Second Amendment to the Intraday Operations Agreement (IDOA) – Annex 6: New Exhibit 18 to the IDOA – Algorithm Monitoring Procedure

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Annex 6 to the Second Amendment to the Intraday Operations Agreement (IDOA):

New Exhibit 18 to the IDOA - Algorithm Monitoring Procedure

SIDC_JOINT_OTH_07: Algorithm Monitoring

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Date	26/09/2021	
Status	⊠Draft	□Final

Approval

Version	Date	Name	Function	Signature

Previous versions

Version	Date	Author	Summary of changes
0.1	17/05/2020	O TF Chair	Initial draft
0.2	30/06/2020	O TF Chair	Update after review
0.3	13/07/2020	O TF	Update after discussion
0.4	16/07/2020	O TF Chair	Update after legal check
0.5	26/07/2020	O TF Chair	Created Annex 2 and 3, linked to step 3 and 4 of section 2.3
0.6.	03/08/2020	OTF	Approved based on OPSCOM mandate with update in Annex 1
0.7	21/02/2021	OTF	Extension of Annex 1 Added use of supporting material in step 2, 3 and 4 of section 2.3
0.8	16/07/2021	OTF Chair	Inclusion of list of Change Requests in the operational reporting (Annex 3)
0.9	26/09/2021	OTF Chair	Renaming of indicators to prevent extensive reporting per 60'MTU/30'MTU/15'MTU: • Total number of Trades per contract → Total number of Trades per Bidding Zone • Total number of Trades per contract – hours to delivery → Total number of Trades per Bidding

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	Zone – hours to delivery

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1. Introduction

This procedure describes the process of assessing the performance of the Continuous Trading Matching Algorithm for the intraday Market Timeframe and the process of determining and calculating the algorithm monitoring indicators (see the Annex 1 to this procedure). By 1 July of every year, the NEMOs and TSOs jointly have to develop and publish a report with the result of this assessment for the past year and upon request provide ACER with the data used for the reporting.

The report shall contain at least:

- all items listed in the Annex 1 of this procedure;
- all cases of performance deterioration or non-compliance with an implemented functionality;
- a description of the reasons of these occurrences and the used or suggested remedies or future improvements; and
- a presentation of the conclusions made in cooperation with the relevant stakeholder fora organized in accordance with Article 11 of the CACM Regulation.

This procedure also includes Non-algorithm Monitoring Indicators* in order to perform common regular reporting on the performance of SIDC project.

Please note:

- Capitalized terms used in the operational XBID Procedures have the meaning set forth in Exhibit 1 of the Intraday Operations Agreement (IDOA).
- NEMO OPSCOM is the operational committee composed of the NEMOs as established by the All NEMOs Intraday Operations Agreement (ANIDOA).

1.1. Summary

This procedure describes the process of receiving on a monthly basis the algorithm monitoring indicators generated by the Service Provider of the XBID System, the assessment by the NEMOs and TSOs and finally the half-monthly reporting to the NRAs.

1.2. Governed / Regulated by

- Methodology for the price coupling algorithm
- Intraday Operations Agreement (IDOA)
- Annex 4 to the Algorithm Methodology

1.3. Tools and Communication protocols

- SFTP
- Project Place

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• E-mail

1.4. Associated procedures

None

2. Procedure

2.1. Preconditions to start

None.

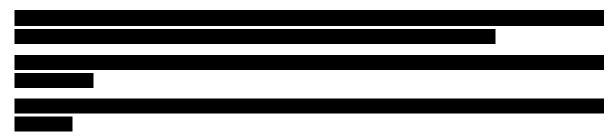
2.2. General overview

Table 1 – The reporting process

#	Process	Timings	From	То	Tool
•		İ.			
				I	
				I	

2.3. Process Clarification

1. Generate and deliver data within the agreed time



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2. Download data within the agreed time
3. Merge data downloaded within the agreed time with Historical Data
5. Merge data downloaded within the agreed time with historical Data
4. Assess Continuous Trading Matching Algorithm
F. D. 19:1
5. Publish assessment result preceding half year

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6. Deliver reported data preceding half year

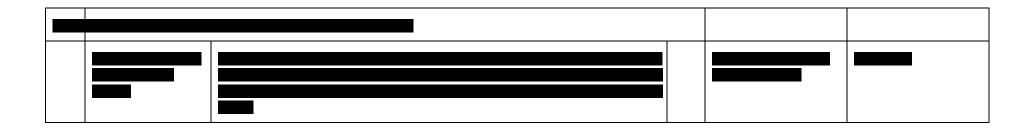
3. Final State

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Annex 1: Required indicators monitoring the Continuous Trading Matching Algorithm Indicators on the Continuous Trading Matching Algorithm performance

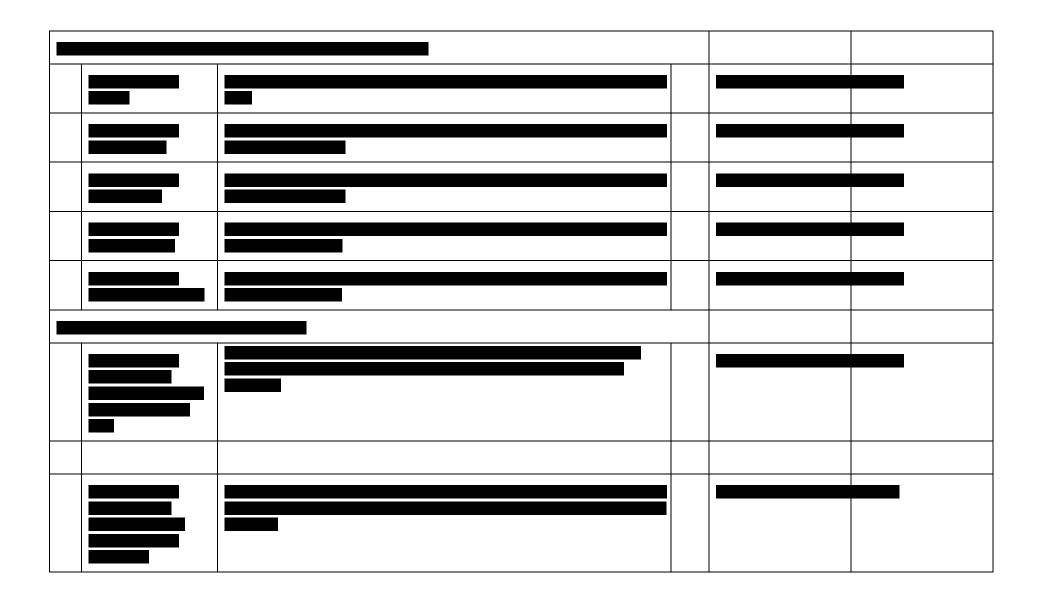




Indicators on the Continuous Trading Matching Algorithm usage

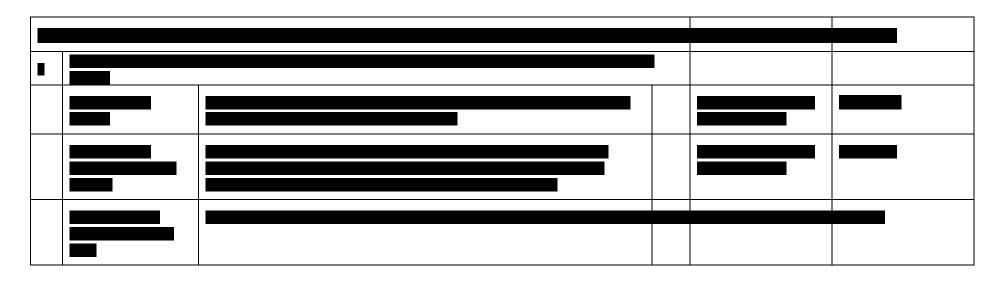


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Monitoring of the Continuous Trading Matching Algorithm output

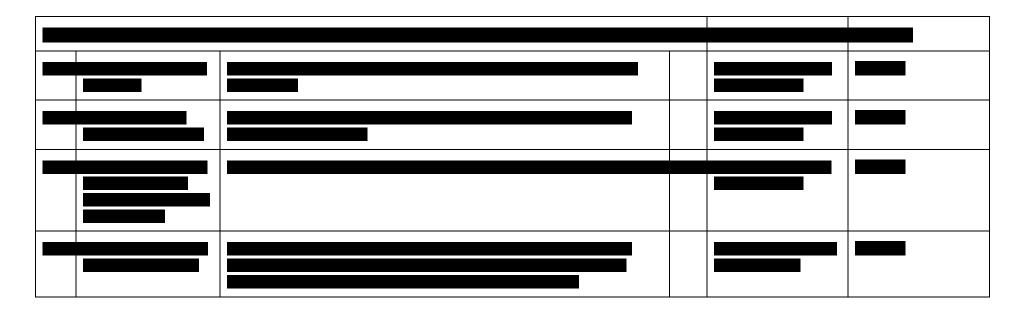


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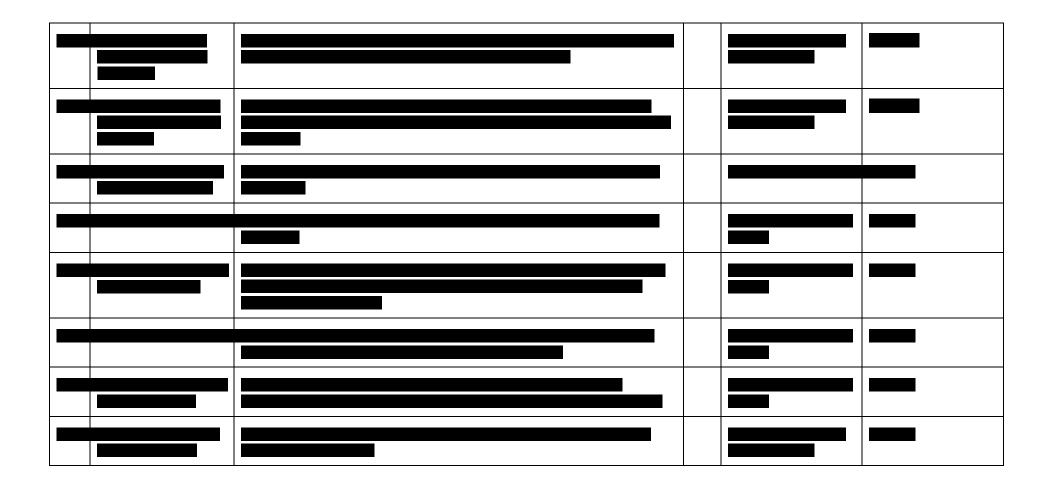


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*Non Algorithm Monitoring Methodology indicators for monthly reporting



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Annex 3: Types of assessment

Monitoring of operations and reporting

I	
	Request for Change impact assessment

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<u> </u>
Scalability assessment
Research and Development assessment
Research and Development assessment

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