SEMOpx Info – 28 January 2025

Publication of Unrounded Values in the Aggregated Bid/Ask Curves Files on the SEMOpx Website

Important information – Action required

- **As of 11th February 2025, removal of 2-decimal rounding in aggregated curves files** on the SEMOpx Website and **replacement by unrounded data**
- **All other publications remain unchanged**
- After go-live, aggregated bid/ask curves files from delivery day 1st January 2025 to 11th February 2025 will be retroactively updated with unrounded data and a second version of the files will be published in addition to the existing bid/ask curve files.

Dear Member,

The current Bid/Ask Aggregated Curves files located on the SEMOpx Website currently contain prices rounded to 2 decimals and volumes rounded to 1 decimal. While this approach simplifies the data, it can create imprecise horizontal segments. These segments arise when the rounding gives the appearance of equal prices or volumes (e.g., €15.123 ≠ €15.124, but both rounded to €15.12).

Following members' requests and upon internal assessments, as of 11th February 2025 (first trading day), SEMOpx will remove the decimal rounding in its aggregated Bid/Ask Curves files and will publish unrounded values for both prices and volumes (using up to 13 decimals). This change will eliminate the issue of horizontal segments and enhance data accuracy.

The Bid/Ask Curves files concerned by this change are the following:

Files
BidAskCurves_SEM-DA_YYYYMMDD.xml
BidAskCurves_SEM-IDA1_YYYYMMDD.xml
BidAskCurves_SEM-IDA2_YYYYMMDD.xml
BidAskCurves_SEM-IDA3_YYYYMMDD.xml

Shortly after the go-live, the change will also be applied retroactively to the aggregated Bid/Ask Curves files contained on the SEMOpx Website published since 1st January 2025 (Delivery Day), where a second version with a different timestamp will be made available on the SEMOpx Website.

The following files are available for reference:
- Bid/Ask Curve sample file with unrounded values
- Updated SEMOpx Data Publication Guide v7.7 (redline & clean versions)

Please do not hesitate to contact us at info@semopx.com should you require any further information.

Kind regards,
SEMOpx Team