ETS – SCALABLE COMPLEX ORDERS TECHNICAL SPECIFICATION

VERSION 1.0

Date	Author	Change
2021-12-16	SEMOpx	Version 1.0 Publication

1 Introduction

1.1 Brief description of requirements / Rational for change:

As a result of the public consultation of Commission Regulation (EU) on products that can be taken into account in the SDAC and the SDAC product methodology, the scalable complex order product was made available to all NEMO's. The release of the Euphemia Algorithm 10.5 has been designed to support SCO's, which now allows for the design, testing and analysis of this product.

This document describes the replacement of the complex order by the scalable complex order functionality in ETS.

2 Definitions

A scalable complex order is composed by:

1. One stepwise linear order per period
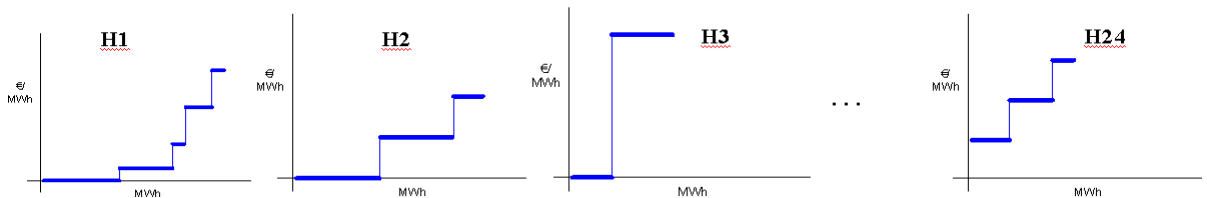
Only step wise orders are allowed; no scalable complex order for piecewise or hybrid orders.

For a given scalable complex order, all linear orders must have the same side.

Complex order can only have sell side, i.e. quantities ≤ 0

2. An economic condition defined by one input parameters:
   a. Fixed Term

3. Scheduled Stop Periods

4. Load gradients
   a. Increase gradient
   b. Decrease gradient
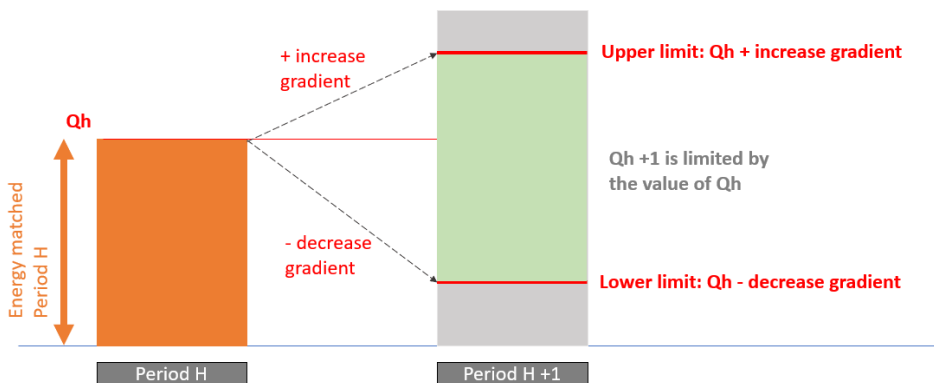
5. Minimum acceptance volume (MAV) per period

Scalable complex orders are available for 60 min and 30 min period duration.

Output from price calculation are:

- Executed volume
- Paradoxically Rejected: Indicates whether the scalable complex order is paradoxically rejected
- Activation: value of the activation variable for the scalable complex order

2.1 Difference: Complex order v/s Scalable complex order

The difference between the **complex orders and the scalable complex orders** is that:

- An additional feature of **"Minimum Acceptance Volumes (MAV) per period"** has been added
- **"Variable Term/Cost (VT)"** MIC condition has been removed, using the prices of the period sub-orders as variable costs on top of the fixed cost

3 ETS Configuration

3.1 Area configuration

Submission of scalable complex order is possible for **60min and 30min period duration**.

The possibility to submit scalable complex order for a specific area is defined in the area configuration screen. Per default it is not possible.

If the possibility to submit scalable complex order for a specific area is removed:

- It should not be possible to submit additional scalable complex orders for that area
- Already submitted scalable complex orders should remain active in the order book, and it should still be possible for the trader or MO user to modify / cancel the order

User must have Maintenance User rights to do modifications.

3.1.1 Update summary

No change is expected in the area configuration screen except the label **"complex order allowed"** replaced by **"Scalable complex order allowed".**

3.2 Portfolio configuration

The possibility to submit scalable complex order for a (portfolio, area) combination is defined in the portfolio configuration screen. Per default it is not possible.

If the possibility to submit scalable complex order for a specific (portfolio, area) combination is removed:

- It should not be possible to submit additional scalable complex orders for that area
- Already submitted scalable complex orders should remain active in the order book, and it should still be possible for the trader or MO user to modify / cancel the order

MO user must have Back Office (BO) rights to do modifications.

3.2.1 Update summary

No change is expected in the portfolio configuration screen except the label **"complex order"** replaced by **"Scalable complex order"**.

3.3 Import – Export

3.3.1 Area Configuration

The import/export area configuration templates are updated to reflect the name change.

3.3.2 Back office

The import/export BO templates are updated to reflect the name change.

4 Functions

4.1 Order submission

Several versions of scalable complex order can be created, modified and deleted. Detection of whether a submission is a new version is made in a similar manner to linear order + new version in case one or several values of scalable complex order input parameters are modified.

In case of DST 25[1], the volumes and minimum acceptance volume (MAV) for periods related to hour 3A and 3B can be different if area set configuration allows different volumes between hours 3A and 3B.

4.1.1 Update summary

The following change are expected in the **order entry screen**:

- the label "complex order" replaced by "Scalable complex order"),
- removal of the variable term field,
- addition of the minimum acceptance volume (MAV) at the period level

4.2 Validations on order

There is a maximum of one active scalable complex order per (area, instrument duration, auction date time, portfolio) combination.

Checks done on the linear order part of the scalable complex order:

Validation	Server check	Client check
Participant to which the portfolio belongs is active	Yes	Yes
Volume is a number	Yes	Yes
Scalable complex order can only have sell side, i.e. quantities ≤ 0	Yes	Yes
Absolute value of volume is below or equal to maximum volume defined in the area configuration screen	Yes	Yes

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[1] Daylight Savings Time – Long Clock Change.

Hour 3A refers to: Additional period 01:00X – 01:30X

Hour 3B refers to: Additional period 01:30X – 02:00X

Volume respects volume tick[2]	Yes	Yes
Price is a number	Yes	Yes
Price respects price tick[3]	Yes	Yes
First price is minimum price	Yes	Yes
Last price is maximum price	Yes	Yes
Number of price / quantity couples is accordingly to the setting defined in the area configuration screen	Yes	Yes
Order is monotonous and is a stepwise curve: ($P_i < P_{i+1}$ AND $Q_i = Q_{i+1}$) OR ($P_i = P_{i+1}$ AND $Q_i > Q_{i+1}$, excluding Pmax and Pmin[4])	Yes	Yes
Orders cannot have empty values or 0 for all periods and prices, except for deleted order which contains 0 for all periods and prices	No	Yes

If no scalable complex points are defined for a specific period, then ETS must provide (to Euphemia or PCR) a curve with volume 0 at Pmin and at Pmax

Checks done at client scalable complex order input parameters are checked accordingly to below table:

Parameter	Format	Server and Client Checks
Fixed_Term	NUMBER(18,11) NOT NULL 0 means no value is defined	Mandatory value Consistent with format Fixed_Term ≥0
IncreaseGradient	NUMBER(11,5)	Optional value Consistent with format IncreaseGradient > 0 Value can be set only for supply scalable complex order (i.e. volume with negative value)
DecreaseGradient	NUMBER(11,5)	Optional value Consistent with format DecreaseGradient > 0

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[2] When an order is inserted via copy/paste in ETS client, then volumes are automatically rounded to volume tick without warning message

[3] When an order is inserted via copy/paste in ETS client, then prices are automatically rounded to price tick without warning message

[4] Pmax, Pmin
The case: $P_i = P_{i+1} = $ Pmax or Pmin is not permitted as it creates difficulties for reasonable control checks and the curtailment process. From an economic point of view it does not appear necessary for a trader to submit a vertical segment at Pmax or Pmin.

		Value can be set only for supply scalable complex order (i.e. volume with negative value)
ScheduledStopPeriods	NUMBER(2) NOT NULL 0 means no value is defined	Mandatory valueConsistent with format Possible values are 0,1,2,3 ScheduledStopPeriods can be 1, 2, or 3 only if Fixed_Term≠0 ScheduledStopPeriods can be 1, 2, or 3 only if scalable complex order is supply (i.e. volumes with negative value)
MinimumAcceptanceVolume	NUMBER NOT NULL 0 means no value is defined	Mandatory value for each period Consistent with format Respects volume tick Absolute value is below or equal to maximum volume defined in the area configuration screen MinimumAcceptanceVolume ≤ 0 MinimumAcceptanceVolume is higher or equal to the lowest volume of the curve
Overall check		For a scalable complex order, no overall cross constraint is done on the parameters

In case of validation failure, all the Orders of the Submission are rejected.

4.2.1 Update summary

- Checks done on variable term are removed and
- Checks done on minimum acceptance volume are added

5 Interfaces

5.1 Trader User Interface

The following **trader screens** are updated to replace complex orders by scalable complex orders:

- Market global view
- Complex order entry screen
- Results screen (complex, trade tabs)
- Messages
- Settings

5.2 MO User Interface

The following **MO screens** are updated to replace complex orders by scalable complex orders:

- Settings
- Complex order entry screen
- Results screen (Complex, Trade tabs)
- Area configuration screen

- BO portfolio screen
- Order Book check
- Published complex bid results

6 Reports

Bid file, Market result file, trade report and client market results are updated to replace complex orders with scalable complex orders.

Changes which are specific to Scalable Complex Orders are highlighted in <mark>Yellow</mark>

6.1 Market result file

6.1.1 Introduction

This Report contains an inventory of all participant's Trades that had been executed in ETS during the Spot market Auction for a given Area Set and auction date time.

This report also contains:

- the indexes values
- the block defined per default for each market area
- the net position for each market area
- FX rate value

6.1.2 File name/ format

Name	MarketResult_[area set]_[auction name]_[auction date time]_[Creation date time]
Format	CSV (separator: semi colon ; decimal separator: comma

[Auction date time]: auction date time (format: YYYYMMDDhhmmss) in GMT

[Creation date time]: creation date time of the file (format: YYYYMMDDhhmmss) in GMT

[area set]: name of the area set

[auction name]: name of the auction

6.1.3 File overview

Area set	###						
Auction name	###						
Auction date time	2016-06-27T11:00:00Z						
FX rates							
EUR	GBP	###					
Market area	###						
Index prices		60	EUR				
2016-06-28T00:00:00Z	2016-06-28T01:00:00Z	2016-06-28T02:00:00Z	2016-06-28T03:00:00Z	2016-06-28T04:00:00Z	2016-06-28T05:00:00Z	2016-06-28T06:00:00Z	
###	###	###	###	###	###	###	
Index prices		60	GBP				
2016-06-28T00:00:00Z	2016-06-28T01:00:00Z	2016-06-28T02:00:00Z	2016-06-28T03:00:00Z	2016-06-28T04:00:00Z	2016-06-28T05:00:00Z	2016-06-28T06:00:00Z	
###	###	###	###	###	###	###	
Index prices		30	EUR				
2016-06-28T00:00:00Z	2016-06-28T01:00:00Z	2016-06-28T02:00:00Z	2016-06-28T03:00:00Z	2016-06-28T04:00:00Z	2016-06-28T05:00:00Z	2016-06-28T06:00:00Z	
###	###	###	###	###	###	###	
Index prices		30	GBP				
2016-06-28T00:00:00Z	2016-06-28T01:00:00Z	2016-06-28T02:00:00Z	2016-06-28T03:00:00Z	2016-06-28T04:00:00Z	2016-06-28T05:00:00Z	2016-06-28T06:00:00Z	
###	###	###	###	###	###	###	
Index volumes		60					
2016-06-28T00:00:00Z	2016-06-28T01:00:00Z	2016-06-28T02:00:00Z	2016-06-28T03:00:00Z	2016-06-28T04:00:00Z	2016-06-28T05:00:00Z	2016-06-28T06:00:00Z	
###	###	###	###	###	###	###	
Index volumes		30					
2016-06-28T00:00:00Z	2016-06-28T01:00:00Z	2016-06-28T02:00:00Z	2016-06-28T03:00:00Z	2016-06-28T04:00:00Z	2016-06-28T05:00:00Z	2016-06-28T06:00:00Z	
###	###	###	###	###	###	###	
Net position		60					
2016-06-28T00:00:00Z	2016-06-28T01:00:00Z	2016-06-28T02:00:00Z	2016-06-28T03:00:00Z	2016-06-28T04:00:00Z	2016-06-28T05:00:00Z	2016-06-28T06:00:00Z	
###	###	###	###	###	###	###	
Net position		30					
2016-06-28T00:00:00Z	2016-06-28T01:00:00Z	2016-06-28T02:00:00Z	2016-06-28T03:00:00Z	2016-06-28T04:00:00Z	2016-06-28T05:00:00Z	2016-06-28T06:00:00Z	
###	###	###	###	###	###	###	
Default blocks		60	EUR				
Block name	###	###	###				
Block price	###	###	###				
Block volume	###	###	###				
Default blocks		60	GBP				
Block name	###	###	###				
Block price	###	###	###				
Block volume	###	###	###				
Default blocks		30	EUR				
Block name	###	###	###				
Block price	###	###	###				
Block volume	###	###	###				
Default blocks		30	GBP				
Block name	###	###	###				
Block price	###	###	###				
Block volume	###	###	###				
Area	###						
Prices		60	EUR				
2016-06-28T00:00:00Z	2016-06-28T01:00:00Z	2016-06-28T02:00:00Z	2016-06-28T03:00:00Z	2016-06-28T04:00:00Z	2016-06-28T05:00:00Z	2016-06-28T06:00:00Z	
###	###	###	###	###	###	###	
Prices		60	GBP				
2016-06-28T00:00:00Z	2016-06-28T01:00:00Z	2016-06-28T02:00:00Z	2016-06-28T03:00:00Z	2016-06-28T04:00:00Z	2016-06-28T05:00:00Z	2016-06-28T06:00:00Z	
###	###	###	###	###	###	###	
Prices		30	EUR				
2016-06-28T00:00:00Z	2016-06-28T01:00:00Z	2016-06-28T02:00:00Z	2016-06-28T03:00:00Z	2016-06-28T04:00:00Z	2016-06-28T05:00:00Z	2016-06-28T06:00:00Z	
###	###	###	###	###	###	###	
Prices		30	GBP				
2016-06-28T00:00:00Z	2016-06-28T01:00:00Z	2016-06-28T02:00:00Z	2016-06-28T03:00:00Z	2016-06-28T04:00:00Z	2016-06-28T05:00:00Z	2016-06-28T06:00:00Z	
###	###	###	###	###	###	###	
Portfolio	MEMBER1	MEMBER1-T01	60	GBP			
Linear order							
2016-06-28T00:00:00Z	2016-06-28T01:00:00Z	2016-06-28T02:00:00Z	2016-06-28T03:00:00Z	2016-06-28T04:00:00Z	2016-06-28T05:00:00Z	2016-06-28T06:00:00Z	
###	###	###	###	###	###	###	
Block order	123456						
2016-06-28T00:00:00Z	2016-06-28T01:00:00Z	2016-06-28T02:00:00Z	2016-06-28T03:00:00Z	2016-06-28T04:00:00Z	2016-06-28T05:00:00Z	2016-06-28T06:00:00Z	
###	###	###	###	###	###	###	
Complex order							
2016-06-28T00:00:00Z	2016-06-28T01:00:00Z	2016-06-28T02:00:00Z	2016-06-28T03:00:00Z	2016-06-28T04:00:00Z	2016-06-28T05:00:00Z	2016-06-28T06:00:00Z	
###	###	###	###	###	###	###	

6.1.4   File content

6.1.4.1   Area set information

<u>Line 1</u>

Col. Number	Type	Description
1	Char(8)	"Area set"
2	Char(40)	Area set name

<u>Line 2</u>

Col. Number	Type	Description
1	Char(12)	"Auction name"
2	Char(30)	Name of the auction (e.g. Intraday morning, Intraday afternoon...)

<u>Line 3</u>

Col. number	Type	Description
1	Char(17)	"Auction date time"
2	DateTime	Auction date time in GMT: YYYY-MM-DDThh:mm:ssZ

6.1.4.2   FX rate information

6.1.4.2.1   Header

FX rate header is always displayed, even if there is no FX rate defined for the area set

<u>Line 1</u>

Col. Number	Type	Description
1	Char(8)	"FX rates"

6.1.4.2.2 FX rate information

FX rate is indicated only from auction currency to settlement currency For each FX rate, the following line is written:

<u>1st line</u>

Col. Number	Type	Description
1	Char(3)	Value of Currency From: "EUR", "GBP"…
2	Char(3)	Value of Currency To: "EUR", "GBP"…
3	Number(16,8)	Value of currency rate; usually currency will have 8 decimal places

6.1.4.3 Index information

<u>1st line</u>

Col. Number	Type	Description
1	Char(11)	"Market area"
2	Char(40)	Market area name

<u>2nd line</u>

Col. Number	Type	Description
1	Char(12)	"Index prices"
2	Number(3)	Period duration in minute: "30", "60"
3	Char(3)	Currency: "EUR", "GBP"…

<u>3rd line</u>

Col. number	Type	Description
1 → n	DateTime	Period date time delivery start in GMT: YYYY-MM-DDThh:mm:ssZ Due to clock change, the number of columns may be variable (e.g. in case of 60min day ahead auction for DST 23[5], the number of columns is 23; but in case of auction from 17:00 to 23:00, then the number of columns is not variable[6])

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[5] Daylight Savings Time – Short Clock Change

[6] this means the number of columns is variable (not always 23,24,25)

4th line

Col. number	Type	Description
1 → n	Number(15,5)	Value of index price in defined currency Due to clock change, the number of columns may be variable (e.g. in case of 60min day ahead auction for DST 23, the number of columns is 23)

5th line

Col. number	Type	Description
1	Char(13)	"Index volumes"
2	Number(3)	Period duration in minute: "30", "60"

6th line

Col. number	Type	Description
1 → n	DateTime	Period date time delivery start in GMT: YYYY-MM-DDThh:mm:ssZ Due to clock change, the number of columns may be variable (e.g. in case of 60min day ahead auction for DST 23, the number of columns is 23)

7th line

Col. number	Type	Description
1 → n	Number(10,4)	Value of index volume Due to clock change, the number of columns may be variable (e.g. in case of 60min day ahead auction for DST 23, the number of columns is 23)

8th line

Col. number	Type	Description
1	Char(12)	"Net position"
2	Number(3)	Period duration in minute: "30", "60"

9th line

Col. number	Type	Description
1 → n	DateTime	Period date time delivery start in GMT: YYYY-MM-DDThh:mm:ssZ Due to clock change, the number of columns may be variable (e.g. in case of 60min day ahead auction for DST 23, the number of columns is 23)

10th line

Col. number	Type	Description
1 → n	Number(10,4)	PCR MNA: value of $NP_{market\ area,\ calculated}$ see §6.1 of INDEX document PCR non MNA: Output of MR20 (PMB market result) Local Euphemia: value of $NP_{market\ area,\ calculated}$ see §6.1 of INDEX document Local EMMA: value of $NP_{market\ area,\ calculated}$ see §6.1 of INDEX document **Note**: Due to clock change, the number of columns may be variable (e.g. in case of 60min day ahead auction for DST 23, the number of columns is 23)

11th line

Col. number	Type	Description
1	Char(14)	"Default blocks"
2	Number(3)	Period duration in minute: "30", "60"
3	Char(3)	Currency: "EUR", "GBP"…

12th line

Col. Number	Type	Description
1	Char(10)	"Block name"
2	Char(40)	First default block name defined in ETS for block order submission
…	…	*Subsequent default block names for block order submission defined for the market area*

Col. Number	Type	Description
1	Char(11)	"Block price"
2	Number(15,5)	Average of the index prices over the periods of first default block order in defined currency; value is rounded to price tick + 1
…	…	*Subsequent average prices*

14th line

Col. Number	Type	Description
1	Char(12)	"Block volume"
2	Number(10,4)	Sum of the index volumes over the periods of first default block order; value is rounded to volume tick
…	…	*Subsequent average volumes*

The lines to describe the market results of an area belonging to an area set are described below. This set of lines is repeated for each area.

6.1.4.4   Area information

For each area of the area set, the following lines are indicated:

6.1.4.4.1   General information

Line 2, 3, 4, 5, 6 and 7 may be repeated several times in case information is available for several currencies and period durations; the information is indicated in particular in auction currency and in settlement currencies of the area set (if they differ from auction currency)

1st line

Col. number	Type	Description
1	Char(4)	"Area"
2	Char(40)	Area name

2nd line

2<u>nd line</u>

Col. number	Type	Description
1	Char(6)	"Prices"
2	Number(3)	Period duration in minute: "30", "60"
3	Char(3)	Currency: "EUR", "GBP"…

3<u>rd line</u>

Col. number	Type	Description
1 → n	DateTime	Period date time delivery start in GMT: YYYY-MM-DDThh:mm:ssZ Due to clock change, the number of columns may be variable (e.g. in case of 60min day ahead auction for DST 23, the number of columns is 23)

4<u>th line</u>

Col. number	Type	Description
1 → n	Number(15,5)	Value of price in defined currency Due to clock change, the number of columns may be variable (e.g. in case of 60min day ahead auction for DST 23, the number of columns is 23)

5<u>th line</u>

Col. number	Type	Description
1	Char(12)	"Net position"
2	Number(3)	Period duration in minute: "30", "60"

6<u>th line</u>

Col. number	Type	Description
1 → n	DateTime	Period date time delivery start in GMT: YYYY-MM-DDThh:mm:ssZ Due to clock change, the number of columns may be variable (e.g. in case of 60min day ahead auction for DST 23, the number of columns is 23)

7th line

<u>7th line</u>

Col. number	Type	Description
1 → n	Number(10,4)	<u>PCR MNA</u>: Output of MR20 (PMB market result)[7] <u>PCR non MNA</u>: value of $NP_{area, calculated}$ see §6.1 of INDEX document <u>Local Euphemia</u>: Output of price calculation <u>Local EMMA</u>: value of $NP_{area, calculated}$ see §6.1 of INDEX document **Note**: Due to clock change, the number of columns may be variable (e.g. in case of 60min day ahead auction for DST 23, the number of columns is 23)

6.1.4.4.2 Participant information

For each (portfolio, period duration) combination having an order executed for the area, the following lines are indicated:

<u>1st line</u>

Col. number	Type	Description
1	Char(9)	"Portfolio"
2	Char(10)	Participant short name
3	Char(32)	Portfolio name
4	Number(3)	Period duration in minute: "30", "60"
5	Char(3)	Settlement currency of the (portfolio, area) combination: "EUR", "GBP"…

6.1.4.4.3 Linear order information

If a linear order (piecewise, stepwise, or hybrid) has been submitted for the (portfolio, period duration) combination, the following lines are indicated:

<u>1st line</u>

Col. number	Type	Description
1	Char(12)	"Linear order"
2	Char(20)	Value of TraderName

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[7] The rounded net position is the value calculated in the 060 – Portfolio Allocation - 20181130

Col. number	Type	Description
1 → n	DateTime	Period date time delivery start in GMT: YYYY-MM-DDThh:mm:ssZ Due to clock change, the number of columns may be variable (e.g. in case of 60min day ahead auction for DST 23, the number of columns is 23)

3rd line

Col. number	Type	Description
1 → n	Number(15,5)	Value of executed quantity for the considered period of the linear order. Due to clock change, the number of columns may be variable (e.g. in case of 60min day ahead auction for DST 23, the number of columns is 23)

4th line

Col. number	Type	Description
1 → n	Number(25,0)	OrderPeriodID (as defined in the 148 – ETS - Trade and Trader ID document) for the considered linear order and period. If there is no OrderPeriodID for a period, then the cell is empty. Due to clock change, the number of columns may be variable (e.g. in case of 60min day ahead auction for DST 23, the number of columns is 23)

6.1.4.4.4   Block order information

If block orders have been submitted for the (portfolio, period duration) combination, then for each block order that has been submitted for the portfolio, following lines are indicated (cancelled block orders or block orders for which a newer version exist are not included):

1st line

Col. number	Type	Description
1	Char(11)	"Block order"
2	Char(?)	Block order id
3	Char(20)	Value of TraderName

2nd line

Col. number	Type	Description
1 → n	DateTime	Period date time delivery start in GMT: YYYY-MM-DDThh:mm:ssZ Due to clock change, the number of columns may be variable (e.g. in case of 60min day ahead auction for DST 23, the number of columns is 23)

3rd line

Col. number	Type	Description
1 → n	Number(15,5)	Value of executed quantity for the block order, 0 is indicated there is no quantity for corresponding hour Due to clock change, the number of columns may be variable (e.g. in case of 60min day ahead auction for DST 23, the number of columns is 23)

4th line

Col. number	Type	Description
1 → n	Number(25,0)	OrderPeriodID (as defined in the 148 – ETS - Trade and Trader ID document) for the considered block order and period. If there is no OrderPeriodID for a period, then the cell is empty. Due to clock change, the number of columns may be variable (e.g. in case of 60min day ahead auction for DST 23, the number of columns is 23)

6.1.4.4.5 Scalable complex order information

If a scalable complex order has been submitted for the (portfolio, period duration) combination, the following lines are indicated:

1st line

Col. number	Type	Description
1	String	"Scalable complex order"
2	Char(20)	Value of TraderName

2nd line

Col. number	Type	Description
1 → n	DateTime	Period date time delivery start in GMT: YYYY-MM-DDThh:mm:ssZ Due to clock change, the number of columns may be variable (e.g. in case of 60min day ahead auction for DST 23, the number of columns is 23)

3rd line

Col. number	Type	Description
1 → n	Number(15,5)	Value of executed quantity for the scalable complex order Due to clock change, the number of columns may be variable (e.g. in case of 60min day ahead auction for DST 23, the number of columns is 23)

4th line

Col. number	Type	Description
1 → n	Number(25,0)	OrderPeriodID (as defined in the 148 – ETS - Trade and Trader ID document) for the considered scalable complex order and period. If there is no OrderPeriodID for a period, then the cell is empty. Due to clock change, the number of columns may be variable (e.g. in case of 60min day ahead auction for DST 23, the number of columns is 23)

6.2   Bid file

6.2.1   Introduction

This report contains all the orders submitted for the considered auction session. This document is produced in a CSV file to enable a quick visualization of the data and to ease automatic processing of the data. CSV format is also preferred because it is not as verbose as an xml file; this would enable a quicker file transfer to EPEX Spot database.

6.2.2   File name/ format

Name	BidFile_[area set]_[auction name]_[auction date time]_[Creation date time]
Format	CSV (separator: semi colon ; decimal separator: coma)

[Auction date time]: auction date time (format: YYYYMMDDhhmmss) in GMT

[Creation date time]: creation date time of the file (format: YYYYMMDDhhmmss) in GMT

[area set]: name of the area set

[auction name]: name of the auction

6.2.3 File overview

Area set	IrelandIDA																					
Auction name	Intraday morning																					
Auction date time	2016-08-31T11:00:00Z																					
PO	PartA	PartA-T01	RIO-EIRGRID		60	GBP																
SL	108901	TRADER007	PartA	2016-08-30T10:02:21																		
PR	Period	Active	Execution	-500	0	0	3000															
VL	2016-08-51T16:00:00Z	Y	-17,4	0	0	-30	-30															
VL	2016-08-31T17:00:00Z	Y	-17,7	0	0	-30	-30															
VL	2016-08-31T18:00:00Z	Y	-19,4	0	0	-30	-30															
VL	2016-08-31T19:00:00Z	Y	-30	0	0	-30	-30															
VL	2016-08-31T20:00:00Z	Y	-30	0	0	-30	-30															
VL	2016-08-31T21:00:00Z	Y	-30	0	0	-30	-30															
VL	2016-08-31T22:00:00Z	Y	-30	0	0	-30	-30															
VL	2016-08-31T23:00:00Z	Y	-30	0	0	-30	-30															
VL	2016-09-01T00:00:00Z	Y	-30	0	0	-30	-30															
VL	2016-09-01T01:00:00Z	Y	-30	0	0	-30	-30															
VL	2016-09-01T02:00:00Z	Y	-30	0	0	-30	-30															
VL	2016-09-01T03:00:00Z	Y	-30	0	0	-30	-30															
VL	2016-09-01T04:00:00Z	Y	-30	0	0	-30	-30															
VL	2016-09-01T05:00:00Z	Y	-30	0	0	-30	-30															
VL	2016-09-01T06:00:00Z	Y	-30	0	0	-30	-30															
VL	2016-09-01T07:00:00Z	Y	-30	0	0	-30	-30															
VL	2016-09-01T08:00:00Z	Y	-30	0	0	-30	-30															
VL	2016-09-01T09:00:00Z	Y	-30	0	0	-30	-30															
VL	2016-09-01T10:00:00Z	Y	-29,3	0	0	-30	-30															
VL	2016-09-01T11:00:00Z	Y	-30	0	0	-30	-30															
VL	2016-09-01T12:00:00Z	Y	-21,8	0	0	-30	-30															
VL	2016-09-01T13:00:00Z	Y	-22,2	0	0	-30	-30															
VL	2016-09-01T14:00:00Z	Y	-22	0	0	-30	-30															
VL	2016-09-01T15:00:00Z	Y	-25,3	0	0	-30	-30															
SB	129543	TRADER007	PartA	2016-08-30T11:04:51																		
BI	BlockID	Active	Execution	MAR		AAR		BlockCode	BlockCodePRM	Price	2016-08-31T16:00:00Z	2016-08-31T17:00:00Z	2016-08-31T18:00:00Z	2016-08-31T19:00:00Z	2016-08-31T20:00:00Z	2016-08-31T21:00:00Z	2016-08-31T22:00:00Z	2016-08-31T23:00:00Z	2016-09-01T00:00:00Z			
BL	2618171	Y	0	1	0	C01			1503	-43	-30	-31		-34	-10							
BL	2618172	Y	0	1	0	C02	2618171	2245	17		10	12	16	20	45	26						
BL	2618173	Y	0	1	0	C02	2618171	65						-8		-15						
BL	2618174	Y	0	1	0	C02	2618172	2012	47													
BL	2618175	Y	0	1	0	C02	2618172	2026		-28	-37	-9	-47		-11						
BL	2618176	Y	0	1	0	C01		2186			-19	-11	-5	-25	-21	-40				
SC	654258	TRADER007	PartA	2016-08-30T11:23:41	Fixed term	5000	Variable term	200	Increase gradient	5	Decrease gradient	5	Scheduled stop period	1	Paradoxically rejected	1	Activation					
PR	Period	Active	Execution	-500	100	100	200	200	3000													
VL	2016-08-31T16:00:00Z	Y	-17,4	60	60	25	25	5	5													
VL	2016-08-31T17:00:00Z	Y	-17,7	60	60	25	25	5	5													
VL	2016-08-31T18:00:00Z	Y	-19,4	60	60	25	25	5	5													
VL	2016-08-31T19:00:00Z	Y	-30	60	60	25	25	5														
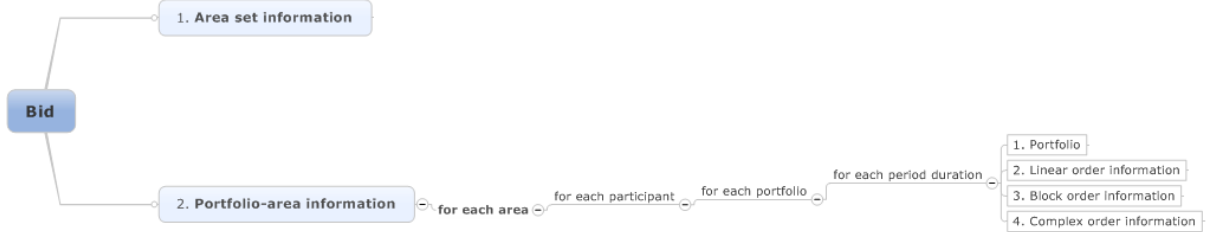
6.2.4 File content

6.2.4.1 Area set information

<u>1st line</u>

Col. Number	Type	Description
1	String	"Area set"
2	String	Area set name

<u>Line 2</u>

Col. Number	Type	Description
1	Char(12)	"Auction name"
2	Char(30)	Name of the auction (e.g. Intraday morning, Intraday afternoon...)

<u>Line3</u>

Col. number	Type	Description
1	Char(17)	"Auction date time"
2	DateTime	Auction date time in GMT: YYYY-MM-DDThh:mm:ssZ

The lines to describe the bid file of an area belonging to an area set are described below. This set of lines is repeated for each area.

6.2.4.2   Portfolio-Area information

6.2.4.2.1   Line to describe Portfolio-Area-Period duration

<u>Line 1</u>

Col. number	Type	Description
1	Char(2)	"PO" (for portfolio)
2	Char(10)	Participant of the Portfolio >> shortname
3	Char(32)	Portfolio name
4	Char(40)	Area name
5	Number(3)	Period duration in minute: "30", "60"
6	Char(3)	Settlement currency of the (portfolio, area) combination, e.g. "EUR", "GBP"…
7	Char(2)	The type of portfolio: • "N" for Normal • "PW" for physical delivery week • "PM" for physical delivery month

6.2.4.2.2   Line to describe submitted linear order

For each linear order that has been submitted and accepted in the central module, following lines are indicated:

Line 1

Col. number	Type	Description
1	Char(2)	"SL" (for submission linear order)
2	Number(25,0)	Submission id; it is the OrderID as defined in the 148 – ETS - Trade and Trader ID document
3	Char(20)	User id
4	Char(10)	participant of the user shortName (can be different from participant of portfolio)
5	DateTime	Submission date time in GMT: YYYY-MM-DDThh:mm:ssZ

2nd line

Col. number	Type	Description
1	Char(2)	"PR" (for price)
2	Char(6)	"Period"
3	Char	"OrderPeriodID"
4	Char(6)	"Active"
5	Char(9)	"Execution"
6	Number(15,5)	First price of the linear order If price tick has been modified after the order submission, the original price as submitted by the user is still displayed
..	..	..
	Number(15,5)	Last price of the linear order If price tick has been modified after the order submission, the original price as submitted by the user is still displayed

3rd line → Xth line (number of lines depends on the number of hours contained in linear order)

Col. number	Type	Description
1	Char(2)	"VL" (for volume)
2	DateTime	Period date time delivery start in GMT: YYYY-MM-DDThh:mm:ssZ
3	Number(25,0)	Value of order period ID; cell can be empty accordingly to the rule described in the 148 – ETS - Trade and Trader ID document

	Char(1)	"Y" if the order is active and "N" if the order is not active
4		If an order with physical delivery is not confirmed at the moment of the 'curve calculation' trigger which is used for this bid file generation, then "N" must be indicated
		If an order has been submitted after the 'curve calculation' trigger which is used for this bid file generation, then 'N' must be indicated.
		If a newer version for the order has been accepted by the server, then the older version has status 'N'
		The order status must be indicated (Either 'Y' or 'N') even if the bid file is generated before the first curve calculation from the auction session monitoring screen
		After any curve calculation, the orders statuses are frozen until the next curve calculation
5	Number(10,4)	Value of the executed quantity, if the order is not active, execution volume is necessarily 0
6	Number(10,4)	Value of the submitted quantity for the first price of the interpolated order (as submitted by the user, in settlement currency)
		If no quantity is defined for the price, then no value
		If volume tick has been modified after the order submission, the original volume as submitted by the user is still displayed
..	..	..
	Number(10,4)	Value of the submitted quantity for the last price of the interpolated order
		If no quantity is defined for the price, then no value
		If volume tick has been modified after the order submission, the original volume as submitted by the user is still displayed

6.2.4.2.3   Line to describe submitted block order

For each block order that has been submitted and accepted in the central module, following lines are indicated (in particular the several versions of a block order are reported):

1st line

Col. number	Type	Description
1	Char(2)	"SB" (for submission block order)
2	Char(20)	User id
3	Char(10)	Participant of User >> shortname
4	DateTime	Submission date time in GMT: YYYY-MM-DDThh:mm:ssZ

<u>2nd line</u>

Col. number	Type	Description
1	Char(2)	"BI" (for block information)
2	Char(7)	"BlockID"
3	Char(6)	"Active"
4	Char(9)	"Execution"
5	Char(3)	"MAR"
6	Char(3)	"AAR"
7	Char(9)	"BlockCode"
8	Char(12)	"BlockCodePRM"
9	Char(5)	"Price"
10 → n	DateTime	Period date time delivery start in GMT: YYYY-MM-DDThh:mm:ssZ for each period of the block order Due to clock change, the number of columns may be variable (e.g. in case of 60min day ahead auction for DST 23, the number of columns is 23)
n+1 → p	DateTime	Period date time delivery start in GMT: YYYY-MM-DDThh:mm:ssZ for each period of the block order Due to clock change, the number of columns may be variable (e.g. in case of 60min day ahead auction for DST 23, the number of columns is 23)

<u>3rd line → Xth line (number of lines depends on the number of block orders contained in the submission)</u>

Col. number	Type	Description
1	Char(2)	"BL" (for block)
2	Number(25,0)	Reference number of the block order; it is the OrderID as described in the 148 – ETS - Trade and Trader ID document
3	Char(2)	"Y" if the order is active and "N" if the order is not active If an order has been submitted after the 'curve calculation' trigger which is used for this bid file generation, then 'N' must be indicated. If a newer version for the order has been accepted by the server, then the older version has status 'N' The order status must be indicated (Either 'Y' or 'N') even if the bid file is generated before the first curve calculation from the auction session monitoring screen After any curve calculation, the orders statuses are frozen until the next curve calculation

4	Number(10,4)	Value of execution volume
		If the block order is not active, then execution volume is necessarily 0
		If the block order is active and has not been executed, then execution volume is 0
		If the block order has been executed, then execution volume is the sum of the executed volumes, e.g. if a 3MW block which lasts 3 hours has been executed, then displayed executed volume is 3*3=9
5	Number(3,2)	Value of minimum acceptance ratio (default: 1)
6	Number(6,5)	Value of Actual Acceptance Ratio (default: 0 rejected / 1 accepted)
		For AAR, reported value is R_AAR (i.e. resized AAR) truncated to 5 decimal places
7	Char(3)	According to block type's, the code is different: • C01 for normal block • C02 for Linked block • C04 for Exclusive block • C88 for Loop block

8	Char(?)	The "BlockCodePRM" column will contain parameters for linked,exclusive, loop and flexible blocks depending on the BlockCode of each Block entered:
		
		 • "BlockCode" = C01 : The "BlockCodePRM" field corresponding to this BlockCode will be empty (N/A)
		 • "BlockCode" = C02 : The "BlockCodePRM" field corresponding to this BlockCode will be :
		     o A number "Block ID": If this Block has one parent. This field contains the Block ID number of its parent
		     o Several numbers "Block ID": If this Block has several parents. This field contains the Block ID number of all its parent, separated by the "_" character between each Block ID number
		 • "BlockCode" = C04: The "BlockCodePRM" field corresponding to this BlockCode will be an "Exclusive Group" ID generated by ETS server. It will be unique and the same for all contents blocks in this group
		 • "BlockCode" = C88: The "BlockCodePRM" field corresponding to this BlockCode will be a "Loop Family" ID generated by ETS server. It will be unique and the same for all contents blocks in this group

9	Number(15,5)	Price of the block order as submitted by the user, in settlement currency
10 → n	Number(10,4)	Value of submitted quantity for first period, second period, etc.,
		If block order is not defined for a period, then no value is given
		Due to clock change, the number of columns may be variable (e.g. in case of 60min day ahead auction for DST 23, the number of columns is 23)

		If a block order is cancelled, then the new version of the order has "0" values for all the defined periods (with defined values, the others are left empty)
n+1 → p	Number(25,0)	Value of OrderPeriodID If block order is not defined for a period, then no value is given Due to clock change, the number of columns may be variable (e.g. in case of 60min day ahead auction for DST 23, the number of columns is 23)

6.2.4.2.4   Line to describe submitted scalable complex order

For each scalable complex order that has been submitted and accepted in the central module, the following lines are indicated (in particular the several versions of a scalable complex order are reported):

1st line

Col. number	Type	Description
1	Char(2)	"SC" (for submission scalable complex order)
2	Number(25,0)	Value of Submission id, it is the OrderID as described in the 148 – ETS - Trade and Trader ID document
3	Char(20)	Value of User id
4	Char(10)	Participant of User >> shortname
5	DateTime	Submission date time in GMT: YYYY-MM-DDThh:mm:ssZ
6	Char(10)	"Fixed term"
7	NUMBER(18,11) NOT NULL	Value of Fixed Term, as submitted by the user, in settlement currency
8	Char(17)	"Increase gradient"
9	NUMBER(11,5)	Value of Increase gradient
10	Char(17)	"Decrease gradient"
11	NUMBER(11,5)	Value of DecreaseGradient
12	Char(22)	"Scheduled stop periods"
13	NUMBER(2) NOT NULL	Value of Scheduled Stop Periods

14	Char(22)	"Paradoxically rejected"
15	NUMBER(1) NOT NULL	Value of Paradoxically Rejected (1 – paradoxically rejected / 0 – not paradoxically rejected)
16	Char(10)	"Activation"
17	NUMBER(1) 0 | 1 NOT NULL	Value of Activation (1 – Accepted / 0 – Rejected)

2nd line

Col. number	Type	Description
1	Char(2)	"PR" (for price)
2	Char(6)	"Period"
3	Char	"OrderPeriodID"
4	Char(6)	"Active"
5	Char(9)	"Execution"
6	Char(3)	"MAV"
7	Number(15,5)	First price of the scalable complex order If price tick has been modified after the order submission, the original price as submitted by the user is still displayed
..	..	..
	Number(15,5)	Last price of the scalable complex order If price tick has been modified after the order submission, the original price as submitted by the user is still displayed

3rd line → Xth line (number of lines depends on the number of hours contained in scalable complex order)

Col. number	Type	Description
1	Char(2)	"VL" (for volume)
2	DateTime	Period date time delivery start in GMT: YYYY-MM-DDThh:mm:ssZ
3	Number(25,0)	Value of OrderPeriodID; cell can be empty accordingly to the rule described in the 148 – ETS - Trade and Trader ID document
4	Char(1)	"Y" if the order is active and "N" if the order is not active If an order has been submitted after the 'curve calculation' trigger which is used for this bid file generation, then 'N' must be indicated.

		If a newer version for the order has been accepted by the server, then the older version has status 'N'
		The order status must be indicated (Either 'Y' or 'N') even if the bid file is generated before the first curve calculation from the auction session monitoring screen
		After any curve calculation, the orders statuses are frozen until the next curve calculation
5	Number(10,4)	Value of the executed quantity. Even if the scalable complex order is not with 'activated' status, it may have executed quantity (due to the Scheduled Stop Condition).
6	Char(3)	Value of the Minimum Acceptance Volume (MAV)
7	Number(10,4)	Value of the submitted quantity for the first price of the order
		If no quantity is defined for the price, then no value
		If volume tick has been modified after the order submission, the original volume as submitted by the user is still displayed
..	..	..
	Number(10,4)	Value of the submitted quantity for the last price of the order
		If no quantity is defined for the price, then no value
		If volume tick has been modified after the order submission, the original volume as submitted by the user is still displayed

6.3   Trade report

6.3.1   Construction rules

The trade report content depends on the type of user (MO, TRADER, NON MARKET PARTICIPANT) and the access rights.

MO user	Trade report can only contain information of area set for which MO user has read or read/write access rights.
TRADER user	Market area details can be accessed only by TRADER user who has read or read write rights for a (portfolio, area) combination of an area which belongs to the same exchange as the considered auction session.
	Trade report can only contain order/trade information of (portfolio, area) combinations for which the TRADER user has read or read write rights.
NON MARKET PARTICIPANT user	Market area details can only be accessed for the market areas configured for the Non Market Participant; no access to member information, i.e. <TradeArea> tag is omitted.

6.3.2   File name/format

6.3.2.1   XML export single

If 'XML Export Single' is selected in Market Results screen:

Name	<auction date time>_TradeReport_<Shortname participant>_<area set>_<auction name>
Format	XML ZIP file containing generated XML Member report Encoding for the xml file = <?xml version="1.0" encoding="UTF-8"?>

6.3.2.2   XML export all

If 'XML Export All' is selected in Market Results screen:

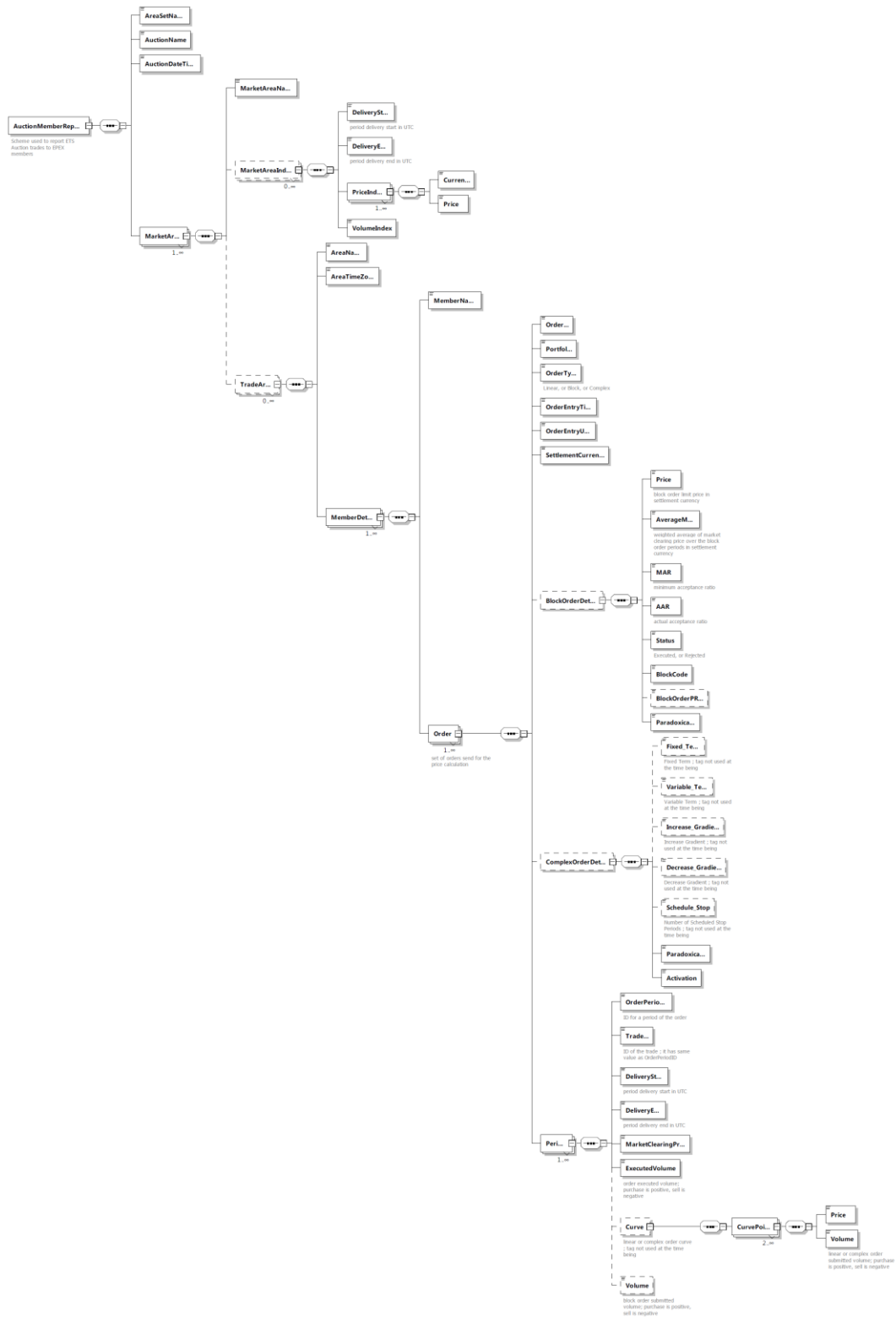| Name	<auction date time>_TradeReport_<Shortname exchange>_<area set>_<auction name>
Format	XML ZIP file containing generated XML Member report Encoding for the xml file = <?xml version="1.0" encoding="UTF-8"?>

With:

<Auction date time>: auction date time (format: YYYYMMDDhhmmss) in GMT

<Shortname>: Shortname of the market participant in case of 'XML Export Single'; Shortname of the exchange linked to the area set in case of 'XML Export All'

<area set>: name of the area set

<auction name>: name of the auction

6.3.3 Overview

6.3.4　File content

Element	Data Type	Card.	Content
AreaSetName	String	[1..1]	Name of the area set
AuctionName	String	[1..1]	Auction name
AuctionDateTime	DateTime	[1..1]	Auction date time in the "YYYY-MM-DDTHH24:MI:SSZ" format
MarketArea	Group	[1..n]	List of market areas of the area set
+MarketAreaName	String	[1..1]	Market area name
+MarketAreaIndex	Group	[0..n]	
++DeliveryStart	DateTime	[1..1]	Delivery start of the period in the "YYYY-MM-DDTHH24:MI:SSZ" format
++DeliveryEnd	DateTime	[1..1]	Delivery end of the period in the "YYYY-MM-DDTHH24:MI:SSZ" format
++PriceIndex	Group	[1..n]	Price index is indicated for all settlement, trade limit and auction currencies available at the level of the area set
+++Currency	String	[1..1]	Currency name
+++Price	Decimal	[1..1]	Price index value The value is reported with the number of decimal places of the price tick plus one extra decimal place
++VolumeIndex	Decimal	[1..1]	Quantity index The value is reported with the number of decimal places of the volume tick
+TradeArea	Group	[0..n]	If the member(s) do not have any active order for the considered auction session, then this tag will not appear (omitted) In case of Non Market Participant user this tag will not appear (omitted) The group will be processed in descending area name order[8]
++AreaName	String	[1..1]	Area name
++AreaTimeZone	String	[1..1]	Time zone of the area
++MemberDetail	Group	[1..n]	The group will be processed in descending participant shortname order[9]
+++MemberName	String	[1..1]	Participant shortname to whom the portfolios belong
+++Order	Group	[1..n]	First linear orders, then ==scalable== complex orders, then block orders[10] The group will be processed in ascending order ID, with order ID as defined in §2.3 Only active orders for the considered auction sessionare reported[11]
++++OrderID	Integer	[1..1]	Order ID as defined in §2.3

---

[8] However since it is xml format, the outcome may be different

[9] However since it is xml format, the outcome may be different

[10] However since it is xml format, the outcome may be different

[11] E.g. cancelled linear orders or orders from excluded members are not reported

Element	Data Type	Card.	Content
++++Portfolio	String	[1..1]	Portfolio name
++++OrderType	String	[1..1]	Type of the order; either "Linear" or "==Scalable== Complex" or "Block"
++++OrderEntryTime	DateTime	[1..1]	Order entry time in "YYYY-MM-DDTHH24:MI:SSZ" format
++++OrderEntryUser	String	[1..1]	Trader ID as defined in §2.1
++++SettlementCurrency	String	[0..1]	Settlement currency
++++BlockOrderDetails	Group	[0..n]	This tag will appear only if OrderType is "Block"
+++++Price	Decimal	[1..1]	Block price limit in settlement currency
+++++AverageMCP	Decimal	[1..1]	Weighted average MCP over the periods of the considered block, in the settlement currency The value is reported with the number of decimal places of the price tick plus one extra decimal place
+++++MAR	Decimal	[1..1]	Value of minimum acceptance ratio
+++++AAR	Decimal	[1..1]	Value of actual acceptance ratio
+++++Status	String	[1..1]	Execution status: "Executed" or "Rejected"
+++++BlockCode	String	[1..1]	C01 for normal block, C02 for linked block, C04 for exclusive block, C88 for loop block
+++++BlockCodePRM	String	[0..1]	If "BlockOrderType" = C01 : the tag is omitted If "BlockOrderType" = C02 : The "BlockCodePRM" field corresponding to this BlockOrderType will be : - A number "OrderID": If this Block has one parent. This field contains the OrderID of its parent - Several numbers "OrderID": If this Block has several parents. This field contains the OrderID of all its parent, separated by the "_" character between each OrderID If "BlockOrderType" = C04: The "BlockCodePRM" field corresponding to this BlockCode will be an "Exclusive Group" ID generated by ETS server. It will be unique and the same for all contents blocks in this group If "BlockOrderType" = C88: The "BlockCodePRM" field corresponding to this BlockCode will be an "Loop family" ID generated by ETS server. It will be unique and the same for all contents blocks in this group
+++++Paradoxically	String	[1..1]	"No" or "PRB" or "PAB with child"
++++==ScalableComplex OrderDetails==	Group	[0..n]	This tag will appear only if OrderType is "Scalable Complex"
+++++Fixed_Term	Decimal	[0..1]	Not used yet
+++++Increase_Gradient	Decimal	[0..1]	Not used yet
+++++Decrease_Gradient	Decimal	[0..1]	Not used yet
+++++Schedule_Stop	Integer	[0..1]	Not used yet

Element	Data Type	Card.	Content
+++++Paradoxically	Integer	[1..1]	Value of Paradoxically Rejected (1 – paradoxically rejected / 0 – not paradoxically rejected)
+++++Activation	Integer	[1..1]	Value of Activation (1 – Accepted / 0 – Rejected)
++++Period	Group	[1..n]	The group is processed in ascending Delivery Start
+++++OrderPeriodID	Integer	[1..1]	ID for a period of the order (see §2.2 and §2.4)
+++++TradeID	Integer	[1..1]	ID of the trade ; same value as OrderPeriodID
+++++DeliveryStart	DateTime	[1..1]	Delivery Start in the "YYYY-MM-DDTHH24:MI:SSZ" format
+++++DeliveryEnd	DateTime	[1..1]	Delivery End in the "YYYY-MM-DDTHH24:MI:SSZ" format
+++++MarketClearingPrice	Decimal	[1..1]	Market clearing price in settlement currency The value is reported with the number of decimal places of the price tick plus one extra decimal place
+++++ExecutedVolume	Decimal	[1..1]	Executed volume The value is reported with the number of decimal places of the volume tick
+++++MAV	Decimal	[1..1]	Not used yet
+++++Curve	Group	[0..1]	Not used yet
++++++CurvePoint	Group	[2..n]	Not used yet
+++++++Price	Decimal	[1..1]	Not used yet Submitted price in settlement currency
+++++++Volume	Decimal	[1..1]	Not used yet Submitted volume
+++++Volume	Decimal	[0..1]	Block order submitted volume This tag will appear only if OrderType is "Block"

Remark: at the time being some order information is not included in the report to avoid creation of a report that is too large. These tags are optional in the XSD. In case members ask for more information, this information will be filled by ETS. These tags are identified with "Not used yet" content description.

6.4 API

The following methods are impacted by the replacement:

6.4.1 *CancelComplexOrder*

6.4.1.1 Update summary

- The method is renamed Cancel<mark>Scalable</mark>ComplexOrder

6.4.2 *EnterComplexOrder*

6.4.2.1 Update summary

- The method is renamed Enter<mark>Scalable</mark>ComplexOrder
- Inputs:
  - The <variable_Term> tag is removed
  - The <<mark>minimum_Acceptance_Volume</mark>> tag is added under the <Curve> group. It is mandatory.

6.4.3 *RetrieveComplexOrders*

6.4.3.1 Update summary

- The method is renamed Retrieve<mark>Scalable</mark>ComplexOrder
- Output:
  - The <variable_Term> tag is removed
  - The <<mark>minimum_Acceptance_Volume</mark>> tag is added under the <Curve> group. It is mandatory.

6.4.4 *RetrieveTradesReportFor*

6.4.4.1 Update summary

- The report contained in the response of the API RetrieveTradesReportFor method is updated to match the XSD change.

7 Migration approach

The change being a replacement without interim period with both products:

- Complex orders for published or finished auctions are not displayed anymore,
- Complex orders for the future (or cancelled) auctions are deleted, they need to be re-entered as scalable complex orders
- Suspended portfolios are still suspended
- Since the parameters are not displayed in the overall complex or trade tab of the market results screen, the historical results are displayed and not lost
- The areas allowing complex orders will allow scalable complex orders
- The portfolios allowing complex orders submission will allow scalable complex orders submission
- For the API, scalable complex orders are available only as of ETS 3.6 version. If a member tries to request an older version, a response is sent indicating that the method is not available due to the scalable complex order introduction. It will ask to use the new version if we want to use the product.