

## Changes to files on Nord Pool's FTP server

NASDAQ OMX Commodities and Nord Pool ASA will change the format, location and files on Nord Pool's FTP server (<ftp://ftp.nordpool.com>). This change will mean that all available information that was previously updated daily in the directories Financial\_market, Green\_markets and NECH/Cleared\_Volume, respectively, will be replaced by three new files. These files will contain all the information available in all the old files and in a more convenient format.

Files relating to the physical market at Nord Pool Spot, and files related to the clearing and risk management processes will not be affected.

## Contents of the new files

Three new files will be created and updated daily, as per the table below

File Name	Overview_current.sdv	Overview_year.sdv	Cleared_volume_year.sdv
Location	ftp://ftp.nordpool.com/market/Overview_files	ftp://ftp.nordpool.com/market/Overview_files	ftp://ftp.nordpool.com/market/cleared_volume
Content	One row per listed product for the current trading day	One row per day per listed product for all contracts that have been listed during the year	One row per trading day and market for exchange traded and OTC cleared volumes, respectively
Update frequency	Every ten minutes during the exchange's opening hours	Once daily, usually around 22:00 CET	Once daily, usually around 20:00 CET
Comments	Replaces the current futfwd.csv and options.csv files in the directory /Financial_market/Overview_files	Replaces all files with historical information, specifically the "quotation" files and the daily_closing_prices file  NB! Towards the end of the year, this file has more than 65,000 rows. Because of this, it cannot be opened in versions of Excel prior to 2007 without losing data. Either use a text editor or Excel 2007 to open the file in order to prevent loss of data.	Replaces files in the directory /NECH/Cleared_volume and files in the directory /Green_markets/CO2_allowances/Cleared_volume  Contains info on cleared volume for all markets, not just for the carbon market.

File Name	Overview_current.sdv	Overview_year.sdv	Cleared_volume_year.sdv
Format	Semicolon separated text file. Numbers have decimal point and two decimal figures. Decimal numbers have as many figures as needed left of the decimal point, up to a maximum of 19.	Semicolon separated text file. Numbers have decimal point and two decimal figures. Decimal numbers have as many figures as needed left of the decimal point, up to a maximum of 19.	Semicolon separated text file. Numbers have decimal point and two decimal figures.

The two overview files have identical columns. The difference between them is the number of rows and the update frequency, as per the table above. The columns are:

Column Name	Format	Example	Comment
#TradingDate	YYYYMMDD	20090108	Trading date
UpdatedTime	HH:MM	15:31	Time the record was updated
Market	Char	ENO	ENO: Nordic Power INT: International power CO2: Carbon market
InstrumentType	Char	FORW	FORW: Forward FUTU: Future OPTI: Option
Series	Char	ENOYR-10	Ticker name
Currency	Char	EUR	Currency used for quotation. Currently only EUR, but may change as products or markets are added
ProductSize	Decimal	8760.00	For power contracts, number of hours. For carbon contracts, lot size (currently 1000)
BestBid	Decimal	38.75	Best Bid at the time the exchange closed
BestAsk	Decimal	38.55	Best Ask at the time the exchange closed
FirstTradedPrice	Decimal	38.75	Price for the first trade executed on the exchange
LastTradedPrice	Decimal	38.70	Price for the last trade executed on the exchange
Contracts	Decimal	198.00	MW for power, lots for carbon contracts
Volume	Decimal	1734480.00	ProductSize * Contracts. For power contracts, this is the same as MWh.
HighestTradedPrice	Decimal	39.15	Highest price for the trades executed on the exchange
LowestTradedPrice	Decimal	37.90	Lowest price for the trades executed on the exchange

Column Name	Format	Example	Comment
ClosingPrice	Decimal	38.51	Closing price, as calculated by the exchange according to exchange rules and regulations
LastClosingPrice	Decimal	40,05	Closing price from previous trading day
OpenInterestContracts	Decimal	7022.00	Open interest. For the current-file, this is OI at the end of the previous trading day. For the year-file, it's the OI for the current trading day.  NB! This is a change from the current quotation files, where the OI displayed is from the previous trading day!
StartTradingDate	YYYYMMDD	20060615	First day the contract was traded
StopTradingDate	YYYYMMDD	20091228	Last trading day for the contract
StartDeliveryDate	YYYYMMDD	20100101	First day of the delivery period
StopDeliveryDate	YYYYMMDD	20101231	Last day of the delivery period

The file cleared\_volume\_year.sdv has the following columns:

Column Name	Format	Example	Comment
#TradingDate	YYYYMMDD	20091209	Trading date
Market	Char	ENO	ENO: Nordic Power INT: International power CO2: Carbon market
DealSource	Char	EXCH	EXCH: Exchange traded OTC: Bilaterally reported for clearing
InstrumentType	Char	FORW	FORW: Forward FUTU: Future OPTI: Option
Volume	Decimal	5639013	For power markets, MWh. For Carbon market, number of allowances and certificates cleared

## **Implementation time schedule**

These new files are available already now. The old files will be generated until February 12, 2010. After that date, the old files will no longer be updated. We will keep the old files indefinitely in order to keep the total historical record.

## **Access rights**

Access rights to the directory Market has been set to be identical to the access rights for the directory Financial\_market. If you have problems accessing this directory, please contact us. Contact information is given below.

## **Questions and comments?**

If you have any questions or comments on this, please contact Product Management, Global Data Products, NASDAQ OMX at [dataproductions@nasdaqomx](mailto:dataproductions@nasdaqomx), or Micke Hovmöller, Product Manager Commodities, [micke.hovmoller@nasdaqomx.com](mailto:micke.hovmoller@nasdaqomx.com), +46 734 49 78 45.