

Declaration of originality

I declare under my responsibility that the Project presented with the title **[Order Analysis and Design in OMIE's Intraday Market]** at the ICAI School of Engineering of the Comillas Pontifical University in the academic year **2025/2026** is of my authorship and has not been presented previously for other purposes. The Project is not plagiarised from any other, either totally or partially, and the information that has been taken from other documents is duly referenced.

Use of Artificial Intelligence¹

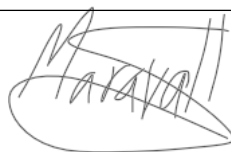
I declare under my responsibility that (indicate the correct option):

☐ I have not used Artificial Intelligence in the preparation of this document.

☒ I have used Artificial Intelligence in the preparation of this document and/or Annex B under the conditions allowed by Comillas Pontifical University, i.e. applying Level 2 of the Perkins et al. (2024) Assessment Scale: "AI can be used for pre-task activities such as brainstorming, description and initial research. This level focuses on the use of AI for planning, synthesising and generating ideas, but assessments should emphasise the ability to develop and refine these ideas independently". Specifically, Artificial Intelligence has been used to:

(indicate here the concrete use that has been made of Artificial Intelligence)

Artificial Intelligence has been used to: (i) research and summarise external market rules and precedents (such as EPEX SPOT's Loop Block Order mechanics and OMIE's Minimum Income Condition) to inform the framing of the proposed tied-order instrument; (ii) assist with auxiliary coding tasks, such as scripts to download and parse publicly available OMIE market data and to generate figures, to simplify data collection and presentation; (iii) brainstorm and structure the presentation outline and appendix organisation; (iv) draft or refine minor sections of text; and (v) synthesise and cross-check numerical results already produced by the author's own backtest pipeline for consistency across chapters.



¹ This declaration refers to the use of generative Artificial Intelligence to carry out the Project documents (Annex B and Memory). It does not apply to Projects where, by their nature, artificial intelligence must be used as part of them (application of machine learning techniques, neural networks, data analysis...).

Signature (student): Sebastián Maravall Almqvist
Date: 17/07/2026

Authorisation for Project delivery

Thesis supervisor	Thesis deputy supervisor (if any)
	
Signature: Nuria Tranco	Signature:
Date: 17/07/2026	Date: