours of one delivery day.

Block orders are traded on the trading screen in the **Market overview with block orders** panel. Contracts are shown at the time of order creation.

Block orders can only be matched with the orders with the same quantity and delivery hours.



Create order

Contract from: IM_1H_05112016_15-16 to: IM_1H_05112016_23-24

Delivery hours indices: 16 - 24

Buy Sell

Order type

Limit order

Iceberg

Block limit order

Exec. restriction

AON

Qty [MW]: 22,0 Price [EUR/MWh]: 30,50

Block total qty [MWh]: 198,0

Valid to: GFS

Comment:

Inactive

Add to basket Submit Clear form

A block limit order supports only executive restriction AON in combination with time restrictions GFS and GTD.

▶ Create order

Contract: IM_1H_05112016_15-16 ▼

Buy Sell
 Order type
 Limit order
 Iceberg
 Block limit order

Exec. restriction

 None
 FOK
 IOC

Total qty [MWh]: 15,0 ▲▼ Price [EUR/MWh]: 25,00 ▲▼

Valid to: GFS ▼

Comment:

Inactive

 Add to basket

 Submit

 Clear form

An order can be traded fully against one order or partly against more orders

Contract: IM_1H_05112016_15-16 ▾

Buy Sell
Order type
 Limit order
 Iceberg
 Block limit order

Exec. restriction

None
 FOK
 IOC

Total qty [MWh]:

Price [EUR/MWh]:

Comment:

Inactive

 Add to basket

 Submit

 Clear form

The whole amount is traded immediately after the insertion of the order into the system. If this condition is not met, the order will be withdrawn from the market immediately.

(IM only)

Create order ▶

Contract: IM_1H_05112016_15-16 ▼

Buy Sell

Order type

Limit order
 Iceberg
 Block limit order

Exec. restriction

None
 FOK
 IOC

Total qty [MWh]: 15,0

Price [EUR/MWh]: 25,00

Comment:

Inactive

An order can be traded fully or partly immediately after the order is inserted into the system. If the order amount is not traded fully, the order is withdrawn from the market immediately.

(IM only)



Executive restriction– All or Nothing (AON)

Create order

Contract from: IM_1H_05112016_15-16 to: IM_1H_05112016_21-22

Buy Sell

Order type

Limit order

Iceberg

Block limit order

Delivery hours indices: 16 - 22

Exec. restriction

AON

Qty [MW]: 15,0 Price [EUR/MWh]: 25,00

Block total qty [MWh]: 105,0

Valid to: GFS

Comment:

Inactive

Add to basket Submit Clear form

The aim of the restriction is to trade the whole amount of a block order by the end of the contract trading.

AON restriction is used only with block orders.



Time restriction – Good for trading session (GFS)

An order is valid until the end of trading with the respective contract or until it is fully traded or deleted by the market participant.

Contract: IM_1H_05112016_15-16

Buy Sell

Order type

Limit order Iceberg Block limit order

Exec. restriction

None FOK IOC

Total qty [MWh]: 15,0

Price [EUR/MWh]: 25,00

Valid to: GFS

Comment:

Inactive

Add to basket Submit Clear form



Time restriction – Good till date (GTD)

An order with a set time restriction. After the time expires, the order is automatically withdrawn from trading.

Create order

Contract: IM_1H_05112016_15-16

Buy Sell

Order type

Limit order Iceberg Block limit order

Exec. restriction

None FOK IOC

Total qty [MWh]: 15,0

Price [EUR/MWh]: 25,00

Valid to: GTD 5.11.2016 14:00

Comment:

Inactive

Add to basket Submit

Clear form



Restrictions and order types

| Available combination Unsupported combination | FOK | IOC | NON | AON |
|--|-------------------------|-------------------------|-------------------------|-------------------------|
| Limit order | No time Restriction | No time Restriction | GTD or GFS | Unsupported combination |
| ICEBERG | Unsupported combination | Unsupported combination | GTD or GFS | Unsupported combination |
| Block limit order | Unsupported combination | Unsupported combination | Unsupported combination | GTD or GFS |

As orders with FOK and IOC *execution restrictions* are either immediately traded or cancelled, the time restriction can be set only for orders with no *execution restriction*. Note also that FOK and IOC *execution restriction* cannot be used for Iceberg orders.

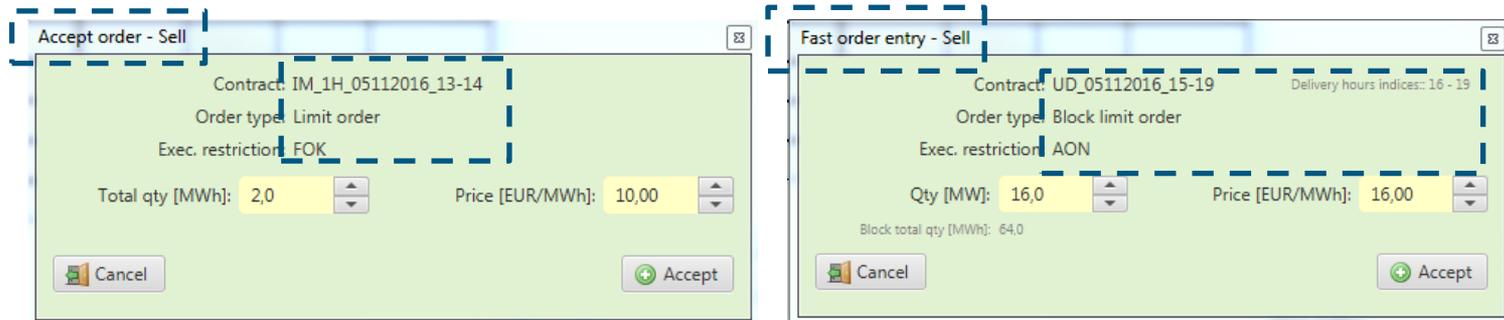
OTE Order acceptance

| Contract | Bid | | | Ask | | | Trades | | | |
|--|--------|------|---|--|-----|--------|---------|---------|--------|--------------|
| | OwnQty | Qty | Price | Price | Qty | OwnQty | LastPce | LastQty | TotQty | OwnQty (B/S) |
| + IM_1H_06112016_15-16  | 3,6 | 3,6 | 15,00  | 29,00  | 5,0 | 5,0 | 5,00 | 1,0 | 1,0 | |
| + IM_1H_06112016_16-17  | 13,7 | 13,7 | 27,45  | 35,89  | 5,0 | 5,0 | | | | |

The system supports **fast order acceptance**.

By clicking the button  a fast acceptance window for **hourly orders** appears.

By clicking the button  a fast acceptance window for **block orders** appears.



Accept order - Sell

Contract: IM_1H_05112016_13-14
Order type: Limit order
Exec. restriction: FOK

Total qty [MWh]: 2,0 Price [EUR/MWh]: 10,00

Cancel Accept

Fast order entry - Sell

Contract: UD_05112016_15-19 Delivery hours indices: 16 - 19
Order type: Block limit order
Exec. restriction: AON

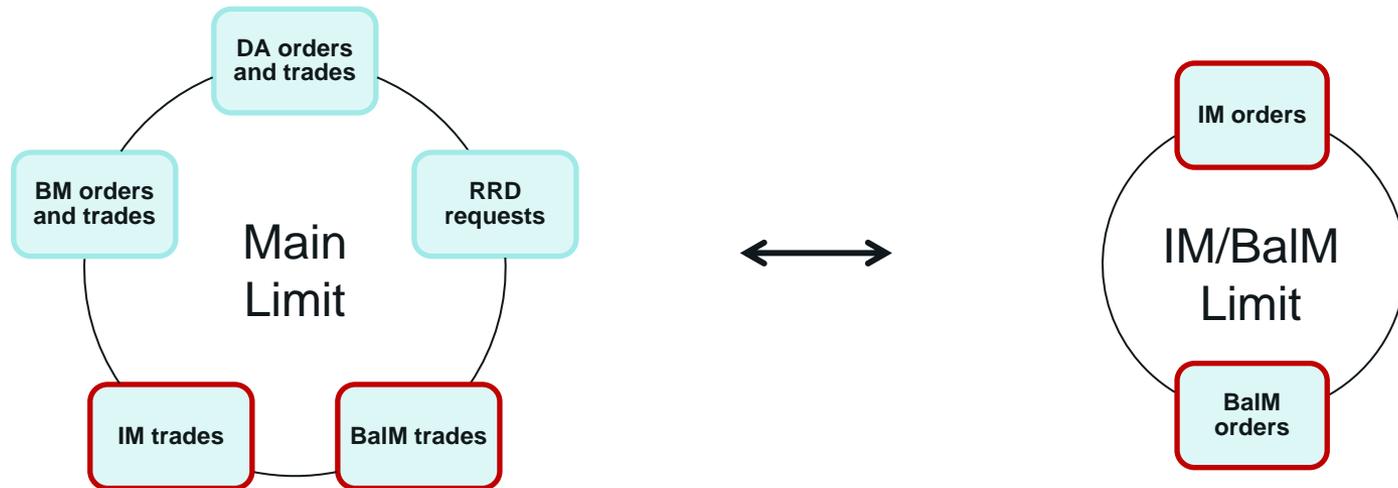
Qty [MW]: 16,0 Price [EUR/MWh]: 16,00

Block total qty [MWh]: 64,0

Cancel Accept

Hourly order fast acceptance is created with **FOK** restriction.

Block order fast acceptance is created with **AON** restriction.



An online queue for financial security checks of participant's **orders and trades** from:

- Day-ahead Market
- Block Market
- RRD

Also **trades** from:

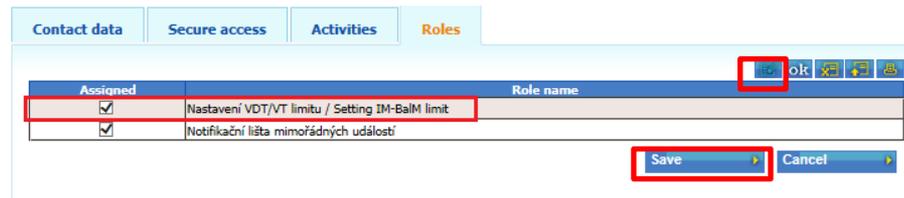
- Intraday Market
- Balancing Market

Quick financial security check of participant's **orders** from:

- Intraday Market
- Balancing Market

OTE Setting IM/BaIM

- Each Balance Responsible Party **has to set up an OTE IM/BaIM limit**
- A user with administrative rights (An authorized person) can configure access rights and roles of other users in CS OTE including the role for Setting IM/BaIM limit
- The process is described in the **User account management manual , Chapter 6: How to add a role for IM/BaIM limit setup**



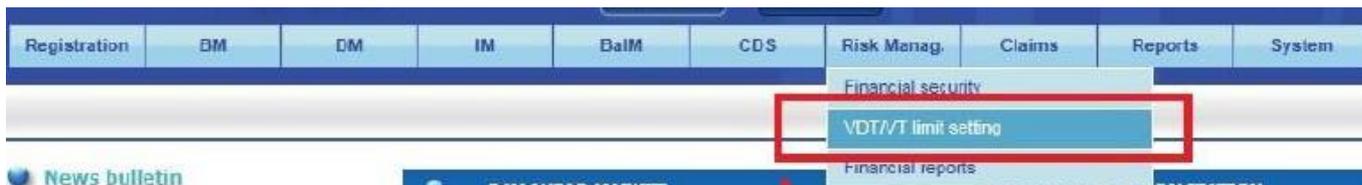
| Assigned | Role name |
|-------------------------------------|---|
| <input checked="" type="checkbox"/> | Nastavení VDT/VT limitu / Setting IM-BaIM limit |
| <input checked="" type="checkbox"/> | Notifikační lišta mimořádných událostí |

Save Cancel

- Each user with the role „Nastavení VDT/VT limitu/ Setting IM-BaIM limit“ is able to set up a company limit for IM/BaIM trading via CS OTE WebGUI or webservice

Setting IM/BaIM limit via WebGUI

- The IM/BaIM limit is set up in CS OTE



- To increase the IM/BaIM limit from the default setting (zero), follow the steps shown below:

New limit IM/BaIM setup

Current total limit: 1,001,462,715.14

Current disposable amount: 798,451,569.00

Current disposable amount IM/BaIM: 199,593,536.65

New limit IM/BaIM*

Save

History

| Status | Limit IM/BaIM [CZK] | Valid from | Valid to |
|----------|---------------------|---------------------|---------------------|
| Archived | 200,000,000.00 | 01/01/3000 00:00:00 | 01/01/3000 00:00:00 |
| Valid | 200,000,000.00 | 01/01/2016 00:00:00 | 01/01/3000 00:00:00 |

- More information is available in the manual of Risk Management in CS OTE

OTE Setting IM/BaIM limit via webservice

- Message SFVOTSETTINGS with message code = „475“
- Input value of new IM/BaIM limit

```
<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<SFVOTSETTINGS answer-required="false" date-time="2015-06-
24T12:41:08+02:00" dtd-release="1" dtd-version="1" id="123"
message-code="475" xmlns="http://www.ote-
cr.cz/schema/sfvot/settings">
  <SenderIdentification id="8591824000007" coding-
scheme="14"/>
  <ReceiverIdentification id="8591824000007" coding-
scheme="14"/>
  <Setting>
    <Limit type="VDT/VT" value="20000"/>
  </Setting>
</SFVOTSETTINGS>
```

OTE Setting IM/BaIM limit via webservice

1) RESPONSE

- message-code= „477“
- Response code:
 - S09000 Request successfully processed, change processed
 - S09008 No limits defined
 - S09009 No sufficient rights
 - S09010 No disposable financial resources
 - S09011 Invalid value
 - S09012 Unexpected error

2) SFVOTLIMITS

- Report Current limit status
- Report extended for new utilization type
- limitIMBaIM - Limit for IM/BaIM
- utilizationIMBaIM - Utilization of IM/BaIM
- freeResourcesIMBaIM - Disposable financial resources for IM/BaIM

OTE Transfer from IM/BaIM limit to main limit

- Notification for a participant about the transfer from IM/BaIM limit to main limit from CS OTE
- New message SFVOTLIMITCHANGE, message-code = „478“

```
<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<SFVOTLIMITCHANGE answer-required="false" date-time="2015-06-
24T12:41:08+02:00" dtd-release="1" dtd-version="1" id="123" message-
code="478" xmlns="http://www.ote-cr.cz/schema/sfvot/limitchange">
  <SenderIdentification id="8591824000007" coding-scheme="14"/>
  <ReceiverIdentification id="8591824000007" coding-scheme="14"/>
  <Limits trade-id="237445" trade-date="2015-08-31">
    <Limit type="VDT/VT" value="15000" moved="5000" free="1280"/>
  </Limits>
</SFVOTLIMITCHANGE>
```

- SFVOTLIMITCHANGE/Limits@trade-date – delivery date
- SFVOTLIMITCHANGE/Limits@trade-id – trade id
- SFVOTLIMITCHANGE/Limit@value – new value of IM/BaIM limit in CZK
- SFVOTLIMITCHANGE/Limit@moved – financial resources transferred from IM/BaIM limit to main limit in CZK
- SFVOTLIMITCHANGE/Limit@free – disposable financial resources in IM/BaIM limit in CZK

OTE Default settlement currency

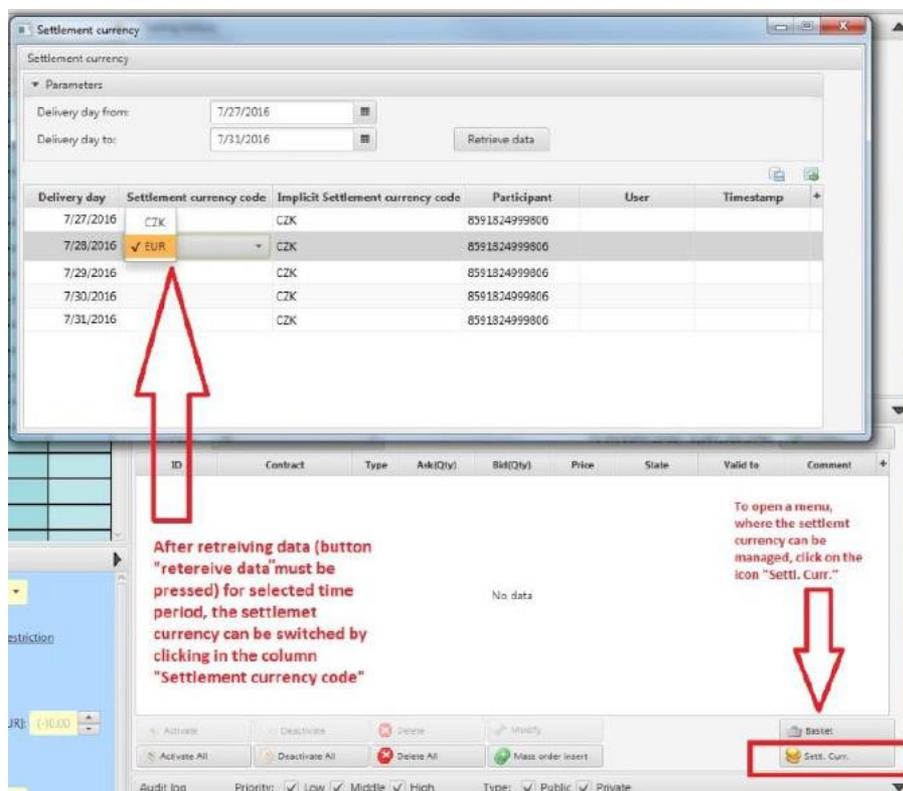
- The default settlement currency for the Intraday Market **is set up according to the Day-ahead settings**
- OTE Risk Management can set a different settlement currency if required.

| |
|--|
|  Base data  |
|  Addresses  |
|  Banking connection  |
|  Activities  |

| Activity | Default currency | Currency validity from | Currency validity to |
|-----------------------------------|------------------|------------------------|----------------------|
| Day-ahead Market | CZK | 10/05/2016 | |
| IM - Gas | CZK | 10/05/2016 | |
| Access on IM market – electricity | CZK | 11/08/2016 | |

The setting of IM settlement currency

- The IM settlement currency for future delivery days (D), can be set before the start of a trading day(15:00; D-1)
- A trade is settled in the settlement currency taken from the default settings of a Balance Responsible Party, if not set differently for specific days:



Settlement currency

Parameters

Delivery day from: 7/27/2016

Delivery day to: 7/31/2016

Retrieve data

| Delivery day | Settlement currency code | Implicit Settlement currency code | Participant | User | Timestamp |
|--------------|--------------------------|-----------------------------------|---------------|------|-----------|
| 7/27/2016 | CZK | CZK | 8591824999806 | | |
| 7/28/2016 | EUR | CZK | 8591824999806 | | |
| 7/29/2016 | CZK | CZK | 8591824999806 | | |
| 7/30/2016 | CZK | CZK | 8591824999806 | | |
| 7/31/2016 | CZK | CZK | 8591824999806 | | |

After retrieving data (button "retrieve data" must be pressed) for selected time period, the settlement currency can be switched by clicking in the column "Settlement currency code"

To open a menu, where the settlement currency can be managed, click on the icon "Settl. Curr."

Buttons: Activate, Deactivate, Deactivate All, Delete All, Mass order insert, Settl. Curr.

- OTE COM documentation and video tutorials can be found on OTE's website:

<http://www.ote-cr.cz/documentation/electricity-documentation/market-documentation>

Electricity Documentation

Electricity Documentation

TDD Documentation

Market Documentation

POZE Documentation

Gas Documentation

Current Affair Gas

Useful Information

Security Standard

Market Documentation

| Day-ahead Market documents | |
|--|--|
| Description | Documents for download |
| Messages used on the day-ahead 4MMC | Day-ahead 4MMC.messages.pdf (400 KB) |
| Basics of DAM trade application control | 01 Application control.wmv (25,5 MB) |
| Submission and Administration of DAM standard bids | 02 Standard bids.wmv (52.5 MB) |

| Documentation of OTE-COM application (Intra-Day market and Balancing market) | |
|---|--|
| Description | Documents for download |
| Instruction for the first access to the production environment of OTE-COM application | Instruction for the access to the OTE-COM application.pdf (220 Kb) |
| Instruction for the first access to the test environment (SANDBOX) of OTE-COM application | Instruction for the access to the SANDBOX OTE-COM application.pdf (220 Kb) |
| Manual for Launcher Manager | Launcher Manager Manual PROD EN.pdf (1,40 MB) |
| Formats of messages OTE-COM application (IM/BalM market) | D1.4.X Formats messages OTE-COM (IM BalM).pdf (1,10 MB) |
| XSD templates OTE-COM application (IM/BalM market) | D1.4.X XSD templates OTE-COM (IM BalM).zip (95 Kb) |
| Video tutorial - description of the IM trading screen | 1 Description of trading screen.mp4 (94 MB) |
| Video tutorial - submission and administration of the IM orders | 2a Submission and administration of orders.mp4 (179 MB) |
| Video tutorial - submission and administration of the IM orders in basket | 2b Submission and administration of orders in Basket.mp4 (63 MB) |
| Video tutorial - IM reports | 3 Reports.mp4 (6,20 MB) |
| Video tutorial - setting of the IM settlement currency | 4 Setting of settlement currency.mp4 (31,20 MB) |
| Video tutorial - setting the IM user parameters | 5 Setting user parameters.mp4 (32 MB) |
| Video tutorial - setting parameters of the IM trading screen | 6 Setting parameters of trading screen.mp4 (20 MB) |

| Documentation of the registration of the realization diagrams | |
|---|--|
| | Documents for download |
| Video tutorial - the registration of the realization diagrams | EN-RRD_full.wmv (57,30 MB) |

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OTE  Combining opportunities with markets