

ELEXON

RISK REPORT

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Overview

Id No.	Risk Sub-Category	CVA/SVA	Impact	Target Impact
003	Metering Equipment installation, programming, maintenance and Commissioning	SVA	£45.0m	£42.9m
005	Fault resolution	SVA	£30.0m	£30.0m
007	Retrieval of Metered Data	SVA	£11.8m	£11.8m
012	MTD Technical Details	SVA	£6.1m	£5.9m
	Event 001 – Supplier Agents	SVA	£TBC	£TBC
	Event 011 – Party Failure	Both	£TBC	£TBC
	Event 020 – CVA Market	CVA	£112m	£63m

Introduction

As part of our continuing development of Risk Management and Performance Assurance within Elexon, this Risk Report has been created to provide BSC Parties with insight and guidance on Market level Settlement Performance in 3 market areas, Non Half Hourly (NHH), Half Hourly (HH) and Sub 100kW.

This report contains two elements:

1. **An overview of Market level performance in each market segment**
2. **An update on changes or improvements to Performance Assurance Techniques**

Please note:- Since March 2020, Elexon has been working to identify and manage impacts to Settlement Risk introduced by the COVID-19 lock down. The first section of this report is focussed on COVID-19 Impacts and Monitoring carried out by Elexon.

Market Level Reporting – SVAA SF data analysis

The table below compares the change in MWh Volume submitted to SVAA, across Non Half Hourly, Half Hourly and Sub 100kW Market segments before and after lockdown restrictions were applied, following the COVID-19 outbreak.

	PRE-COVID DATA (9 th March - 15 th March)			POST COVID - WEEK 27 (14 th Sep 19 - 20 th Sep 19)			Week on Week Change		Lockdown Change		Year on Year Change	
	Actual	Estimated	Total Volume	Actual	Estimated	Total Volume	Volume (MWh)	Proportional Vol (%)	Volume (MWh)	Proportional Vol (%)	Volume (MWh)	Proportional Vol (%)
NHH/MC A (MWh)	37,432	364,394	401,826	39,882	272,410	312,292	203	0.07%	-97,141	-23.73%	-13,787	-4.23%
HH/MC C (MWh)	327,217	6,897	334,114	296,393	8,207	304,600	6,060	2.01%	-29,515	-8.83%	-21,712	-6.65%
Sub 100kW/MC E (MWh)	31,409	1,470	32,880	21,845	1,127	22,972	170	0.74%	-9,908	-30.13%	N/A	N/A
Sub 100kW/MC F (MWh)	503	99	602	387	25	412	-8	-1.98%	-190	-31.60%	N/A	N/A
Sub 100kW/MC G (MWh)	11,317	815	12,132	8,102	624	8,726	70	0.81%	-3,406	-28.07%	N/A	N/A
Total (MWh)	407,879	373,675	781,555	366,609	282,392	649,001	6,495	1.00%	-132,553	-16.96%	-35,499	-4.54%

The weekly average of volumes submitted at the SF Run to SVAA from the week commencing the 9 March 2020 to the week commencing 3rd Aug 2020 shows:

- The Market level proportional volume (%) Year on Year has improved from last Risk Report by 0.65% (-4.54%% from -5.19%)
- The NHH (Measurement Class(MC) A) volume (MWh) week on week has increased (no noted increase in previous SVAA reports since lockdown)
- Measurement Class F has the biggest week on week drop of -1.98%
- The overall week on week change across all markets has increased by 1.00% (1.01% increase reported last month)
- Year on year impact on MC A has further increased from last month (year on year impact for MC A up to 4.23% from 3.82% reported last month). Elexon will continue to investigate what is driving these movements.

Party Level Reporting – DC Submissions

Ellexon has continued to receive and monitor DC submissions of Supplier EAC Adjustments, in line with derogations, details of which can be viewed on the [Ellexon website](#).

The investigation of data has gone through a number of different stages in order to collate and understand the submissions, including:-

- Working with DCs to understand how data has been submitted and can be managed
- Creation of a template to enable submissions to be easy and uniform
- Collation of data submitted
- Investigating data trends and anomalies, such as submissions of zero EACs and Identical EACs submitted for groups of MPANs
- Highlighting concerns to Parties via Operational Support Managers (OSMs)

Non Half Hourly (Profile Class breakdown)

Supplier	No PC (e.g. disconnected)	Domestic (PC 1 & 2)	Non-Domestic (PC 3 & 4)	PC 0, 5-8	Total
Total	18	30,169	368,361	2,767	401,315

NHH Percentage of Positive Adjustments to EACs per Supplier Id and Profile Class

The table below shows the number of positive EAC amendments made by each Supplier within the Non Half Hourly submissions received by Ellexon, indicating a higher volume of energy being consumed during the lockdown period compared to pre-lockdown.

Supplier	Domestic (PC 1 & 2)			Non-Domestic (PC 3 & 4)		
	MSIDs	Positive Adjustment	Percentage	MSIDs	Positive Adjustment	Percentage
Total	30169	595	1.97%	368361	11480	3.12%

NHH Submissions with Effective To Date.

The tables below represent the submissions received with an Effective To Date within the EAC adjustment (to provide an end to the derogated EAC). The majority of submissions do not have an ETD, however, some BSC parties have provided this information on greater than 85% of their total submissions. Our data also suggests that approaches to submissions by Suppliers and DCs may vary. Ellexon is engaging with parties and agents to understand this better.

Supplier	Domestic (PC 1 & 2)			Non-Domestic (PC 3 & 4)		
	MSIDs	ETD received	Percentage	MSIDs	ETD received	Percentage
Total	30169	14427	47.82%	368361	56089	15.23%

HH MPANs in Derogation process now receiving actual data

This table provides a view of how HH Suppliers are now acquiring actual data on sites within the derogation process. Overall, Ellexon has some concerns at the low level (31.75%) of actual data received across the Half Hourly Market, however, Ellexon also appreciates the unprecedented variety of different challenges faced in acquiring metered data during lockdown and, as with NHH, is seeking to engage with parties to understand those challenges.

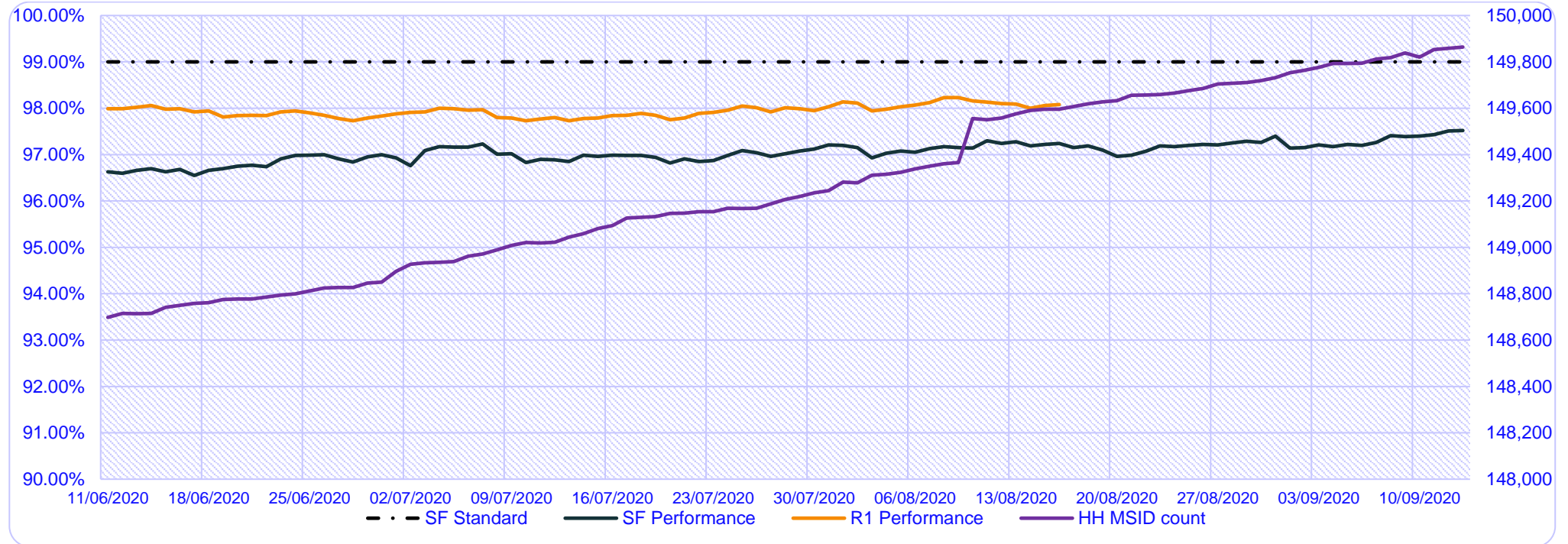
Supplier	MSIDS	MSIDs with All Actual Flags	%
Total	9210	2924	31.75%

HH MPANs in Derogation process now receiving actual data (by Measurement class)

Supplier	C			E			G		
	Total Number of MSIDs	MSIDs with All Actual Flags	%	Total Number of MSIDs	MSIDs with All Actual Flags	%	Total Number of MSIDs	MSIDs with All Actual Flags	%
Total	4524	1495	33.05%	2473	777	31.42%	2209	649	29.38%

Market Performance

HH (MC C) Market



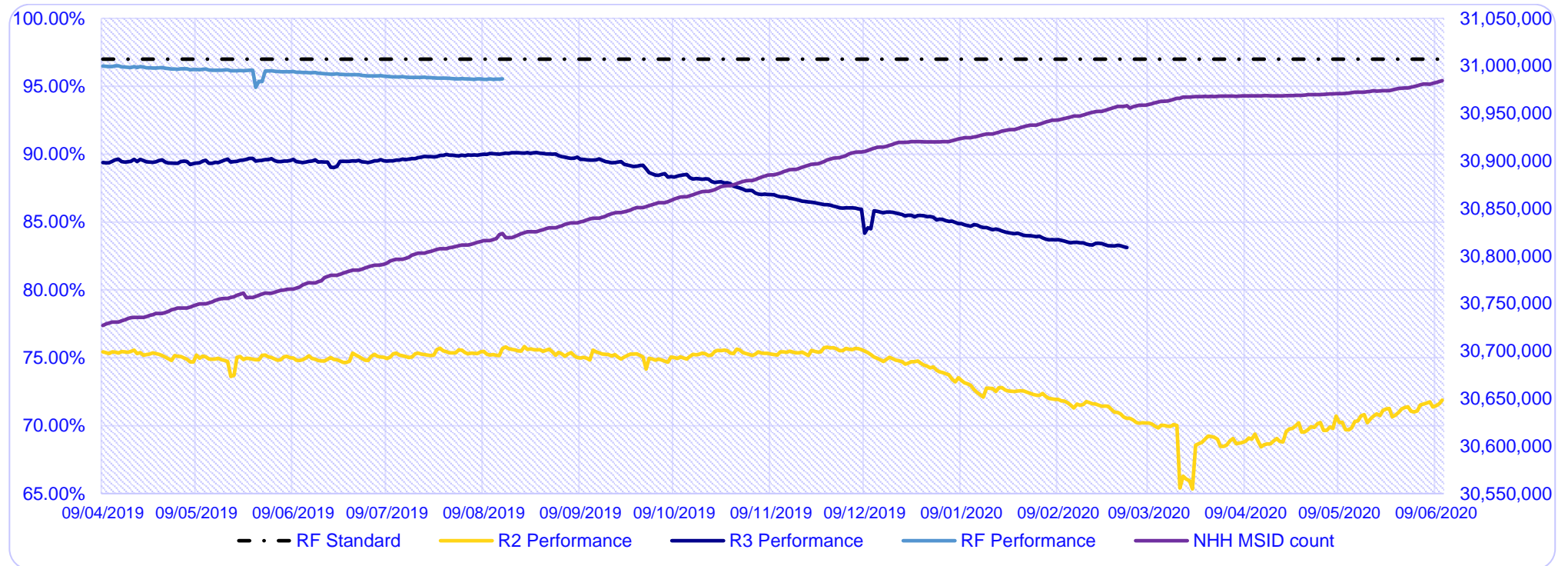
	Jul 2020	Jun 2020	May 2020	Apr 2020	Mar 2020	Feb 2020	Jan 2020	Dec 2019	Nov 2019	Oct 2019	Sep 2019	Aug 2019
Act Volume	8,616,807	7,988,239	7,455,026	7,024,762	9,424,454	9,728,178	10,244,842	9,734,251	10,163,588	10,318,774	9,648,768	9,828,645
Est Volume	186,081	174,127	250,028	377,519	264,125	98,819	102,656	95,620	88,679	85,655	78,273	84,314
Performance	97.89 %	97.87 %	96.76 %	94.90 %	97.27 %	98.99 %	99.01 %	99.03 %	99.14 %	99.18 %	99.20 %	99.15 %
	-98,055	-92,504	-172,978	-303,500	-167,244	-550	817	2,673	13,840	18,384	18,987	14,809

The graph and table above represents Measurement Class C, HH market level performance in % terms. This measures Metered data across the market and identifies changes in performance at SF and R1 Settlement Runs. In addition the graph shows changes in total Metering System IDs (MSIDs) at SF.

HH Performance appears to be at a plateau of circa. 97.9% at SF and circa.98% at R1 with little notable trend on either Settlement Run.

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NHH (MC A) Market



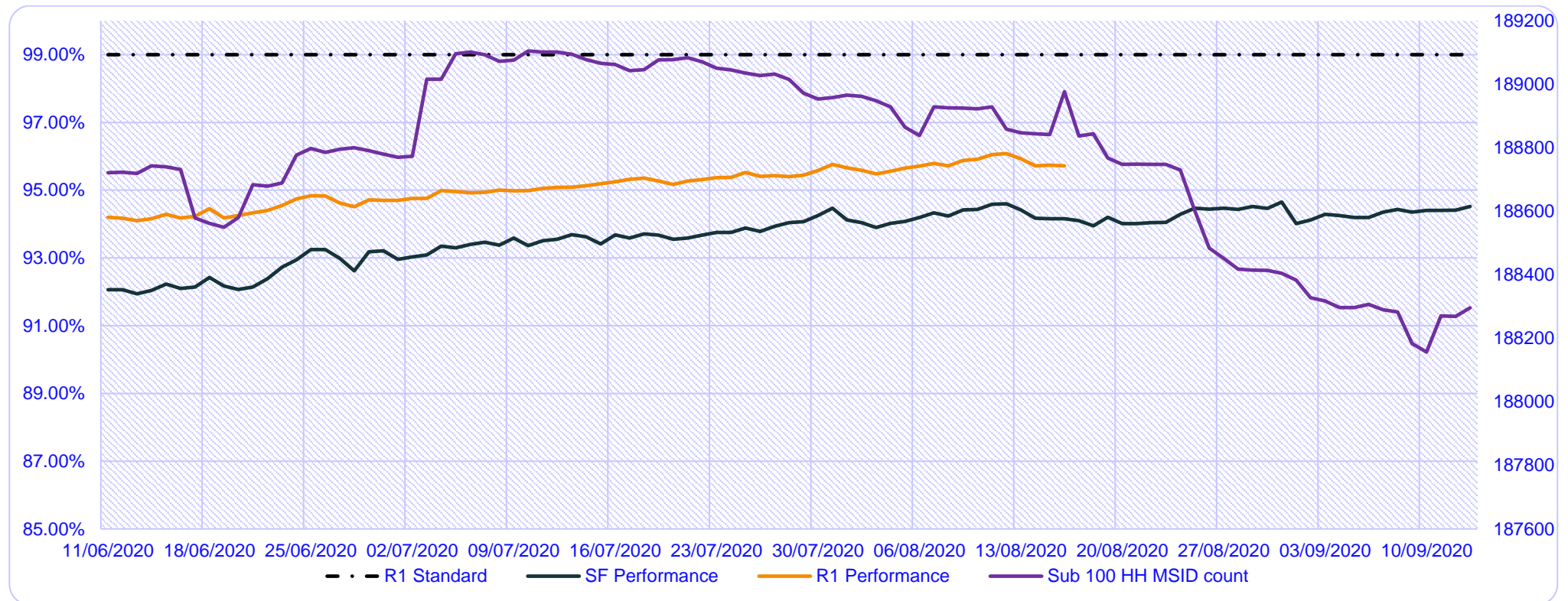
	Jul 2019	Jun 2019	May 2019	Apr 2019	Mar 2019	Feb 2019	Jan 2019	Dec 2018	Nov 2018	Oct 2018	Sep 2018	Aug 2018
Act Volume	8,793,533	8,726,822	9,609,435	10,320,531	11,945,588	11,415,073	13,871,459	13,157,282	12,169,061	10,941,005	9,298,622	8,914,526
Est Volume	397,241	365,305	388,155	379,759	414,601	375,137	456,578	457,841	449,715	416,550	350,075	337,809
Performance	95.68 %	95.98 %	96.12 %	96.45 %	96.65 %	96.82 %	96.81 %	96.64 %	96.44 %	96.33 %	96.37 %	96.35 %
	-121,520	-92,548	-88,228	-58,755	-43,804	-21,434	-26,750	-49,395	-71,157	-75,834	-60,622	-60,241

The graph and table above represents Measurement Class A, NHH market level performance in % terms. This measures Metered data across the market and identifies changes in performance at R2, R3 and RF Settlement Runs. In addition the graph shows changes in total Metering System IDs (MSIDs) at SF.

NHH Performance is showing a continued decline at R3 and RF, with RF market level performance at 95.68% in July 2019. R2 performance however does show some upward trend which we would hope to see echoed through subsequent settlement runs.

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Sub 100kW Market



	Jul 2020	Jun 2020	May 2020	Apr 2020	Mar 2020	Feb 2020	Jan 2020	Dec 2019	Nov 2019	Oct 2019	Sep 2019	Aug 2019
Act Volume	850,759	727,227	675,687	651,4283	1,043,166	1,158,979	1,230,054	1,195,464	1,186,243	1,121,155	1,000,635	1,020,280
Est Volume	42,964	44,529	57,326	69,545	63,654	37,723	37,479	37,430	39,598	38,685	36,904	37,883
Performance	95.19 %	94.23 %	92.18 %	90.35 %	94.25 %	96.85 %	97.04 %	96.96 %	96.77 %	96.66 %	96.44 %	96.42 %
	-34,027	-36,812	-49,996	-62,336	-52,586	-25,757	-24,804	-25,101	-27,341	-27,088	-26,529	-27,301

The graph and table above represents Measurement Class E, F and G HH market level performance. This measures Metered data across the market and identifies changes in performance at R1 and SF Settlement Runs. In addition the graph shows changes in total Metering System IDs (MSIDs) at SF.

Risk Report

Further Information

If you have any questions relating to this Risk Report, or wish to find out more, please contact

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Alternatively, please contact your Operational Support Manager.