

**LINKED BLOCK ORDERS
EXCLUSIVE GROUP BLOCK ORDERS**

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1 Introduction

Two new kinds of block orders will be available on the auction for the day-ahead market: linked block orders and exclusive group block orders.

The purposes of this document are to describe those block orders, indicate how they can be submitted in ETS and see their execution status in the several reports.

2 Block order description

2.1 Linked block orders

2.1.1 Definitions

A linked Block Orders family is a set of Block Orders which have together a linked execution constraint.

A child Block Order has the execution constraints of a simple Block Order, and can be executed only if the parent Block Order it is linked to, is all executed.

A Block Order is a parent block order if the execution of a child Block Order directly depends on its own execution. A parent Block Order can be a simple Block Order or a child Block Order.

The parent Block Order can be accepted although it is out of the money if globally the linked Block Orders family is in the money. A child Block Order with no linked child Block Order cannot be accepted if it is out of the money

A Block Order is a root of a linked Block Orders family if its execution is not linked to the execution of a parent Block Order and if it is the parent of at least one child Block Order. A root Block Order can only be a simple block order.

The number of generations within a linked Block Orders family is determined by the longest sequence of child-parent links to reach a root Block Order within the linked Block Order family.

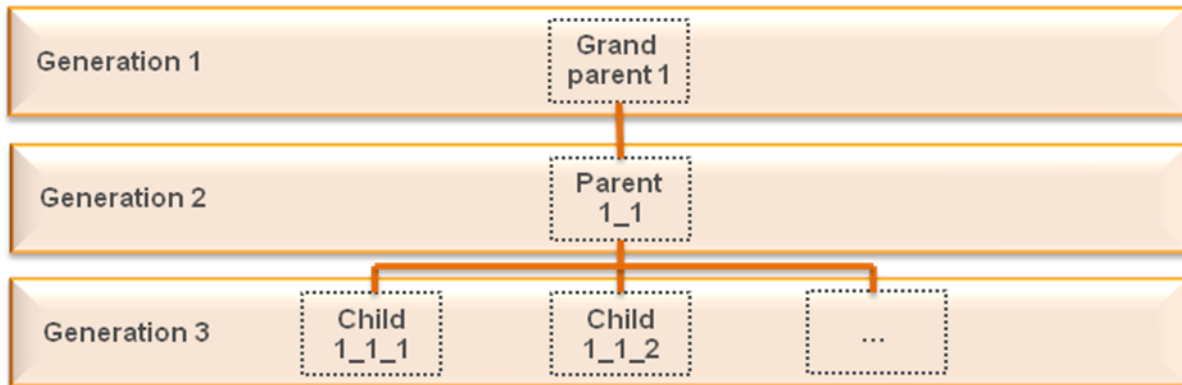
The size of a linked Block Orders family corresponds to the number of Block Orders which are grouped in the linked Block Orders family.

2.1.2 Settings

For each market, following settings are defined:

- Maximum number of generations of a linked block order family
- Maximum number of children for a parent block order
- Maximum number of parents for a child block order
- Maximum size of a linked block order family
- Maximum number of linked block orders families for a (portfolio, market area) combination

2.1.3 Example



We can see that:

- The linked block family is made of three generations
- The linked block family has a size of five block orders
- block 1_1 has three children: 1_1_1, 1_1_2, 1_1_3

2.2 Exclusive group block orders

2.2.1 Definitions

An exclusive group of Block Orders is a set of Block Orders within which a maximum of one Block Order can be executed.

An exclusive Block Order is a Block Order which is part of an exclusive group. Such a block Order has to fulfill the execution constraints of a simple Block Order.

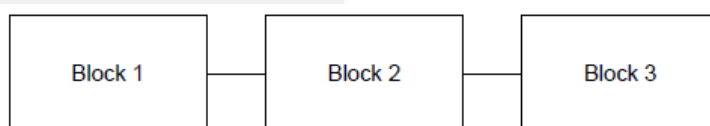
The size of an exclusive group corresponds to the number of Block Orders which are gathered in the exclusive group.

2.2.2 Settings

For each market, following settings are defined:

- Maximum size of an exclusive group
- Maximum number of exclusive groups for a (portfolio, market area) combination

2.2.3 Example



Let assume that Block 1, Block 2 and Block 3 are regrouped in the same exclusive group. The exclusive group has a size of three block orders.

3 Block orders submission in ETS

3.1 ETS Client

3.1.1 Principles for block order submission

For each block order, a block code is defined:

- C01: normal block
- C02: linked block order
- C04: exclusive group block

The root block of a linked block family should contain following information:

- Block code = C01
- ID: this is an arbitrary ID set by the user to designate the block order
- Price
- Quantity for the corresponding hours of the block order

A linked block order should contain following information:

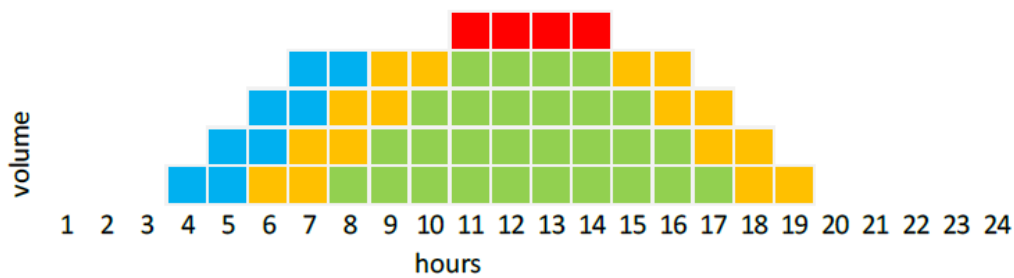
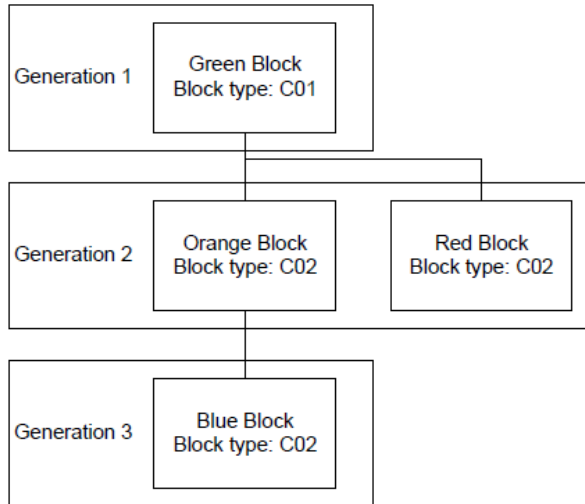
- Block code = C02
- ID: this is an arbitrary ID set by the user to designate the block order
- BlockCodePRM: this field is used to set the parent of the linked block orders; a parent block order is defined by the arbitrary ID set by the user. Price
- Quantity for the corresponding hours of the block order

An exclusive group block order should contain following information:

- Block code = C04
- ID: this field does not have to be filled
- BlockCodePRM: this field is used to define the exclusive group; an arbitrary group ID has to be set by the user.
- Price
- Quantity for the corresponding hours of the block order

3.1.2 Example for linked block order family

Let assume it is desired to send following linked block family:



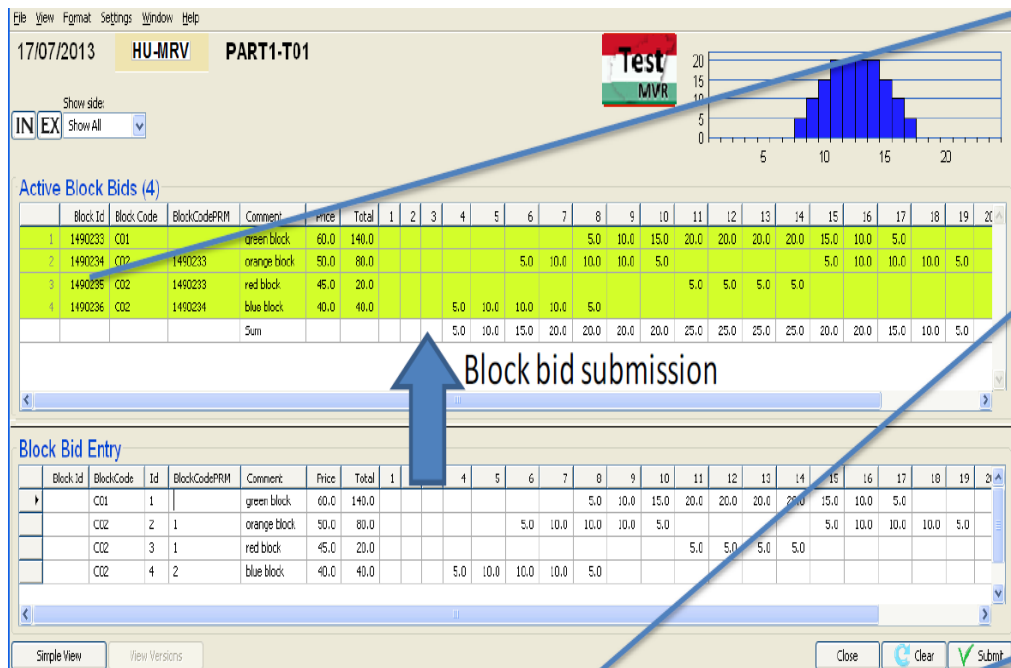
Corresponding information has to be entered in ETS (either key in or copy/paste):

Block Code	ID	BlockCodePRM	Comment	Price	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24
C01	1		green block	60									5	10	15	20	20	20	20	15	10	5						
C02	2		1 orange block	50						5	10	10	10	5					5	10	10	10	5					
C02	3		1 red block	45											5	5	5	5										
C02	4		2 blue block	40				5	10	10	10	5																

Annotations:

- Root of the linked family is a normal block (C01)
- Arbitrary block ID is set by the user
- Linked block has a C02 block code
- Block 4 is linked to block 1

Once the block orders have been inserted, the block IDs are adapted to ETS ID:



The screenshot shows the ETS client interface with the following data:

Block Id	Block Code	BlockCodePRM	Comment	Price	Total	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20		
1	1490233	C01	green block	60.0	140.0								5.0	10.0	15.0	20.0	20.0	20.0	20.0	15.0	10.0					5.0	
2	1490234	C02	orange block	50.0	80.0					5.0	10.0	10.0	10.0	5.0						5.0	10.0	10.0	10.0	5.0			5.0
3	1490235	C02	red block	45.0	20.0											5.0	5.0	5.0	5.0								
4	1490236	C02	blue block	40.0	40.0				5.0	10.0	10.0	10.0	5.0														
Sum																25.0	25.0	25.0	25.0	20.0	20.0	15.0	10.0			5.0	

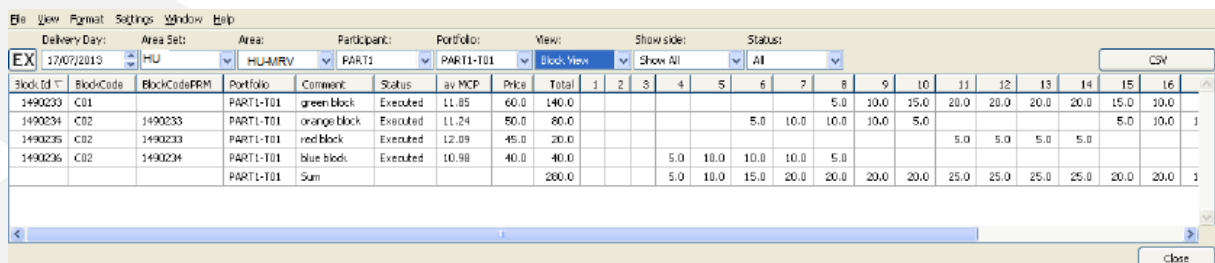
1. After order submission, block IDs are adapted to ETS ID

2. In case a linked block family has to be modified, select 'Edit Groups'

3. In case a linked block family has to be deleted, select 'Cancel Groups'

- Edit
- Edit Groups
- Cancel
- Cancel Groups
- View Versions

Once the results are published, the execution status of the block orders can be viewed in ETS client block view screen:



The screenshot shows the 'Block View' screen with the following data:

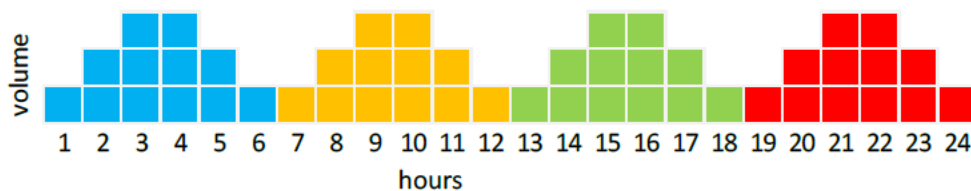
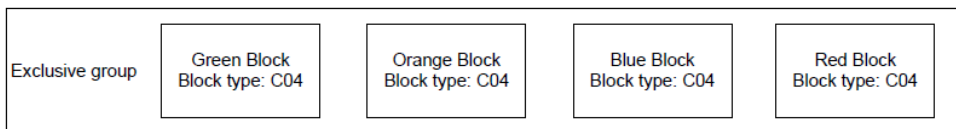
Block Id	BlockCode	BlockCodePRM	Portfolio	Comment	Status	av MCP	Price	Total	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	
1490233	C01		PART1-T01	green block	Executed	11.85	60.0	140.0										5.0	10.0	15.0	20.0	20.0	20.0	15.0	10.0
1490234	C02	1490233	PART1-T01	orange block	Executed	11.24	50.0	80.0																	
1490235	C02	1490233	PART1-T01	red block	Executed	12.09	45.0	20.0												5.0	5.0	5.0	5.0		
1490236	C02	1490234	PART1-T01	blue block	Executed	10.98	40.0	40.0			5.0	10.0	10.0	10.0	5.0										
Sum																				25.0	25.0	25.0	25.0	20.0	20.0

In the csv market result file which can be downloaded from ETS client, the execution status for linked block orders is displayed as following:

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U	V	W	X	Y	Z	/
1	Area	Portfolio	Block Id	Block Code	BlockCodePrm	Comment	Status	av MCP	Price	H1	H2	H3	H4	H5	H6	H7	H8	H9	H10	H11	H12	H13	H14	H15	H16	H17	H18
2	HU-MVR	PART-T01	1490234	C02	1490233	orange block	Executed	11,24	50						5	10	10	10	5						5	10	10
3	HU-MVR	PART-T01	1490236	C02	1490234	blue block	Executed	10,98	40				5	10	10	10	5										
4	HU-MVR	PART-T01	1490233	C02		green block	Executed	11,85	60								5	10	15	20	20	20	20	15	10	5	
5	HU-MVR	PART-T01	1490235	C02	1490233	red block	Executed	12,09	45					5	10	15	20	20	20		5	5	5	5			
6									Sum					5	10	15	20	20	20		25	25	25	25	20	20	15

3.1.3 Example for exclusive group block orders

Let assume it is desired to send following exclusive group block orders:



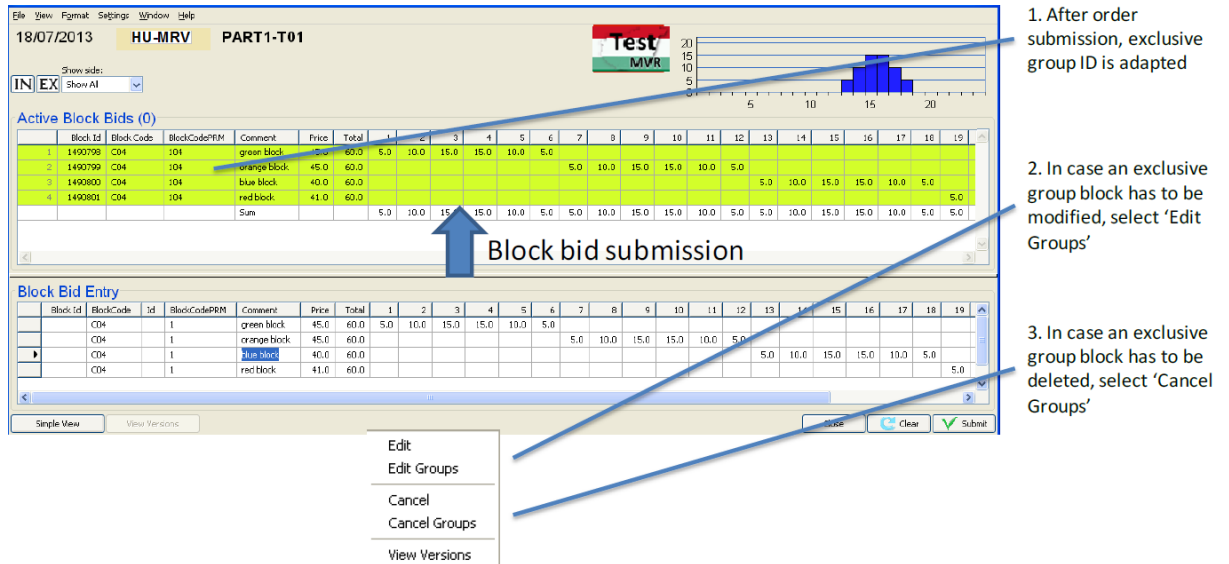
Corresponding information has to be entered in ETS (either key in or copy/paste):

Block Code	ID	BlockCodePrm	Comment	Price	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24
C04			1 green block	45	5	10	15	15	10	5																		
C04			1 orange block	45							5	10	15	15	10	5												
C04			1 blue block	40													5	10	15	15	10	5						
C04			1 red block	41																			5	10	15	15	10	5

Exclusive group has a C04 block code

The four block bids belong to the same exclusive group (same group id)

Once the block orders have been inserted, the group ID is adapted to ETS group ID:



Active Block Bids (0)

Block Id	Block Code	BlockCodePRM	Comment	Price	Total	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
1	1490798	CD4	104	green block	60.0	60.0	5.0	10.0	15.0	15.0	10.0	5.0												
2	1490799	CD4	104	orange block	45.0	60.0						5.0	10.0	15.0	15.0	10.0	5.0							
3	1490800	CD4	104	blue block	40.0	60.0											5.0	10.0	15.0	15.0	10.0	5.0		
4	1490801	CD4	104	red block	41.0	60.0																	5.0	5.0
Sum							5.0	10.0	15.0	15.0	10.0	5.0	5.0	10.0	15.0	15.0	10.0	5.0	5.0	10.0	15.0	15.0	10.0	5.0

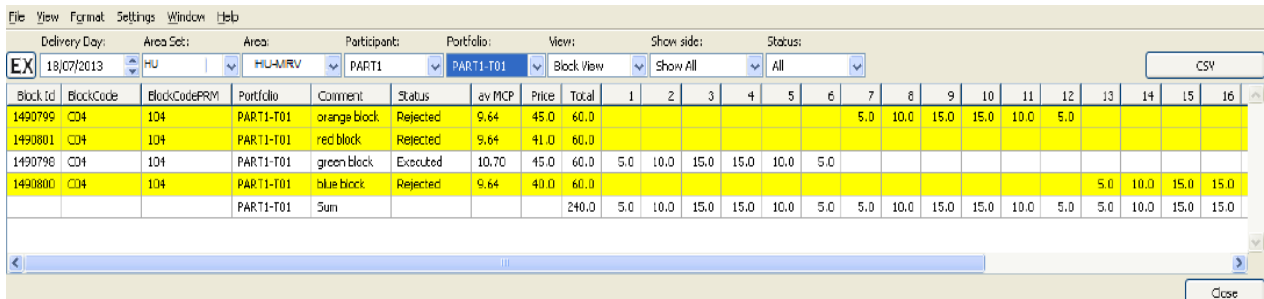
Block Bid Entry

Block Id	Block Code	Id	BlockCodePRM	Comment	Price	Total	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
	CD4		1	green block	45.0	60.0	5.0	10.0	15.0	15.0	10.0	5.0													
	CD4		1	orange block	45.0	60.0							5.0	10.0	15.0	15.0	10.0	5.0							
	CD4		1	blue block	40.0	60.0													5.0	10.0	15.0	15.0	10.0	5.0	
	CD4		1	red block	41.0	60.0																			5.0

Block bid submission

- 1. After order submission, exclusive group ID is adapted
- 2. In case an exclusive group block has to be modified, select 'Edit Groups'
- 3. In case an exclusive group block has to be deleted, select 'Cancel Groups'

Once the results are published, the execution status of the block orders can be viewed in ETS client block view screen:



Block Id	Block Code	BlockCodePRM	Portfolio	Comment	Status	av MCP	Price	Total	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	
1490799	CD4	104	PART1-T01	orange block	Rejected	9.64	45.0	60.0								5.0	10.0	15.0	15.0	10.0	5.0				
1490801	CD4	104	PART1-T01	red block	Rejected	9.64	41.0	60.0																	
1490798	CD4	104	PART1-T01	green block	Executed	10.70	45.0	60.0	5.0	10.0	15.0	15.0	10.0	5.0											
1490800	CD4	104	PART1-T01	blue block	Rejected	9.64	40.0	60.0													5.0	10.0	15.0	15.0	
Sum								240.0	5.0	10.0	15.0	15.0	10.0	5.0	5.0	10.0	15.0	15.0	10.0	5.0	5.0	10.0	15.0	15.0	

In the csv market result file which can be downloaded from ETS client, the execution status for linked block orders is displayed as following:

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U	V	W	X	Y	Z	
1	Area	Portfolio	Block Id	Block Code	PRM	Comment	Status	av MCP	Price	H1	H2	H3	H4	H5	H6	H7	H8	H9	H10	H11	H12	H13	H14	H15	H16	H17	
2	HU-MVR	PART-T01	1490799	C04	104	orange block	Rejected	9,64	45							5	10	15	15	10	5						
3	HU-MVR	PART-T01	1490801	C04	104	red block	Rejected	9,64	41																		
4	HU-MVR	PART-T01	1490798	C04	104	green block	Executed	10,7	45	5	10	15	15	10	5												
5	HU-MVR	PART-T01	1490800	C04	104	blue block	Rejected	9,64	40														5	10	15	15	10
6								Sum	5	10	15	15	10	5	5	10	15	15	10	5	5	10	15	15	10		
7																											

Please do not hesitate to contact us should you require any further information.

Yours faithfully,

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