

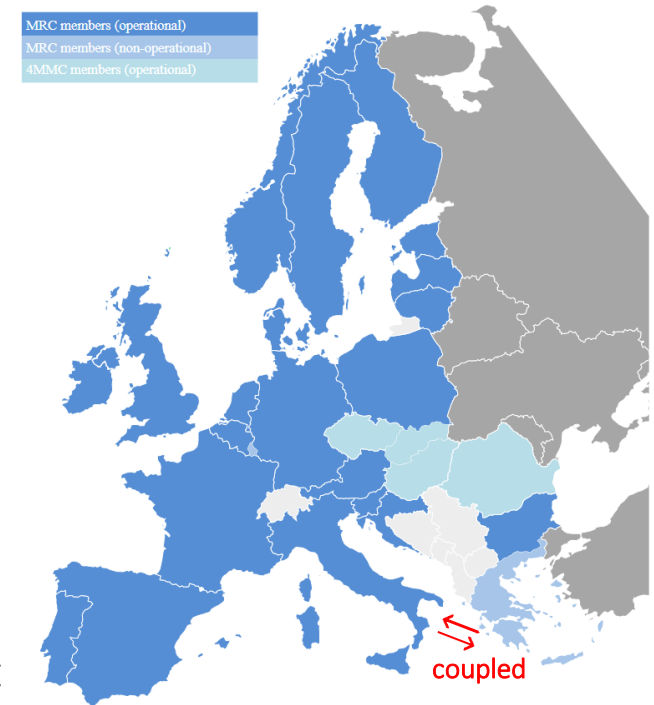
HEnEx Member Tests in the context of Single Day-Ahead Coupling

Incorporation of the Greek Bidding Zone to SDAC via the GR-IT border

Thursday 26th, Friday 27th and Monday 30th November 2020

Overview

- ▶ 1st Nov 2020: Go-live of the Greek Spot Markets under the Target-Model design
 - Isolated - explicit allocation of interconnection capacities
- ▶ 15th Dec 2020: Planned go-live of Greece coupling in MRC via the GR-IT interconnector for Delivery Day 16th Dec 2020
 - HEnEx DAM shall be solved within MRC region in a single problem by the pan-European Day-Ahead Clearing Algorithm EUPHEMIA
 - Implicit allocation of the short-term Greece-Italy (GR-IT) interconnector capacity shall be a result of the Coupled Market Clearing
 - HEnEx, EnExClear and ADMIE abide to the common IBWT, MRC and PCR operational procedures & timelines
- ▶ Business Changes for Participants moving from Isolated to Coupling Day-Ahead Market
 - No Explicit Auctions at the GR-IT border
 - Participants cannot acquire Daily Explicit PTRs for the GR-IT border and, therefore, cannot submit relevant Orders at the GR-IT border. LT Physical Capacity Rights (LT-PTRs) will continue to be nominated and used in DAM as currently
 - Implicit allocation at the GR-IT border
 - for each MTU the sum of sell trades minus the buy trades equals the flow at the GR-IT border
 - The existing timelines of the isolated HEnEx DAM remain the same and affected in exceptional business cases described in the following slides



Business Case Scenarios in Single Day-Ahead Coupling

▶ Common Scenario: Normal Day

- There are no technical/operational issues in MRC
- The MRC timelines are respected, and the DAM is solved in coupling mode

▶ Exceptional Scenario A: HEnEx 2nd auction

◦ Cause

- The Market Clearing Price in Greek Bidding Zone exceeds for at least one MTU the low or high threshold (< -150 €/MWh, > 1500 €/MWh)

◦ Solution

- HEnEx informs the Market Participants for the event and informs the Market Participants for the Gate Open of DAM Second Auction.
- HENEX reopens the OBK for 10 minutes and Participants are able to re-submit orders
- The DAM is re-solved in coupling mode

Business Case Scenarios in Single Day-Ahead Coupling

▶ Exceptional Scenario B: Partial Decoupling of HEnEx

◦ Cause

- HENEX faces technical issues and cannot provide the OBK for coupling

◦ Solution

- Partial decoupling of HEnEx is declared → HENEX & ADMIE continue following regional procedures

Relevant Regional Procedures for HEnEx & ADMIE

- HEnEx informs the Market Participants about the issue and the risk of decoupling.
- JAO performs Shadow Auction for the GR-IT border and Participants are able acquire ST Daily PTRs
- Upon reaching the deadline for partial decoupling HEnEx informs the Market Participants for Gate Open of DAM
- HEnEx reopens the OBK for 10 minutes and Participants are able to re-submit orders
- The DAM is resolved in isolated mode

Business Case Scenarios in Single Day-Ahead Coupling

▶ Exceptional Scenario C: Full Decoupling in PCR

◦ Cause

- MRC NEMOs or TSOs face massive technical issues that prevent the coupling process **or**
- MRC NEMOs or TSOs do not accept the Preliminary Market Coupling results

◦ Solution

- Full or partial decoupling is declared → all NEMOs and TSOs continue following Regional Procedures

Relevant Regional Procedures for HENEX & ADMIE

- HEnEx informs the Market about the issue and the risk of decoupling
- JAO performs Shadow Auction for the GR-IT border and Participants are able acquire ST Daily PTRs
- Upon reaching the deadline for full decoupling HEnEx informs the Market Participants for Gate Open of DAM
- HEnEx reopens the OBK for 10 minutes and Participants are able to re-submit orders
- The DAM is resolved in isolated mode

Member tests organized by HENEX

- ▶ 3 member tests will be organized with the participation of the following parties
 - **HEnEx** – Greek NEMO
 - **EnExClear** – Greek Clearing House, CCP, Shipping Agent and Congestion Income Collector
 - **ADMIE** – Greek TSO
 - **GME** – Italian NEMO and CCP
 - **TERNA** – Italian TSO and Shipping Agent
 - **JAO**
 - **Participants** of the HEnEx DAM
- ▶ The Member Tests will simulate only the Day-Ahead Market Procedures
 - The Member Tests will **not** be performed in Production Timings → DAM Gate Closure Time for Member Tests is moved at **14:00 CET**
 - The participants should submit their Buy and Sell Orders, as being in PRD environment, excluding any Buy/Sell Orders for Daily PTRs on the border GR-IT. Registration and Nomination processes will not be activated (HEnEx will submit directly the relevant PPT orders)
- ▶ The three (3) Member Tests will simulate these difference business cases scenarios
 - Normal Day
 - Partial decoupling of HENEX
 - HENEX 2nd auction

Member test No 1

- ▶ **Date:** 26 November 2020
- ▶ **Scenario:** Normal Day
- ▶ **Details:**
 - DAM Gate Closure Time is set at 14:00 CET
 - Participants do not submit Hybrid Orders corresponding to Daily PTRs for the GR-IT border (HEnEx places Buy/Sell PPT Orders for LT-PTRs Nominations)
 - The participants should submit their Buy and Sell Orders, as being in PRD environment for delivery day **27 November 2020**, excluding any Buy/Sell Orders for Daily PTRs on the border GR-IT. Registration and Nomination processes will not be activated (HEnEx will submit directly the relevant PPT orders)
 - It should be noted that there is a large artificial credit limit in UAT environment for each Participant. The same Clearing Subaccounts with the PRD environment should be used.
 - The DAM is solved in coupling mode
 - The capacity allocation of the GR-IT border is implicitly calculated by the pan-European SDAC Algorithm EUPHEMIA
 - The DAM coupling results are OK
 - HEnEx accepts the results and the relevant participant trades are concluded

Member test No 2

- ▶ **Date:** 27 November 2020
- ▶ **Scenario:** Partial decoupling of HEnEx
- ▶ **Details:**
 - DAM Gate Closure Time is set at 14:00 CET
 - Participants do not submit Hybrid Orders corresponding to Daily PTRs for the GR-IT border (HEnEx places Buy/Sell PPT Orders for LT-PTRs Nominations)
 - The participants should submit their Buy and Sell Orders, as being in PRD environment for delivery day **28 November 2020**, excluding any Buy/Sell Orders for Daily PTRs on the border GR-IT. Registration and Nomination processes will not be activated (HEnEx will submit directly the relevant PPT orders)
 - It should be noted that there is a large artificial credit limit in UAT environment for each Participant. The same Clearing Subaccounts with the PRD environment should be used.
 - HEnEx faces technical issues and cannot provide the Order Book to the Coupling
 - At 14:20 HEnEx informs the Participants about the risk of Partial Decoupling
 - At 14:20 JAO informs the Market Participants of possibility of Shadow Auctions and the Shadow Auctions bid submission deadline. **Please follow the registration process with JAO presented in the following slide by Friday, November 20th 2020.**
 - At 14:30 JAO ends the bid submission for the Shadow Auctions for the concerned interconnectors.
 - At 14:40 HEnEx informs the Participants that Partial Decoupling is triggered and the exact timing of the re-opening of Order Book
 - At 14:40-14:50 JAO sends the Daily Programming Authorizations for the GR-IT interconnector to Market Participants.
 - HEnEx re-opens the OBK from 14:50-15:00 and Participants re-submit orders
 - Participants can place order at the GR-IT border, if they have daily PTRs in JAO's shadow auction
 - The DAM is solved in isolated mode (partial decoupling at the GR-IT border consists a full decoupling for Greek Bidding Zone)
 - Explicit capacity allocation of the GR-IT border

Member test No 2:

Call for registration with JAO for shadow auctions on GR-IT border

Dear market participant,

We would like to invite you to our next test session taking place on **27 November 2020**.

In this test session you will be able to participate in dummy shadow auctions on the GR<>IT border.

The area and domain codes for this border are:

GR = 10YGR-HTSO-----Y

IT = 10YIT-GRTN-----B

Domain = 10YDOM-1010A0108

To register for the test, please send the following information to helpdesk@jao.eu (please do not use the JIRA ticketing platform for communication regarding the test):

- Company name
- EIC code
- Username (if you are already registered in eCAT) or your name
- Email address

We will provide each user with a test certificate prior to the test (for use on our test platform only).

Test schedule :

- 14.20 – RISK of Partial decoupling announced to the participants.
- 14.30 – GR-IT and IT-GR shadow auctions are run (calculation starts).
- 14.40 – Partial decoupling announced to the participants.
- 14.40 – 14.50 – Auction results and rights documents sent.

The registration for this test will close on **20 November at 12pm**

Member test No 3

- ▶ **Date:** 30 November 2020
- ▶ **Scenario:** HENEX 2nd auction
- ▶ **Details:**
 - DAM Gate Closure Time is set at 14:00 CET
 - Participants do not submit Hybrid Orders corresponding to Daily PTRs for the GR-IT border (HEnEx places Buy/Sell PPT Orders for LT-PTRs Nominations)
 - The participants should submit their Buy and Sell Orders, as being in PRD environment for delivery day **1 December 2020**, excluding any Buy/Sell Orders for Daily PTRs on the border GR-IT. Registration and Nomination processes will not be activated (HEnEx will submit directly the relevant PPT orders)
 - It should be noted that there is a large artificial credit limit in UAT environment for each Participant. The same Clearing Subaccounts with the PRD environment should be used.
 - The DAM is solved in coupling mode
 - The capacity allocation of the GR-IT border is implicitly calculated by the pan-European SDAC Algorithm EUPHEMIA
 - The DAM coupling results are NOK
 - The MCP is higher than 1500€/MWh or lower than -150€/MWh for at least one MTU
 - HEnEx rejects the Preliminary Coupling results and triggers 2nd auction for the Greek Bidding Zone
 - Around 14:30, HEnEx informs the participants about the 2nd auction and the exact timing of the re-opening of Order Book
 - HEnEx re-opens the Order Book for 10min (probably between 14:45-14:55), where Participants can resubmit orders
 - The DAM is re-solved in coupling mode
 - The DAM coupling results are OK (no Second Auction even for the same Prices conditions)
 - HEnEx accepts the results and the relevant participant trades are concluded

Connectivity test to UAT-ETSS

- ▶ **Date:** 20 November 2020
- ▶ **Scenario:** Connectivity test to UAT ETSS WebTrader
- ▶ **Details:**
 - All active Participants should check their connection to UAT ETSS WebTrader, by selecting the following link: <https://etssuat.enexgroup.gr/>
 - The credentials for connectivity to UAT ETSS WebTrader are the same with PRD ETSS WebTrader.
 - All Participants should submit their Buy and Sell Orders, as being in PRD environment for **21 November 2020**, excluding any Buy/Sell Orders for Daily PTRs on the border GR-IT. Registration and Nomination processes will not be activated (HEnEx will submit directly the relevant PPT orders).
 - It should be noted that there is a large artificial credit limit in UAT environment for each Participant. The same Clearing Subaccounts with the PRD environment should be used.
 - During the connectivity test, the Participants are able to submit their Orders until the DAM Gate Closure Time, which corresponds to 14:00 (CET). In case that you want to make the connectivity test later than the DAM GCT, please make sure that you change the Delivery Day accordingly.

Participants in the Member Tests

- ▶ HEnEx encourages all Market Participants to participate in the Member tests
 - to get acquainted to the Market Coupling Procedures
 - to get acquainted to the exceptional coupling/de-coupling cases and be operationally prepared
- ▶ For any questions, please contact HEnEx at:
 - EnEx-Member-Support@enexgroup.gr