Dynamic Containment High (DCH) Webinar

29 September 2021

Agenda

1	Submission of DCH and DCL
2	Looped Blocks
3	Questions

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1. Submitting DCL and DCH
2. Loop blocks – main characteristics and submission form

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DCH submission follows the same rules as DCL

Submission form

Same format.
As long as block orders on different bidding levels are not linked (see loop blocks), can be submitted in the same or a different csv file.
Within a given submission form, all OrderIds must be unique.

Order types

For C01 and C02 orders, DCH follow the same rule as DCL.

Portfolio	BiddingLevel	OrderId	Version	User ID	BlockCode	BlockPRM	MAR	Price	1	2	3	4	5	6
Unit1	DCL	1			C01			1.23		-5	-5	-10	-5	
Unit1	DCL	2			C02	1		2.34	-3					
Unit1	DCL	3			C02	1		3.45		-4				
Unit1	DCL	4			C02	1		4.56			-5			
Unit1	DCL	5			C02	1		5.67					-6	
Unit1	DCH	7			C01			6.78	-5	-5	-10	-5	-5	-6
Unit1	DCH	8			C02	7		7.89		-3				
Unit1	DCH	9			C02	7		10.11			-4			
Unit1	DCH	10			C02	7		11.12				-5		
Unit1	DCH	11			C02	7		13.14					-6	
…	…	…	…	…	…	…	…	…	…	…	…	…	…	…

DCL and DCH can’t be part of the same parent-child family

Reminder

A **parent-child family** describes a unilateral dependency: a child block can’t be accepted if its parent block is rejected (or if a parent block is rejected thus all its child blocks are rejected)

Linking of DCL and DCH

A {C01, C02} family can only be built for the same {unit, product}. You can’t link a DCH to a parent of child DCL. The following example is incorrect:

Portfolio	BiddingLevel	OrderId	Version	User ID	BlockCode	BlockPRM	MAR	Price	1	2	3	4	5	6
Unit1	DCL	1			C01			1.23		-5	-5	-10	-5	
Unit1	DCH	11			C02	1		13.14					-6	
…	…	…	…	…	…	…	…	…	…	…	…	…	…	…

Questions

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Loop blocks can be used to link blocks of the same unit but on different products

High level principle

Blocks part of a **loop family** can only be **either all accepted, or all rejected**.
They can be used to model a strategy where for a given unit, the market participant wants to either be selected for DCL and DCH or not selected at all.

Submission form

Portfolio	BiddingLevel	OrderId	Version	User ID	BlockCode	BlockPRM	MAR	Price	1	2	3	4	5	6
Unit1	DCL	1			C88	1	0.5	1.23		-5	-5			
Unit1	DCH	2			C88	1	0.5	13.14		-6				
Unit1	DCL	3			C88	2	0.5	1.23				-10	-5	
Unit1	DCH	4			C88	2	0.5	13.14				-7	-6	
…	…	…	…	…	…	…	…	…	…	…	…	…	…	…

New block code **C88** to flag loop blocks.

The block parameter field is now used to specify the **family ID**. This family ID must be the same for all blocks part of the same loop family.

The **Minimum Acceptance Ratio** can be filled for loop blocks (default value 1).
See next slides for more details.

Loop blocks can be used to link blocks of the same unit but on different products

Submission Rules

Blocks

- Submission constraint for each loop block follow the same rules as a C01 block (contiguous periods…)
- The **Minimum Acceptance Ratio** (MAR) is now usable. It describes the minimum share of the block volume that can be accepted

Families

- Blocks part of the same loop family must be linked to the same unit
- A family is made of exactly 2 blocks

Clearing rules

All blocks of the same family will be accepted with the same ratio, for all the delivery periods

- As an example, if the **actual acceptance ratio** (AAR) of a family is 0.2, 20% of the volume of each block for each period will be accepted
- It also means that if a block part of a family is rejected (i.e., AAR = 0), then all blocks the family are rejected

All other clearing rules of parent-child families apply (surplus, no Paradoxically Accepted families…)

Questions


Appendix