# **BRM Intraday Auction User Guide**

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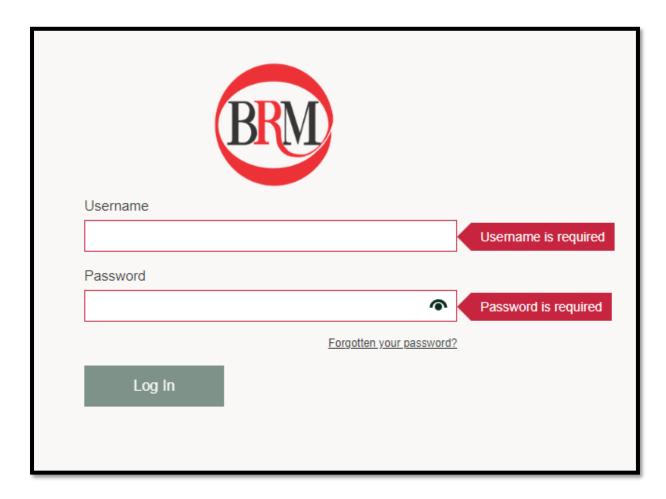


## 1. Accessing the Platform

# 1.1 Logging In

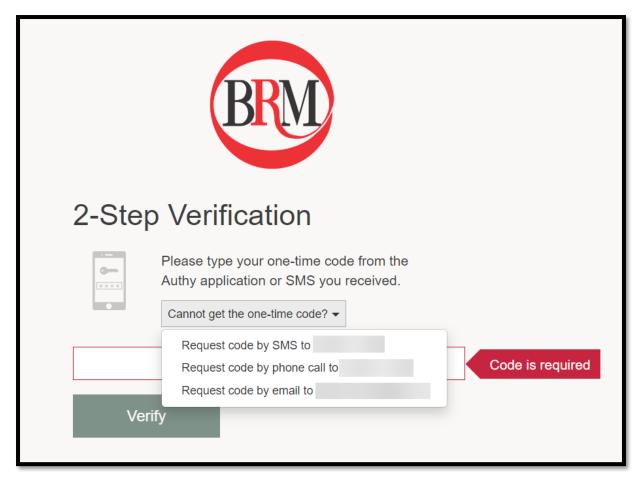
To log in to the BRM service, please find the correct link:

- Auction platform (TEST): auctions.test.brm-power.ro
- Auction platform (Production): auctions.brm-power.ro
- 1. Enter your SSO username (e-mail address) in the first field
- 2. Enter your personal password in the second field
- 3. Click "Log In" to access the Auction platform



- 4. The platform 2-Factor Authentication so you will be asked to supply a one-time code provided to you over one of the following channels:
  - E-mail
  - Phone call
  - SMS
  - Phone App
  - Desktop App





# 1.2 About the BRM Day Ahead Auction in Romania

The Intraday Auction in Romania are three daily auctions with physical delivery of the energy. Gate closure of the auctions:

IDA1: 15:00 CET in D-1
IDA2: 22:00 CET in D-1
IDA3: 10 CET in D

#### **Getting started**

To get started, please follow these steps:

- 1. Make sure your user is enabled for the auctions (contact support if you need access)
- 2. Visit the platform following the system links from chapter 1;
- 3. Insert your username and password to log in;
- 4. Start sending in orders, see User Guide.

#### **Available Products**

We currently offer curve orders and block orders submitted directly on our web platform or uploaded via Excel sheets.

- 1. Curve orders (also known as hourly orders): One curve order is permitted in each area per portfolio.
- 2. Block orders: The platform supports normal block orders, profile blocks and linked blocks.



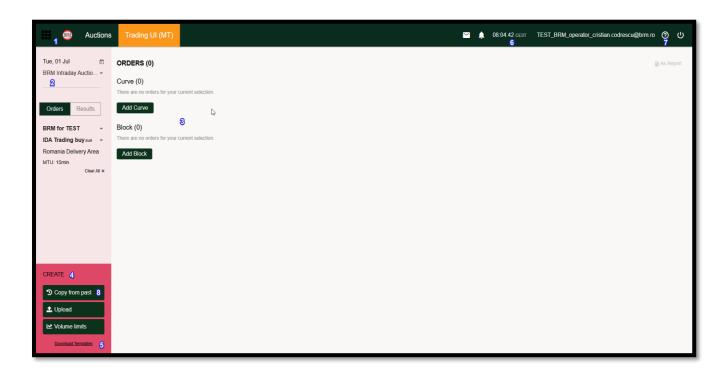
### **API (Application Programming Interface) Access**

An API is available for the Auction system. For more information, please see the Developer Portal: https://developers.nordpoolgroup.com

# 1.3 The Home Screen Explained

### On the Home Screen you have the following options:

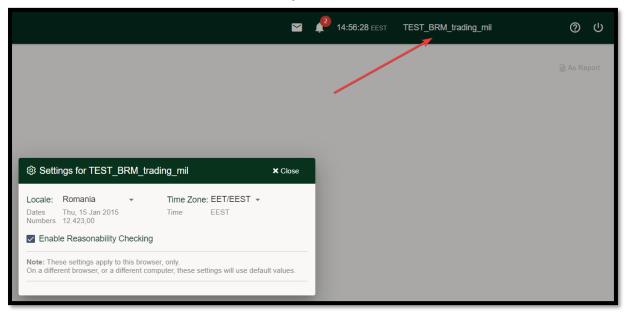
- 1. Easily navigate between the BRM systems (Auction, Intraday, CASS (Clearing And Settlement System), etc.). You will only be able to navigate across systems where you have approved access.
- 2. Filter your view by using the calendar icon and drop-down box within the filter panel on the left-hand side, filter between:
  - Auction Delivery Date
  - Auctions
  - Order and Results view
  - Member
  - Portfolios (here you can choose the portfolio that you would like to use for submission/results)
  - o Area
- 3. Add your Curve (hourly), Blocks or Exclusive group orders by clicking "Add..."
  - Can be done by simply copying and pasting from an excel sheet or.
- 4. Add your orders (Curve and/or Block and/or Exclusive groups) by using the "Upload" button and import through already filled our Excel template
- 5. "Download templates" to easily fill in orders in an Excel template
- 6. Access your User Settings by clicking on the name of your user
- 7. Access support page for User Guide
- 8. Copy orders from past





#### How to Change User Settings

To change the User Settings, **click on the user name** in the Banner as shown in the picture below and a Settings box will open where you can change and save your preferences for **Locale**, **Time Zone** and **Session** inactivity timer.



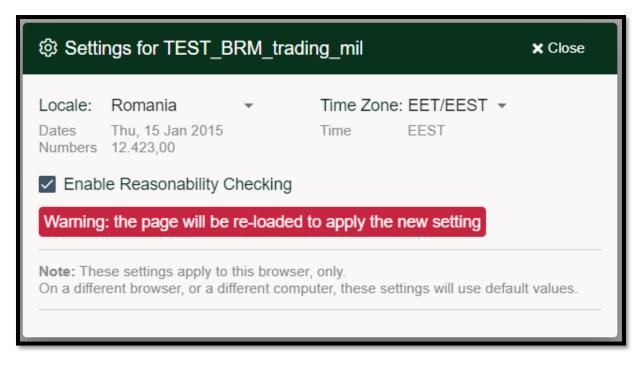
#### Important: settings per computer and browser

Be aware that all settings are per computer and per browser, and <u>not</u> per user. If you are using a different browser or computer, remember to change the settings accordingly, as these will be set to default values.

**Locale** will set your preference for Date and Number formats Example:

- If you have UK settings on your computer/Excel, the decimal separator is "."
- If you have BRM set as your **Locale** setting, the Auctions platform will read "," as your decimal separator
- In this case, the auction system would not read the values from your UK formatted Excel sheet as numbers. In order to have the system settings aligned with your local computer settings, change the **Locale** preference to "Great Britain". Once you have selected your new locale preference, the system will give you the following warning:

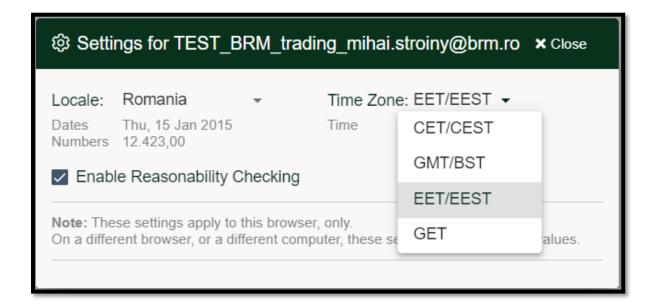




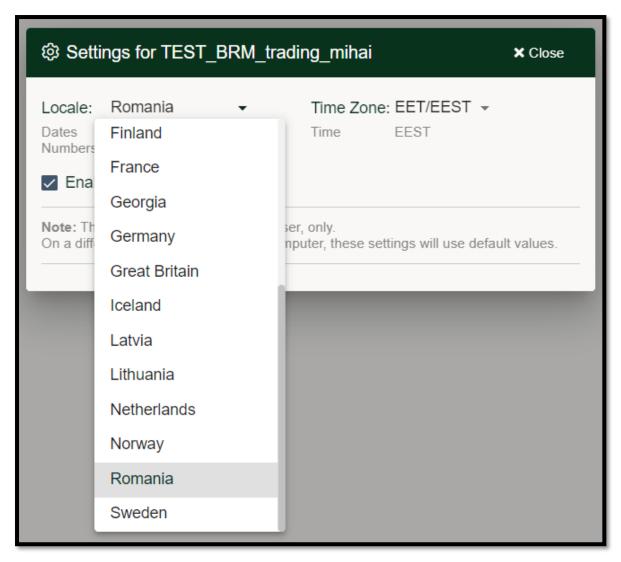
Click "Close" in the upper right corner and the page will automatically be re-loaded

**Time Zone** can be either CET/CEST (Central European Time / Central European Summer Time), GMT/BST (Greenwich Mean Time / British Summer Time), EET/EEST (Eastern European Time/ Eastern European Summer Time)

- The time zone influences:
  - The time stamps displayed on the visualizations
  - The start and stop times used for entering block orders directly in the platform (00:00 24:00 for CET/CEST and 02:00 02:00 for GET)
  - The time shown in the application bar
  - In the Excel template, an additional field is required for specifying the relevant time zone for the order(s).







#### 2. Orders

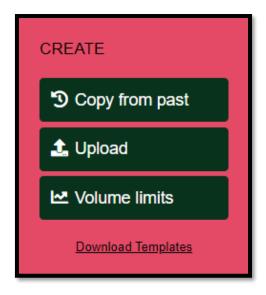
In general, you can submit and update orders in three different ways:

- 1. You can create/update your order in an Excel file, and thereafter copy the orders and paste it directly into the application with the "Add curve" or "Add block"
- 2. You can upload orders using our Excel templates
- 3. You can copy orders from the past

# 2.1 Excel Templates - Introduction to Excel Template

The platform allows for uploading bids via Excel sheets. Click "Download Templates" in the bottom left corner of the platform to download the Excel templates.





A pop-up window appears, asking what order types you want the templates for. Click "Yes" to download the templates.

• Optional: Select the option to "Include Instructions" in the Excel file



Open the file as downloaded by your browser. The first seven rows must be included and are automatically filled with current information.

Туре	Curve
Exported At	01/07/2025 15:48 CEST
Time Zone	CEST
Member	BRM for TEST
Portfolio	IDA Trading buy
Area	Romania Delivery Area
Currency	EUR

- *Type:* Type of order.
- Exported At: Export time for the Excel sheet (no changes needed).
- *Time Zone*: Time zone for the bid (Time zone is determined by the User Settings)
- *Member:* Name of organization sending in the bids.



- *Portfolio*: Name of portfolio to submit bids for.
- Area: Which area to place bids in.
- Currency: Currency for the bids.

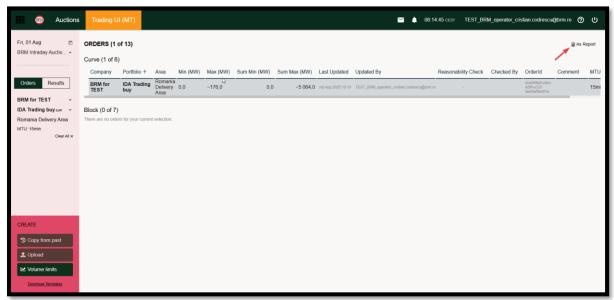
You will find templates for the chosen order types and portfolios in different tabs in the bottom left corner of the Excel sheet.

• Instructions will also appear in separate tabs of the Excel files, if the "Include Instructions" was selected when the template was downloaded.



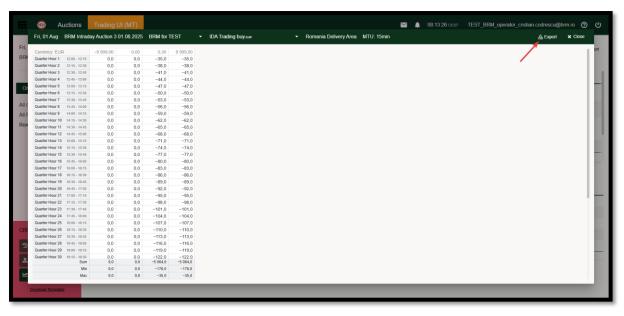
It is also possible to download the current orders you have submitted onto the platform. Two options exist:

• To export all orders already submitted in the platform, click "As report". This will export all orders submitted for the auction date selected.



To export a certain order, use the "Export" functionality from the order detail view.





After exporting the orders from the platform, you are free to make changes in Excel and reupload them again using the "Upload" or "Add" buttons.

### 2.2 Curve orders

### 2.2.1 How to submit Curve orders with the "Add curve" button

- Start by either 1) downloading an empty Excel template or 2) exporting an existing order
- For further instructions on how to fill in the excel template, please see the instructions downloaded from the Auction platform or this chapter
- Enter orders and price steps in the Excel template
  - Positive volume = BUY
  - Negative volume = SELL
  - Minimum price (must be included) = -9999.00 EUR
  - Maximum price (must be included) = 9999.00 EUR
  - Tick size = 0,01 EUR/MWh
  - Trade lot = 0.1 MW
  - Maximum 200 price steps
- In the Excel file, mark the price steps and the hourly volumes and press CTRL + C
- In the Auctions platform,
  - "Add Curve"
  - Select portfolio
  - Click "From Clipboard" (can be skipped)
  - press CTRL + V
  - "Save" and "Close"



_	_	i		
	Curve			
	01/07/2025 15:48 CEST			
Time Zone				
Member	BRM for TEST		PR	M)
Portfolio	IDA Trading buy		DI	.VI
Area	Romania Delivery Area			
Currency	EUR			
Price Steps	-9999.00	200.00	200.01	9999.00
Quarter Hour 1	5	5	0	0
Quarter Hour 2	5	5	0	0
Quarter Hour 3	5	5	0	0
Quarter Hour 4	5	5	0	0
Quarter Hour 5	5	5	0	0
Quarter Hour 6	5	5	0	0
Quarter Hour 7	5	5	0	0
Quarter Hour 8	5	5	0	0
Quarter Hour 9	5	5	0	0
Quarter Hour 10	5	5	0	0
Quarter Hour 11	5	5	0	0
Quarter Hour 12	5	5	0	0
Quarter Hour 13	5	5	0	0
Quarter Hour 14	5	5	0	0
Quarter Hour 15	5	5	0	0
Quarter Hour 16	5	5	0	0
Quarter Hour 17	5	5	0	0
Quarter Hour 18	5	5	0	0
Quarter Hour 19	5	5	0	0
Quarter Hour 94	5	5	0	0
Quarter Hour 95	5	5	0	0
Quarter Hour 96	5	5	0	0



# 2.2.1 How to Fill in Curve Orders

Download Excel sheets as explained in "Introduction to Excel templates"

Find the sheet named "[portfolio name] Curve" and make your personalized bids:

	-		-	-
Туре	Curve			
Exported At	01/07/2025 15:48 CEST			
Time Zone	CEST			
Member	BRM for TEST		DD	$\mathcal{M}$
Portfolio	IDA Trading buy		DI	.VI
Area	Romania Delivery Area			
Currency	EUR			
Price Steps	-9999.00	200.00	200.01	9999.00
Quarter Hour 1	5	5	0	0
Quarter Hour 2	5	5	0	0
Quarter Hour 3	5	5	0	0
Quarter Hour 4	5	5	0	0
Quarter Hour 5	5	5	0	0
Quarter Hour 6	5	5	0	0
Quarter Hour 7	5	5	0	0
Quarter Hour 8	5	5	0	0
Quarter Hour 9	5	5	0	0
Quarter Hour 10	5	5	0	0
Quarter Hour 11	5	5	0	0
Quarter Hour 12	5	5	0	0
Quarter Hour 13	5	5	0	0
Quarter Hour 14	5	5	0	0
Quarter Hour 15	5	5	0	0
Quarter Hour 16	5	5	0	0
Quarter Hour 17	5	5	0	0
Quarter Hour 18	5	5	0	0
Quarter Hour 19	5	5	0	0
Quarter Hour 94	5	5	0	0
Quarter Hour 95	5	5	0	0
Quarter Hour 96	5	5	0	0

### • Price Steps

The first row in the screenshot above shows the price steps. Minimum and maximum price is included by default and must always have their own columns even though you have no volumes in these (depending on sell or buy bid). It is possible to have up to 200 price steps (including the minimum and maximum prices).



#### Volume

Insert volumes (MW) for each Quarter Hour and corresponding price step to make your Curve Orders.

Positive (+) volume means buy bids, and negative (-) volume means sell bids. If you leave a volume field empty, the platform will read it as a zero. Quarter Hour 1 is 00:00 - 00:15 CET, Quarter Hour 2 is 00:15 - 00:30 CET, and so on.

### 2.2.2 Upload orders using Excel templates

- Start by either 1) downloading an empty Excel template or 2) exporting an existing order
- How to download an empty Excel template and export existing order is described in this chapter
- Fill in the Excel templates according to <u>this chapter</u> (curve order) and/or <u>this chapter</u> (block order)
- Save the order file on your computer
- "Upload" and either 1) drag and drop the file, or 2) "Select from your computer"

### 2.3 Block Orders

You can submit and update Block orders in four different ways:

- 1. Create/update your order in an Excel file, and thereafter copy the orders and paste them directly into the Web UI with the "Add Block" button.
- 2. Upload an order using our Excel templates with the Upload button
- 3. Manually enter orders directly in the Web UI (only regular blocks)
- 4. Copy orders from the past

### 2.3.1 How to submit Block orders from copy/paste ("Add Block" button)

- Start by either 1) downloading an empty Excel template or 2) exporting an existing order.
- Enter block order(s) in the Excel template by filling in name, from, to, volume (if profile block, leave this field blank and fill in volume under the relevant hours instead), price and minimum acceptance ratio %.
- For further instructions on how to fill in the excel template, please see the instructions downloaded from the Auction platform or this chapter
- In the Excel file, mark the cells containing the block order information (see picture below) and press CTRL+C

### In the Auctions platform,

- "Add Block"
- Select portfolio
- Click "From Clipboard" and press CTRL + V
- "Save"



Туре	Block													
Exported At	01/07/2025 15:48 CEST							777						
Time Zone	CEST						( <del> </del>	3RM)						
Member	BRM for TEST						-							
Portfolio	IDA Trading buy													
Area	Romania Delivery Area													
Currency	EUR							Profile						
Name	From	To	Volume	Price	Min.%	Link	SpreadBlock	Quarter Hour 1	Quarter Hour 2	Quarter Hour 3	Quarter Hour 4	Quarter Hour 5	Quarter Hour 6	Quarter Hour 7
Cumparare 1	00:00	0:45		100	12.0%			12	85	42				
Cumparare 2	20:45	24:00	7	130	5.0%									
Cumparare 3	01:00	22:45	25	700	5.0%									
Block 1	0:15	0:45		35	80.0%	Profile 2	True		42	10				
Profile 2	00:15	01:45	-15	65	80.0%	Block 1	True							
Vanzare 1	0:30	1:45		320	100.0%					-6	-7	-4	-6	-2
Vanzare 2	18:00	19:30	-30	78	100.0%	Vanzare 1								
Vanzare 3	17:00	23:00	-60	98	100.0%	Vanzare 2								

#### 2.3.2 How to manually enter Block orders directly in the Web UI ("Add block" button)

Click "Add Block" in the Orders view

Click "Add Block" to open the "add block" modal or type CTRL +B.

Fill all required fields and add block by clicking "Done".



- Create a linked block by linking your block to an existing parent block in the optional Link Block field.
- Save your changes by clicking "Save".

#### 2.3.3 How to Fill in Block Order

Download Excel sheets as explained in "Introduction to Excel templates". Find the sheet named "[portfolio name] Block" and make your personalized bids:

#### **Block Orders**

- *Name*: choose a unique name for each of your blocks.
- From and To: Indicates the start and stop time of the block.
- *Volume*: MW to bid for the selected period.
- *Price*: Strike price for selected block.
- *Minimum acceptance ratio* %: A defined percentage that the block can be curtailed down to. Leaving Min.% column. blank means a MAR (Minimum Acceptance Ratio) at 100%.
- *Link*: Not used for normal blocks and must be left empty.
- Quarter 1-96: Not used for normal blocks and must be left empty.

#### **Profile Blocks**

- *Name*: choose a unique name for each of your blocks.
- From and To: Indicates the start and stop time of the block.
- *Volume*: Leave empty.
- *Price*: Strike price for selected block.
- *Minimum acceptance ratio* %: A defined percentage that the block can be curtailed down to. Leaving Min.% column. blank means a MAR at 100%.
- *Link*: This profile block is not linked, so must be left empty.



• *Quarter1-96*: Insert MW bids for each hour indicated in *From* and *To*.

#### Linked Blocks

- *Name*: choose a unique name for each of your blocks.
- From and To: Indicates the start and stop time of the block.
- Volume: MW to bid for the selected period.
- *Price*: Strike price for selected block.
- *Minimum acceptance ratio* %: A defined percentage that the block can be curtailed down to. Leaving Min.% column. blank means a MAR at 100%.
- *Link*: Chose the block name you want to be the parent of the current block (block becomes child).
- *Quarter1-96:* This block is not linked, so must be left empty.

#### **Spread Blocks**

- *Name*: choose a unique name for each of your blocks
- From and To: Indicates the start and stop time of the block.
- Volume: MW to bid for the selected period.
- Price: Strike price for selected block.
- *Minimum acceptance ratio* %: A defined percentage that the block can be curtailed down to. Leaving Min.% column blank means a MAR at 100%.
- Link: Chose the block name you want to mutually link the block to.
- Spread Block: Fill in TRUE.
- Quarter1-96: This block is not linked, so must be left empty.

# 2.3.4 Cancelling individual Block orders via the UI:

Cancelling individual Block orders is done by simply clicking on the delete icon highlighted below. Deleting a block order in a linked block automatically deletes all the block linked under it. Deleting one part of a spread order deletes the whole spread order.

# 2.3.5 How to submit a Block order from Excel templates ("Upload" button)

- Start by either 1) downloading an empty Excel template or 2) exporting an existing order. For further instructions, please see section «introduction to Excel Templates"
- Enter block order(s) in the Excel template by filling in name, from, to, volume (if profile block, leave this field blank and fill in volume under the relevant hours instead), price and minimum acceptance ratio %.
- Save the order file on your computer
- Click "Upload" in the bottom left corner of the platform and either 1) drag and drop the file, or 2) "Select from your computer"



Type	Block													
Exported At 01/07/2025 15:48 CEST														
Time Zone CEST							( l-	RM)						
Member BRM for TEST														
Portfolio	IDA Trading buy													
Area	Romania Delivery Area													
Currency	EUR							Profile						
Name	From	To	Volume	Price	Min.%	Link	SpreadBlock	Quarter Hour 1	Quarter Hour 2	Quarter Hour 3	Quarter Hour 4	Quarter Hour 5	Quarter Hour 6	Quarter Hour 7
Cumparare 1	00:00	0:45		100	12.0%			12	85	42				
Cumparare 2	20:45	24:00	7	130	5.0%									
Cumparare 3	01:00	22:45	25	700	5.0%									
Block 1	0:15	0:45		35	80.0%	Profile 2	True		42	10				
Profile 2	00:15	01:45	-15	65	80.0%	Block 1	True							
Vanzare 1	0:30	1:45		320	100.0%					-6	-7	-4	-6	-2
Vanzare 2	18:00	19:30	-30	78	100.0%	Vanzare 1								
Vanzare 3	17:00	23:00	-60	98	100.0%	Vanzare 2								

Orders can be amended by uploading a new version of Excel templates. Blocks with identical names as orders already submitted will be updated, not doubled.

# 2.4 How to submit orders – Spread Blocks

**Spread Blocks** is an order type using linked blocks, where a pair of buy and sell blocks are mutually linked. In a spread block, both blocks are either accepted or rejected. This order type is asked for specifically related to battery/pump/storage assets where it makes sense to have one "charging period" and one "discharging period". One of the blocks has to be a buy block and the other block has to be a sell block.

You can have 3 Spread blocks pairs per portfolio.

#### Ways to submit spread blocks:

You can submit and update Spread Blocks in three different ways:

- 1. You can create/update your order in an Excel file, and thereafter copy the orders and paste directly into the application
- 2. You can upload an order using our Excel templates
- 3. Copy orders from the past

Spread blocks cannot be submitted through the UI

#### Copy and paste curve Spread Block from an Excel file

- Start by either 1) downloading an empty Excel template or 2) exporting an existing order
- How to download an empty Excel template and export existing order is described in this link
- Enter from and to period, volume, MAR and price in the Excel template
  - Positive volume = BUY
  - Negative volume = SELL
  - Tick size = 0.01 EUR/MWh \*
  - Trade lot = 0.1 MW

#### \* Currency is auction dependent

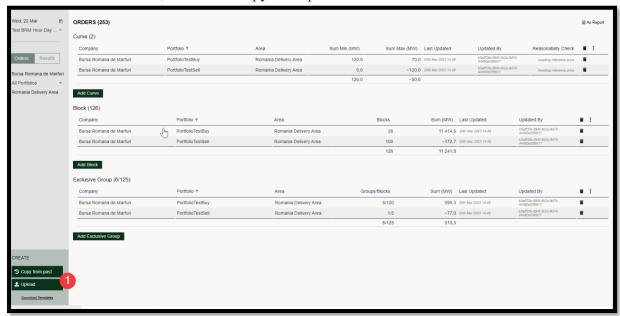
- In the Excel file attached at the bottom of the page and shown below, mark the Spread Block order and press Ctrl + c
- In the Auctions platform,
  - "Add Block"
  - Select portfolio
  - CTRL + V
  - Will look like this when using the example
- After you validate the order press Save.



# 2.5 How to copy orders from the past

The "Copy from past" functionality works for all order types.

From the main overview, click the "Copy from past" button on the bottom left-hand side.



From the calendar, choose the delivery date in the past from which you want to copy your orders.



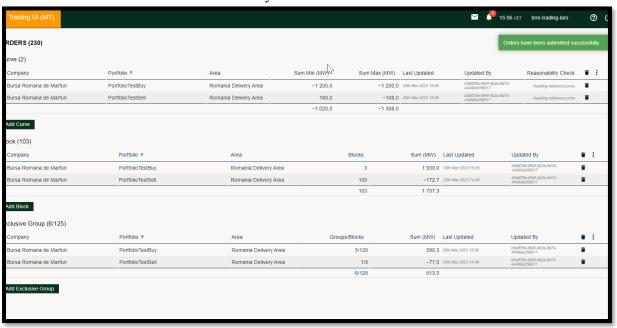
Select which orders to copy and click "Copy"

After the orders have been validated, click "Submit" to place your orders





The selected orders have been successfully submitted



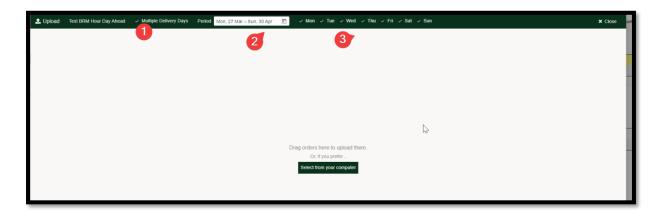
# 2.6 How to submit multiple delivery days

You can submit orders for multiple delivery days, from the current month to the end of the next month (i.e., from 01.12-31.01)

#### 1. In the Auction UI, click on the Upload button.

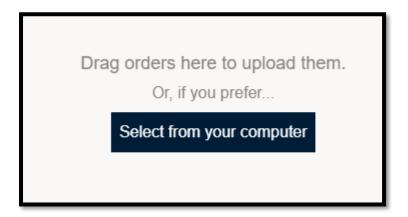
#### 2. Once you have uploaded your bids, the following screen will appear.

- 1. Start by clicking on the "Multiple Delivery Days"
- 2. Choose the period you want to submit bids for.
- 3. You can choose to submit for the entire week, or untick certain days for submission (i.e., untick for Saturday and Sunday).





3. Once you have selected the delivery dates, you can either drag orders to upload or select a file from your computer.



4. Click Submit.



# 2.7 Reasonability check tool in Day-Ahead Trading UI

#### **Background**

Reasonability check is a service, where submitted curve orders are compared with previous trading days. A substantial deviation based on the reference day price will flag the submitted curve order, thus making it easier to identify erroneous bids. Similar functionality is also available on the BRM Operator UI side.

Members will be notified directly in the Trading UI if their orders deviate from previous days. In case a curve order does not pass the reasonability check, it will be flagged and shown with a yellow bar. From the curve order detail view, participants will have access to view the values from the Reasonability check calculation for the flagged hours.

#### Flagged order

a. When an order is flagged, it is highlighted (in yellow) in the Trading UI. The member can "approve" the order from this view, if wanted.

Note that the approval has nothing to do with the order being accepted in the orderbook or not. Orders market in yellow are part of the orderbook, it just highlights that it deviates from the volume at reference price.

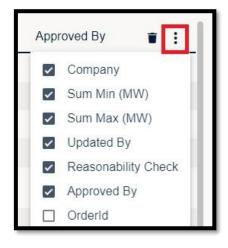




b. When the member clicks the portfolio to see the order detail view, the flagged hour(s) are shown in yellow. The member can hover over the flagged hour to see the reference day, reference price and the volume deviation. The same volume deviation is also shown in the Operator UI on BRM side.

The reasonability check assist is directly linked to the list of flagged orders in the BRM Operator UI. If a BRM Operator approves a flagged order, the order is also approved on the Trading UI side (meaning it will not be marked in yellow). And vice versa, if the member approves in the Trading UI, the order is marked as approved on the Operator UI side.

c. Tick "approved by" in the drop-down menu to view who approved your order.



Note that manual approval from Operator is done on best effort and that the responsibility to submit correct orders lies with the member.

#### Validation rules

Current reasonability check consists of three chained calculations for all time periods of a curve order in order to pass the validation. An order will be flagged if none of the three calculations are passed. The calculations executed are following (in order):

- 1. Absolute volume difference
- 2. Percentage difference
- 3. Standard Deviation

Any curve order change (new or update to existing) will trigger an asynchronous calculation of the reasonability results. For all calculation methods, a reference day is used to define prices (and orders for some calculation methods) to be used as part of calculations to see if there is significant difference in the order compared to the historical orders. Reference day is defined with following principles:

- If Delivery Day is a weekday, the previous weekday with results is used as reference day price.
  - Example: For delivery day Tuesday (trading day Monday), results for delivery day Monday (trading day Sunday) are used as reference day price.
- If Delivery Day is a weekend day, the previous weekend day with results is used as reference day price.
  - Example: For delivery day Sunday (trading day Saturday), results for delivery day Saturday (trading day Friday) are used as reference day price.

**NOTE:** There is no established logic to handle bank holidays. This may lead to more orders being flagged by reasonability check tool due the reference orders and prices corresponding with "normal" workdays rather than weekend or public holidays.



**Important remark:** Reasonability check tool does not prevent any orders from being part of the auction. It is meant as a tool to help distinguish anomalies compared to normal behavior in member bids, so that members can adjust/remove their bids before GCT (Gate Closure Time) if needed.

#### 2.8 Identical Sum Min & Sum Max values in Day-Ahead Trading UI

The system checks the curve orders from all portfolios in all areas the user has access to. Curve orders with the identical Sum Min & Sum Max values will be highlighted in the Auction platform trading UI with an orange color to alert the user on possible unwanted copy paste errors while submitting curve orders. Users are advised to check that the orders are correct.

#### Flagged order

When an order is flagged, it is highlighted (in orange) in the Trading UI.



When the member holds the mouse cursor over the order marked in orange, an additional box will appear with information about other orders with the same Sum Min & Sum Max values.

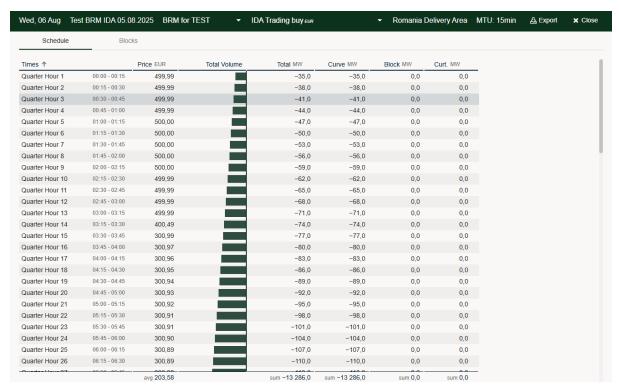
NOTE: orders marked in orange are part of the orderbook, it just highlights that two or more curve orders have the same Sum Min & Max values. No approval is required.

#### 3. Results

Once results from the auction are published the "Results" button is enabled. Click "Results" to see all auction results split by portfolio.

To view the results per portfolio, select the portfolio within the filter panel on the left-hand side of the screen. The schedule for the delivery day shows up. Click on "Export" to export results to Excel.





### Explanation for column headers:

• Times: Delivery time

• Price: Area price

• Total volume: Graphical representation of the realised volume

• *Total:* Total realised volume (curve orders + blocks)

• Curve: Realised volume for curve orders only

• Curt: Curtailed volume



## 4. Paradoxically rejected block (PRB)

What is a Paradoxically Rejected Block?

When a block is paradoxically rejected it is rejected even though at the given market prices it should have been accepted. It is not possible to include the block in the solution without modifying the prices to such an extent that the block is rejected at the new prices. This is the definition of a paradoxically rejected block (PRB).

To ensure that it is not possible to insert the paradoxically rejected block into the given solution the PRBs are tried reinserted in the PRB Reinsertion Module. The PRBs are ranked by how deep they are into the money the market session is recalculated by inserting a single block into the solution. There is a time restriction on the total calculation time therefore the module is not always able to test every PRB in the solution.

Under special circumstances such as numerical difficulties in the algorithm the algorithm may not be able to find more than one solution. In these cases, it is a bigger chance that the PRB Reinsertion module is not able to cover all PRBs.

When it comes to reducing the risk of this happening, smaller blocks in volume and length can be a helpful factor in certain situations, but it does not guarantee that it will not happen again.