

part of eex group



CTS++ Trader User guide

Author: EPEX SPOT
31.07.2019
Status: to be validated

Version: 1.0

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Summary

| | |
|------------------------------------------|-------------------------------------------------------------------------------------------------|
| <u>Related process</u> | |
| <u>Objective of the procedure</u> | <i>Describe actions to be taken by CTS++ user to participate the Frequency response Auction</i> |
| <u>Concerned persons</u> | <i>Frequency response auction Participants</i> |

Historical of the document (Update must be performed after any modification of the process)

| Evolution | Date | Version | Author | Comments |
|-----------|------------|---------|-----------|----------|
| Creation | 31/07/2019 | 1.0 | EPEX SPOT | |
| Update | | | | |
| Update | | | | |
| Update | | | | |

Current version must be designated with grey background

Related Documents

| Document Name | File location |
|---------------|---------------|
| | |

Introduction

The operations of the Frequency Response auction market mainly consist of the management of weekly auctions relying on the CTS++ trading system.

The aim of this document is to describe the CTS++ principles for its users.

1. Connection

1.1 Rules

1.1.1 Password rules

| S.No | Rule Description |
|------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 1 | Password must have: <ul style="list-style-type: none"> • a minimum of 8 characters • a maximum of 128 characters • a minimum of one capital letter • a minimum of one small letter • a minimum of 1 digit • a minimum of 1 special sign (space,!#\$%&'()*+,-.:=?@[^_`{}~\ / " :<>) • First character and last character must not be space |
| 2 | Last 5 passwords cannot be reused |
| 3 | Maximum password age = 90 days |

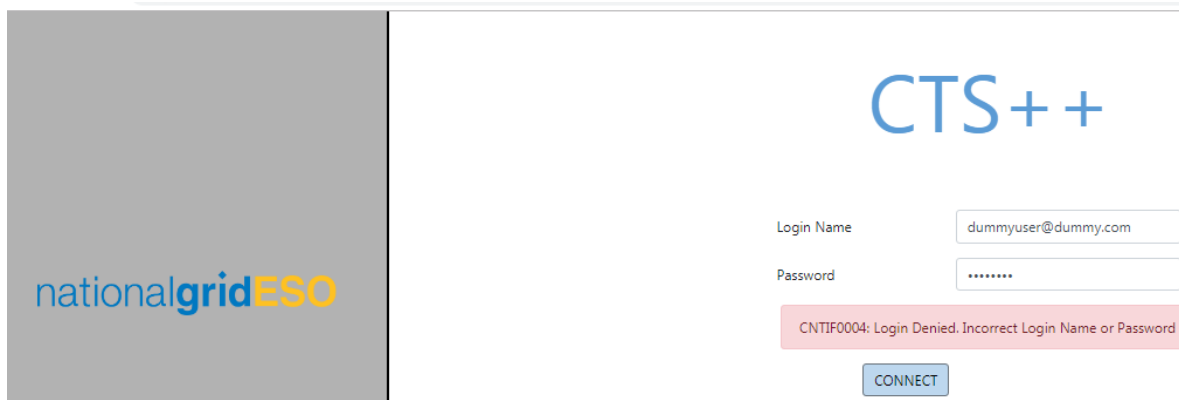
1.2 Connection

The “**Connect**” screen contains the below listed fields which allows the authorized user to access the CTS++ Trading Platform to do their trading activities for an auction day if the credentials provided are valid

- **Login Name:** User must enter their email address in this field (ex: dummyuser@dummy.com)
- **Password:** User must enter their password. Password will not visible as a plain text in this field. It will be displayed in the format ●●●●●●●●

Once the Login Name and Password are provided in the respective fields, user must click on “CONNECT” button available in the screen

- CTS++ will authenticate the user credentials provided. If the authentication is successful, then user will be navigated to the CTS++ Trading Platform Main Screen
- Else if the authentication is unsuccessful, then CTS++ will displayed the respective error message screen (see below example)



At any given point of time, an authorized user can request for new password from CTS++ which will then allow the user to set a new password by clicking on the option [Reset Password](#) [Please refer to 1.3 for more details about this screen]. This feature is available in CTS++ to allow the user to change his/her password in case if they forgot the current password or if they have any security concerns with the current password.

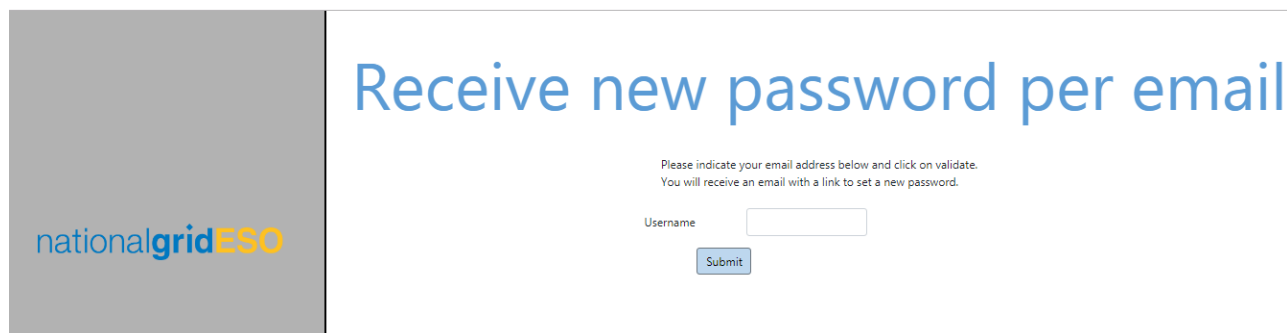
In the bottom level, there is a disclaimer displayed. This disclaimer is notifying the user who is using the CTS++ about the mandatory policies on Personal Data Protection as per the law. By connecting to CTS++ Trading Platform means user has agreed with this policy conditions. In order to read the detailed conditions please click on link [Politics of personal data protection](#) available in the screen.

1.3 Password initialization

When a user clicks on the option [Reset Password](#) in the Connection screen, CTS prompts a screen to enter user login for which password reset is desired.

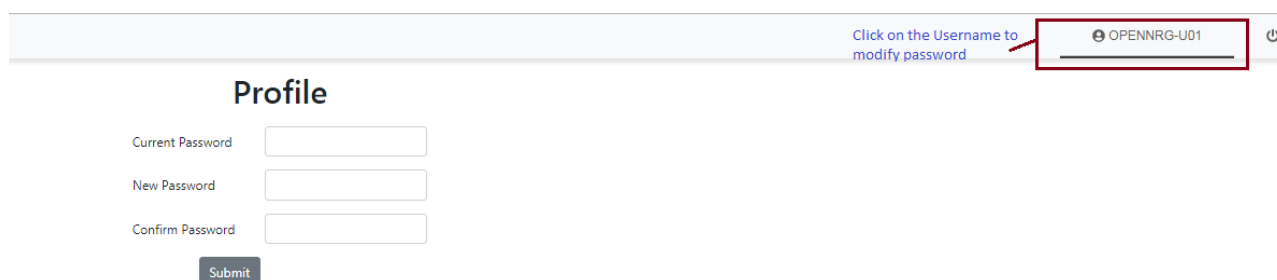
Once user's email address is provided in the respective field, user must click on "Submit button" available in the screen. CTS++ will send an email to the user, which contains a hyperlink to a screen where a new password can be set.

In this screen, the user must key in the new password twice to prevent typo and click on "SUBMIT" button. Next connection to CTS++ must be done with the new password. Please see Password rules described part 1.1.1.



1.4 Password modification

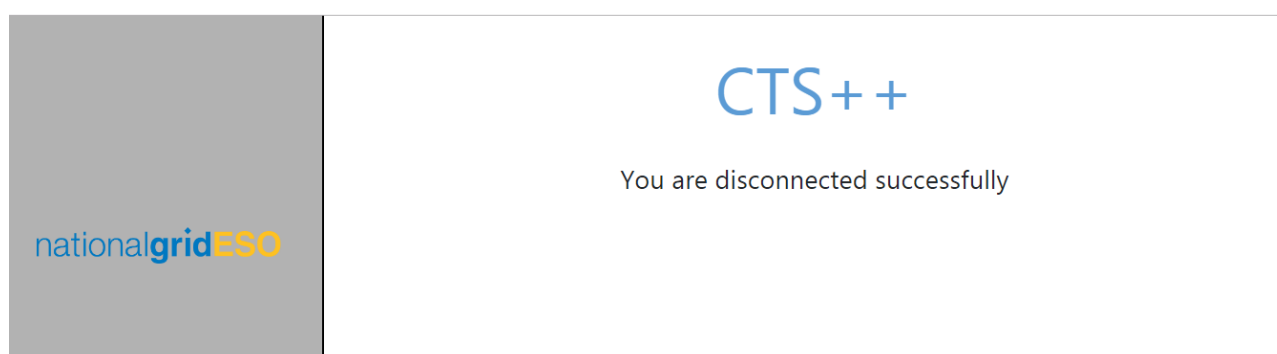
User can modify its password when connected. User must fill in the current password, and new password twice to prevent typo; user must click then on "SUBMIT" button. Next connection to CTS++ must be done with the new password. Please see Password rules described part 1.1.1.



The screenshot shows the 'Profile' section of the CTS++ interface. At the top right, there is a header bar with the text 'Click on the Username to modify password' and a red arrow pointing to the username 'OPENNRG-U01'. Below this, the 'Profile' section contains three input fields: 'Current Password', 'New Password', and 'Confirm Password'. A 'Submit' button is located below the 'Confirm Password' field.

1.5 Disconnect

Once user is connected to CTS++ trading platform, user can be disconnected by the clicking on the disconnect icon which is available in the top right corner web page. On a successful disconnection, user will be redirected to the below webpage.



2. Trading session

2.1 Trader global view

2.1.1 Overview

| Screen Name | Trader Global View |
|-----------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Purpose | <ul style="list-style-type: none"> View the auction status by the trader View market results View quantity limit View linear or block order(s) View Logs |
| Accessible by | TRADER |
| Accessible from | By default, Trader Global View screen is displayed after the TRADER user is connected to CTS++ |

2.1.2 Screen layout

The screen layout consists of three sections:

- (1) : <Grid> Panel
- (2) : <Action> Panel
- (3) : <Log> Panel

Trader Global View

Auction Date Time

All

Participant

All

Auction Status

All

Portfolio

All

Linear Order

All

Block Order

All

Market Results

All

FRA 2019-10-31 10:00:00 (GMT/BST)

MEMBER1

OBK Open

1/1

84

0

None

Show Linear Order

Show Block Order

Show Market Results

Show Quantity Limit

Logs

Date Time

2019-10-31T10:01:24.000Z

Message

Import of linear orders succeeded

2.1.2.1 Grid panel

This panel contains the list of all auction sessions based on the filter criteria selected in the **Header** panel. The below describes each field in the Grid panel.

| Field Name | Description | Example |
|-------------------|---------------------------------------------------------------------------------|--------------------------------|
| Auction Date Time | Auction date and time of the corresponding auction session in GMT/BST time zone | FRA 2019-04-19 10:00 (GMT/BST) |
| Participant | Name of the participant | ABC |
| Auction Status | Status of the corresponding auction session | OBK Open |

| | | |
|-----------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------|
| | <p>OBK Open: Order book is open, and user can submit/delete/modify the orders</p> <p>OBK Closed: Order book is closed, and user can no longer submit/delete/modify the orders</p> | |
| Portfolio | Display number of portfolios with at least one active order / Total number of active portfolios of the corresponding user | 4/5 |
| Linear Order | Display the total number of active linear orders of the corresponding auction session; otherwise NA if user don't have access to submit linear order | 4 |
| Block Order | Display the total number of active block orders of the corresponding auction session; otherwise NA if user doesn't have access to submit block order | NA |
| Market Results | <p>Display the market result publication status</p> <p>None: Market results are not published</p> <p>Available: Market results are published, and user can view the results in the trading system</p> | None |

2.1.2.2 Action panel

This panel consists of several buttons as listed below

- **Show Linear Order:** Allows the user to open the Linear Order Management screen. If user does not have permission to submit linear order, then the user is not allowed to open the Linear Order Management screen
- **Show Block Order:** Allows the user to open the Block Order Management screen. If user does not have permission to submit block order, then the user is not allowed to open the Block Order Management screen
- **Show Market Results:** Allows the user to open the Market Results screen (*This feature is currently unavailable. It is planned to release in future version*)
- **Show Quantity Limit:** Allows the user to open the Quantity Limit screen (*This feature is currently unavailable. It is planned to release in future version*)

2.1.2.3 Log panel

This panel displays the notifications related to order submission, order deletion, order modification

- **Date Time (UTC):** Displays server date and time for each log message in the format dd/mm/yyyy hh:mm:ss and in the time zone UTC
- **Message Log:** Displays the log messages

CTS display the logs in the descending order of Date Time(UTC) from top to bottom

2.2 Order entry and portfolio set up

In order to submit any type of orders (linear or block orders) via the CTS++ platform, an authorized CTS++ user must have:

- at least one active portfolio with:
 - The general read/write permission
 - The permission to submit an order on the corresponding bidding level
 - If relevant for the traded bidding level (*):
 - (*) the corresponding bidding level must be configured to allow the user to submit a specific order type (ex: Classic Block Order (C01), Linked Family (C02)).

Please contact our Market operation team to double check your user and portfolio settings if required.

2.3 Linear order

2.3.1 Stepwise linear order characteristics

A linear order is related to a bidding level, a portfolio and a set of periods. For each of these periods, the linear order is related to a curve which defines for each price between the minimum and maximum prices of the market the willingness to buy or sell a certain amount. The characteristics of a stepwise curve are following:

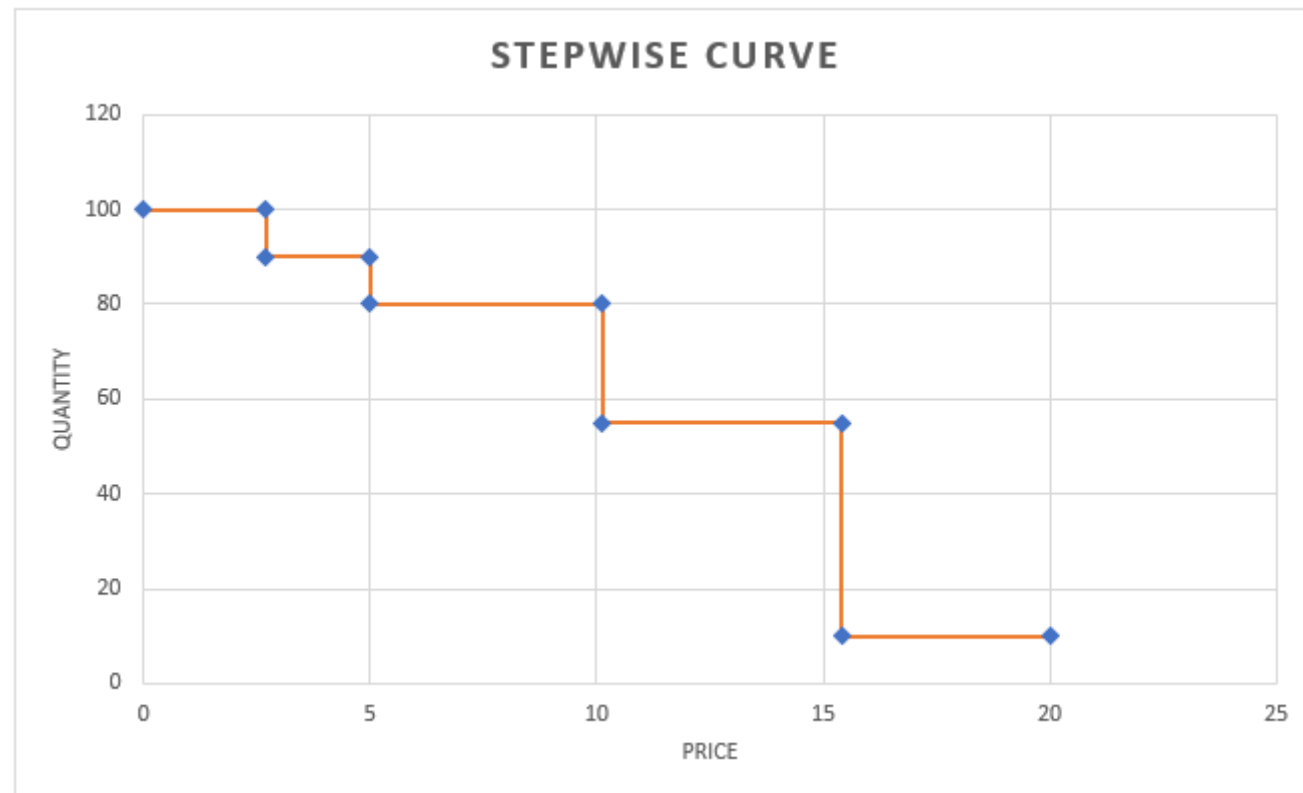
- A stepwise order is defined by n (price, quantity) couples between the minimum price (P_{\min}) and the maximum price (P_{\max}): $[(P_{\min}, Q_1), \dots, (P_{\max}, Q_n)]$
- For any couple (P_i, Q_i) , (P_{i+1}, Q_{i+1}) within this list we have either:
 - $P_i < P_{i+1}$ and $Q_i = Q_{i+1}$
 or
 - $P_i = P_{i+1}$ and $Q_i > Q_{i+1}$ excluding P_{\min} , P_{\max}

Purchase quantities are indicated with positive values ($Q > 0$). Sale quantities are indicated with negative values ($Q < 0$).

2.3.1.1 Example: Stepwise Curve

Please see below for a stepwise curve construction for the combination of (Portfolio, Bidding Level, Period)

| Portfolio | Bidding Level | Period | 1P | 1V | 2P | 2V | 3P | 3V | 4P | 4V | 5P | 5V | 6P | 6V | 7P | 7V | 8P | 8V | 9P | 9V | 10P | 10V |
|-----------|---------------|--------|----|-----|------|-----|------|----|------|----|------|----|-------|----|-------|----|-------|----|-------|----|-----|-----|
| P1 | LFS | 1 | 0 | 100 | 2.71 | 100 | 2.71 | 90 | 5.00 | 90 | 5.00 | 80 | 10.12 | 80 | 10.12 | 55 | 15.41 | 55 | 15.41 | 10 | 20 | 10 |



2.3.2 Linear order management screen

2.3.2.1 Overview

| Screen Name | Linear Order Management |
|-----------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Purpose | <ul style="list-style-type: none"> • Submit linear orders • Delete linear orders • Modify linear orders • View linear orders • Export linear orders |
| Accessible by | TRADER |
| Accessible from | Trader Global View |

2.3.2.2 Screen layout

The screen layout consists of three sections:

- (1) : <Header> Panel
- (2) : <Grid> Panel
- (3) : <Action> Panel

2.3.2.3 Header panel

This panel contains the below listed information which gives an overview on the current auction session information

| Element | Description | Example |
|------------------------------|------------------------------------------------|--------------------------|
| Auction | Unique name of the auction | FRA |
| Auction Session | Date and time of the auction session | 2019-01-11 10:00 GMT/BST |
| Currency | Currency of the auction | GBP |
| Period Duration | Duration of the delivery period of the auction | 240 min |
| First Delivery Period | First delivery period of the auction session | 2019-01-11 23:00 GMT/BST |
| Last Delivery Period | Last delivery period of the auction session | 2019-01-18 23:00 GMT/BST |

2.3.2.4 Grid panel

This panel displays the information of all active linear orders. The structure of the panel is same as the linear order file import and export

| Col No | Element | Description | Example |
|----------|--------------|----------------------------------------------------------------------------------------------|-----------------|
| 1 | Portfolio | Portfolio of the active linear order | TEST-T01 |
| 2 | BiddingLevel | Bidding level of the active linear order | LFS |
| 3 | OrderId | Order id of the active linear order generated by CTS++ during the submission of linear order | 100000000001447 |
| 4 | Version | Version of active linear order | 1 |

| | | | |
|------|------------------------------------------------|------------------------------------------------------------|------------------------------------------------------------|
| 5 | User ID | Username of the user who submitted the linear order | USER-U01 |
| 6 | Period | Period number | 1,2,3... 42 |
| 7..N | 1P, 1V... NP, NV (as many as the curve points) | (Price, Volume) of a linear order curve for a given period | 1P = -10, 1V = 10, 2P = -5, 2V = 10.... NP = 9999, NV = 10 |

2.3.2.5 Action panel

This panel consists of several buttons as listed below

- **Delete:** Allows the user to delete one active linear order curve per portfolio and per bidding level for the auction session (*This feature is currently unavailable. It is planned to release in future version*)
- **Delete All:** Allows the user to delete all active linear orders displayed in the screen
- **Upload:** Allows the user to submit one or several linear orders by importing a CSV file for the auction session
- **Export:** Allows the user to export all active linear orders present in CTS++ for the auction session in a CSV file format in user's local machine (*This feature is currently unavailable. It is planned to release in future version*)

2.3.3 Linear order file import / export

A user submits the linear order(s) via importing CSV file from the Linear Order Management screen. One must respect the described file format and content while uploading the csv file within the trading system. If not respected, the system will reject the submission of the order.

The file exported by the system has same format as the imported one.

2.3.3.1 File name / format

Import file

| | |
|-------------|-----------------------------------------------------------------------------------------------------------|
| Name | <Any name can be used for import file as desired by the user> |
| File Format | CSV (value separator: semi colon (;); decimal separator: point (.)). There must be no thousand separator. |

Export file

| | |
|-------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Name | LinearOrder_[auction name]_[auction date time] _[Creation date time] Where auction date time in YYYYMMDDhhmm and creation date in YYYYMMDDhhmmss; creation date time is the local time of user's system when they exported the file |
| File Format | CSV (value separator: semi colon (;); decimal separator: point (.)). No thousand separator. |
| Value | LinearOrder_FRA-WA_201811151200_20181114151500.csv |

2.3.3.2 File content

ALL COLUMNS DESCRIBED BELOW ARE MANDATORY AND MUST BE IN THE SAME ORDER AS INDICATED BELOW

Line 1

| Col. Number | Column Name | Mandatory or Optional content for import file | Mandatory or Optional content for export file | Can be Empty? |
|-------------|------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------|-----------------------------------------------------------|
| 1 | "Portfolio" | Mandatory | Mandatory | Value in the column must not be Empty |
| 2 | "BiddingLevel" | Mandatory | Mandatory | Value in the column must not be Empty |
| 3 | "OrderId" | Optional (for new order creation); Mandatory (for order modification) | Mandatory | For new order creation, value in the column must be empty |
| 4 | "Version" | Optional (value not considered by CTS) | Mandatory | Value in the column can be empty |
| 5 | "User ID" | Optional (value not considered by CTS) | Mandatory | Value in the column can be empty |
| 6 | "Period" | Mandatory | Mandatory | Value in the column must not be Empty |
| 7...p | "1P", "1V", "2P", "2V", so on | Mandatory | Mandatory | Value in the column can be Empty |

Line 2...n (as many lines as there are linear orders)

| Col. Number | Column Name | Format | Description | Reference Value (for import) | Reference Value (for export) |
|-------------|------------------------------------|--------------|-------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------|
| 1 | "Portfolio" | CHAR(32) | Portfolio name | TEST-T01 | TEST-T01 |
| 2 | "BiddingLevel" | CHAR(40) | BiddingLevel name | LFD | LFD |
| 3 | "OrderId" | Number(15,0) | Order id | Blank | 100000000010012 |
| 4 | "Version" | Number(3,0) | version | Blank | 1 |
| 5 | "User ID" | CHAR(30) | User name of the user who submitted the order | Blank | NG-U01 |
| 6 | "Period" | Number(3,0) | Curve period | 1, 2,... N As many rows as there are periods for the auction session. Maximum value of N = 42 | 1, 2,... N As many rows as there are periods for the auction session. Maximum value of N = 42 |
| 7..p | "1P", "1V", "2P", "2V", so on | CHAR(7) | 1P: Price of Point 1 of Curve 1 1V: Volume of Point 1 of Curve 1 ... So on | 1P: -10,1V: 10 2P: -5, 2V: 10 .. So on | 1P: -10,1V: 10 2P: -5, 2V: 10 .. So on |

2.4 Block order

2.4.1 Block order characteristics

2.4.1.1 Block Order Global Description

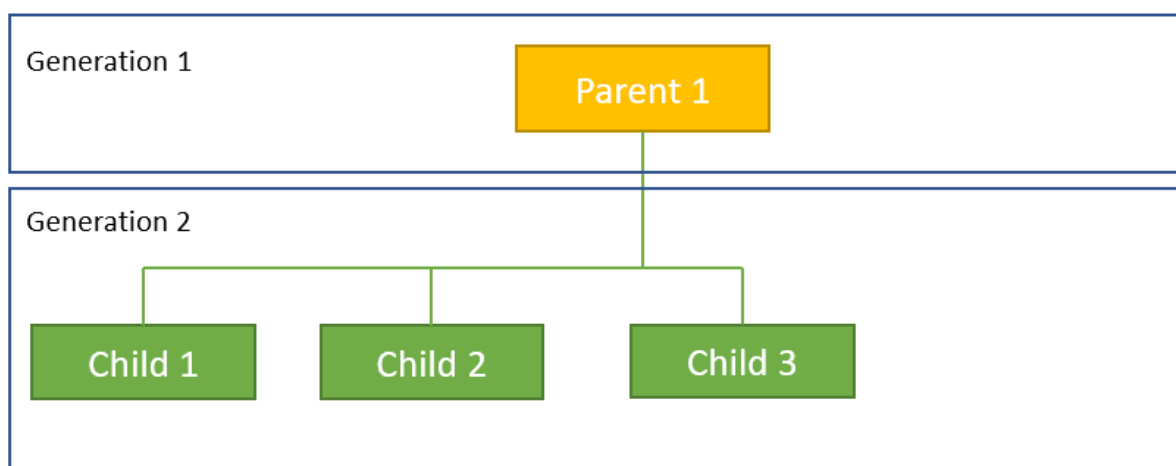
A block order is a combined interest to buy or sell an amount of quantity; either all the block order conditions are fulfilled, and the order is accepted or one (or several) condition of the block order is not filled and the block is rejected.

2.4.1.2 Linked Family Block Order Description

A linked block orders family is a set of block orders which have together a linked execution constraint.

A linked block order family is constructed with two types of blocks: C01 and C02. The execution of a C01 block order does not depend on the execution of another block order; the execution of a C02 block order depends on the execution of all its parent block orders.

It is possible to design a "linked family", with several "generations". An example of such "family" is illustrated in the below picture:



In this example the number of generations is 2 ; the children for Parent 1 are: Child 1, Child 2 and Child 3 ; the size of the family is 4. The generation 1 block orders have block type C01; the other generations block orders have block type C02.

2.4.2 Block order management screen

2.4.2.1 Overview

| Screen Name | Block Order Management |
|-----------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Purpose | <ul style="list-style-type: none"> View block orders Create block orders Delete block orders Modify block orders Export block orders |
| Accessible by | TRADER |
| Accessible from | Trader Global View |

2.4.2.2 Screen layout

The screen layout consists of three sections:

- (1) : <Header> Panel
- (2) : <Grid> Panel
- (3) : <Action> Panel

2.4.2.3 Header panel

This panel contains the below listed information which gives an overview on the current auction session information

| Element | Description | Example |
|------------------------------|------------------------------------------------|--------------------------|
| Auction | Unique name of the auction | FRA |
| Auction Session | Date and time of the auction session | 2019-01-11 10:00 GMT/BST |
| Currency | Currency of the auction | GBP |
| Period Duration | Duration of the delivery period of the auction | 240 min |
| First Delivery Period | First delivery period of the auction session | 2019-01-11 23:00 GMT/BST |
| Last Delivery Period | Last delivery period of the auction session | 2019-01-18 23:00 GMT/BST |

2.4.2.4 Grid panel

This panel displays the information of all active linear orders accessible by the user according to its permissions.

The structure of the panel is same as the block order file import and export

| Col No | Element | Description | Example |
|--------|---------------------------------------------|----------------------------------------------------------------------------------------------------------------------------|-----------------|
| 1 | Portfolio | Portfolio of the block linear order | TEST-T01 |
| 2 | BiddingLevel | Bidding level of the active block order | LFS |
| 3 | OrderId | Order id of the active block order generated by CTS++ during the submission of block order | 100000000001447 |
| 4 | Version | Version of active block order | 1 |
| 5 | User ID | Username of the user who submitted the linear order | USER-U01 |
| 6 | BlockCode | Block code of the block order; C01 [Classic Block Order] or C02 [Linked Family Block Order] | C01 or C02 |
| 7 | BlockPRM | Block Parameter; in case of C01 block: the field is not filled; in case of C02 block it contains the OrderId of the parent | 100000000001448 |
| 8 | MAR | Minimum Acceptance Ratio of the block order For C01, MAR = 1 always For C02, MAR = 0 always | 1 or 0 |
| 9 | Price | Limit price of the block order | 15.62 |
| 10..N | 1, 2, 3... N (as many as number of periods) | Volume defined against each period from 1, 2, N | -10 |

2.4.2.5 Action panel

This panel consists of several buttons as listed below

- **Delete:** Allows the user to delete one active block order submitted per portfolio and per bidding level for the auction session (*This feature is currently unavailable in and is planned to release in future version*)
- **Delete All:** Allows the user to delete all block linear orders displayed in the screen
- **Upload:** Allows the user to submit one or several block orders by importing a CSV file for the auction session, according to its permissions
- **Export:** Allows the user to export all active block orders present in CTS++ for the auction session in a CSV file format in user's local machine (*This feature is currently unavailable in and is planned to release in future version*)

2.4.3 Block order file import / export

A user can submit the block order(s) via importing CSV file via the Block Order Management screen. One must respect the described file format and content while uploading the csv file within the trading system. If not respected, the system will reject the submission of the order.

The file exported by the system has same format as the imported one.

2.4.3.1 File name / format

Import file

| | |
|-------------|-----------------------------------------------------------------------------------------------------------|
| Name | <Any name can be used for import file as desired by the user> |
| File Format | CSV (value separator: semi colon (;); decimal separator: point (.)). There must be no thousand separator. |

Export file

| | |
|-------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Name | BlockOrder_[auction name]_[auction date time]_[Creation date time] Where auction date time in YYYYMMDDhhmm and creation date in YYYYMMDDhhmmss; creation date time is the local time of user's system when they exported the file |
| File Format | CSV (value separator: semi colon (;); decimal separator: point (.)). No thousand separator. |
| Value | BlockOrder_FRA-WA_201811151200_20181114151500.csv |

2.4.3.2 File content

ALL COLUMNS DESCRIBED BELOW ARE MANDATORY AND MUST BE IN THE SAME ORDER AS INDICATED BELOW

Line 1

| Col. Number | Column Name | Mandatory or Optional content for import file | Mandatory or Optional content for export file | Can be Empty? |
|-------------|------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------|------------------------------------------------------------------------------------------------------|
| 1 | "Portfolio" | Mandatory | Mandatory | Value in the column must not be Empty |
| 2 | "BiddingLevel" | Mandatory | Mandatory | Value in the column must not be Empty |
| 3 | "OrderId" | Optional in case of order creation and no C02 block order in the file Mandatory in case of block order modification or C02 block order in the file | Mandatory | For new order creation, value in the column must be empty if there is no C02 block order in the file |
| 4 | "Version" | Optional (value not considered by CTS) | Mandatory | Value in the column can be empty |
| 5 | "User ID" | Optional (value not considered by CTS) | Mandatory | Value in the column can be empty |
| 6 | "BlockCode" | Mandatory | Mandatory | Value in the column must not be Empty |
| 7 | "BlockPRM" | Optional (for C01 block); Mandatory for C02 block | Mandatory | For C01: value in the column must be empty For C02: Value in the column must not be Empty |
| 8 | "MAR" | Optional (value not considered by CTS) | Mandatory | Value in the column can be empty |
| 9 | "Price" | Mandatory | Mandatory | Value in the column must not be Empty |
| 10..p | Identifier of the period As many columns as there are periods for the auction session | Mandatory | Mandatory | Value in the column can be Empty or can contain 0 values |

Line 2...n (as many lines as there are linear orders)

| Col. Number | Column Name | Format | Description | Reference Value (for import) | Reference Value (for export) |
|-------------|----------------|--------------|-------------------|--------------------------------------------------------------------------|------------------------------|
| 1 | "Portfolio" | CHAR(32) | Portfolio name | TEST-T01 | TEST-T01 |
| 2 | "BiddingLevel" | CHAR(40) | BiddingLevel name | HFD | HFD |
| 3 | "OrderId" | Number(15,0) | Order Id | For new order creation virtual order id ranging from 0 < OrderId < 10000 | 100000000010012 |

| | | | | | |
|-------|------------------------------------------------------------------------------------------|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------|
| 4 | "Version" | Number(3,0) | Version of the block order | Blank | 1 |
| 5 | "User ID" | CHAR(30) | User name of the user who submitted the order | Blank | MEMBER-U01 |
| 6 | "BlockCode" | C01 C02 | C01: classic block order, or root block for a linked family C02: linked block order | C01 | C01 |
| 7 | "BlockPRM" | Number(15,0) | C01 block: the field is not filled C02 block: identification of the parent block order. BlockCodePRM must correspond either to BlockID of an already submitted block orders for the considered (auction session, portfolio) or to a value included in ID column of the submitted batch of block orders. This field cannot be empty since a parent for C02 block must be defined. | For C01: Blank For C02: 100000000010012 | For C01: Blank For C02: 100000000010012 |
| 8 | "MAR" | NUMBER(3,2) | Minimum Acceptance Ratio Decimal number which defines the minimum executed volume ratio for an executed block order. E.g. if MAR=0.1, then an executed block order must have 10% of the submitted volume executed | Blank | For C01 block code: MAR=1 For C02 block code: MAR=0 |
| 9 | "Price" | Number(15,4) | Block order Price limit | 15.12 (only multiples of price tick) | 15.12 (only multiples of price tick) |
| 10..p | Identifier of the period As many columns as there are periods for the auction session | Number(15,4) | Block order submitted volume | Against each period column, volume is given (from line 2 onwards) Ex: 10.00 (only multiples of volume tick) | Against each period column, volume is given (from line 2 onwards) Ex: 10.00 (only multiples of volume tick) |

2.4.4 Example

The below example depicts how the block orders (C01, C02) can be submitted with virtual <OrderId>:

| Portfolio | BiddingLevel | OrderId | Version | User ID | BlockCode | BlockPRM | MAR | Price | 1 | 2 | 3 | 4 | 5 | 6 | ... |
|-------------|--------------|---------|---------|---------|-----------|----------|-----|-------|-----|-----|-----|---|---|---|-----|
| MEMBER1-T01 | LFS | 1 | | | C01 | | | 12.32 | -10 | -10 | | | | | |
| MEMBER1-T01 | LFS | 2 | | | C02 | 1 | | 18 | -12 | | | | | | |
| MEMBER1-T01 | LFS | 3 | | | C01 | | | 15 | | | -15 | | | | |

creation of block order with virtual id = 1

creation of block order with virtual id = 2; the parent has virtual id = 1

creation of block order with virtual id = 3

3. Daylight saving time

3.1 March short day (Summer)

Last Sunday of March lasts 23 hours instead of 24 hours. The auction session which contains this day has still 42 periods. However the 7th period of the auction session will last 5 hours instead of 4 hours.

3.2 October long day (Winter)

Last Sunday of October lasts 25 hours instead of 24 hours. The auction session which contains this day has still 42 periods. However the 7th period of the auction session will last 3 hours instead of 4 hours.
