

Aggregated Curves

Report to MESC

ANDOA DA SC, 14 June 2021





- EFET asked whether the information received from PMB would contain the details between the executed blocks.
 - NEMO DA SC responded that it was decided to implement the functionality of aggregated curves in the central assets in line with NRAs request on the matter (see "All NRAs' position paper on the Publication of Aggregated Anonymised Market Data" from 2020) where the following was requested: "All anonymised complex orders and block bids shall be published".
 - NEMOs therefore did not consider this requirement for executed blocks details as the requirement for the common assets.
 - EFET responded that the inclusion of the block orders' execution status individually would be their preferred option. In EFET's view this information is critical to ensure market transparency returns to the same level there was before the multi-nemo framework was introduced. EFET assured NEMOs that they would happily assist in revision of any detailed design documentation for data publication to provide their feedback before it is approved.
 - As a fallback option EFET proposed to publish the aggregated sum of the executed blocks (and the sum of the not executed).
- NEMO DA SC agreed that the currently planned release scope will not be amended at the moment.
- NEMO DA SC agreed that new requirements should be considered to be added to the list of future requirements for PMB and Euphemia and should be evaluated from the cost/time-to-deliver perspective by working groups and their leaders.