

DataNewZ

N° 2011-06

12th December 2011

Launch of 15-minute contracts on German Intraday Market and display of OTC cleared volumes on homepage

Dear EPEX SPOT member and data user,

This is a follow-up to the DataNewz sent on 17th October with regards to 15-minute products which will be launched on Wednesday 14th December 2011. For reminder, you will find below the specifications for these products. Furthermore, the homepage result display has been modified to include OTC cleared volume figures.

15-minute contracts

1. Introduction

EPEX SPOT will introduce **15-min contracts** on EPEX SPOT's German Intraday Market on 14th December. The market results for the corresponding 15-minute products will be displayed on the EPEX SPOT website on the existing German Intraday result pages. You will find below the description of the changes to expect in terms of web display, as well xls and csv file structure.

2. Description

The Intraday market result page will reflect the 15-minute contracts as shown below:

- Each hour label will display an arrow head which shows that the line can be expanded
- Each full hour can be expanded, displaying then the 4 underlying quarters
- Once the line is expanded, the arrow head will point to the bottom, and the trading results of the four 15-minute products of the hour will appear
- The columns remain unchanged

- These 15-minute product transactions only pertain to the German Intraday market, not the French Intraday market.
- As no index is calculated for these products, the field remains empty
- The market results for an hourly product and those for the 15-minute products are completely independent.

MARKET DATA

European Electricity Index (ELIX)

Auction

Intraday

Transparency Information

Market Transparency
Exchange Transparency (Graphs)
Exchange Transparency (Documents)

Historical data

Market Data Subscriptions

Info-User End-of-Day Power
Info-Media End-of-Day Power
Info-Media End-of-Day Vendor Power
Info-Student Power
SMS-User Power
Market Data Report Power
Market Data Forms

Holiday Calendar

EPEXSPOTINTRADAY

DATA TABLE DATA CHART

13/12/2011 - 14/12/2011

13/12/2011

France Germany

Index (€/MWh)	13/12/2011						14/12/2011							
	Base: 50.20	Peak: 61.27					Base: --	Peak: --						
	Low (€/MWh)	High (€/MWh)	Last (€/MWh)	Weight. Avg. (€/MWh)	Index (€/MWh)	Buy Vol (MW)	Sell Vol (MW)	Low (€/MWh)	High (€/MWh)	Last (€/MWh)	Weight. Avg. (€/MWh)	Index (€/MWh)	Buy Vol (MW)	Sell Vol (MW)
▼ 00 - 01	34.25	48.00	40.00	42.54	42.54	1,581.0	1,706.0	38.00	52.00	48.00	46.47	--	1,307.1	1,307.1
00:00 - 00:15	--	--	--	--	--	--	--	--	--	--	--	--	--	--
00:15 - 00:30	--	--	--	--	--	--	--	--	--	--	--	--	--	--
00:30 - 00:45	--	--	--	--	--	--	--	--	--	--	--	--	--	--
00:45 - 01:00	--	--	--	--	--	--	--	--	--	--	--	--	--	--
▼ 01 - 02	33.75	47.00	35.00	39.04	39.04	1,438.0	1,450.0	14.00	34.00	15.00	23.18	--	1,169.0	1,169.0
01:00 - 01:15	--	--	--	--	--	--	--	--	--	--	--	--	--	--
01:15 - 01:30	--	--	--	--	--	--	--	--	--	--	--	--	--	--
01:30 - 01:45	--	--	--	--	--	--	--	--	--	--	--	--	--	--
01:45 - 02:00	--	--	--	--	--	--	--	--	--	--	--	--	--	--
► 02 - 03	1.00	39.00	15.00	27.60	27.60	1,686.0	1,955.0	8.00	29.00	8.00	17.33	--	1,092.0	1,259.0
► 03 - 04	10.00	36.00	11.00	21.73	21.73	2,487.0	2,514.0	3.60	31.00	7.00	14.22	--	926.0	1,174.0
► 04 - 05	5.00	34.00	20.00	17.76	17.76	2,257.1	2,376.1	2.00	27.00	15.00	15.41	--	1,217.0	1,369.0
► 05 - 06	20.00	40.90	40.90	30.76	30.76	1,964.0	2,241.0	21.50	42.00	21.50	30.05	--	1,605.0	1,977.0
► 06 - 07	32.00	61.00	55.00	41.65	41.65	1,751.0	1,941.0	35.00	50.00	49.40	42.53	--	1,155.0	1,359.0
► 07 - 08	49.50	62.00	62.00	54.81	54.81	1,066.0	1,136.0	38.00	75.00	56.00	49.76	--	806.0	1,175.0
► 08 - 09	47.00	59.00	55.50	53.92	53.92	1,014.0	1,014.0	20.00	63.00	35.00	43.03	--	1,932.0	1,928.0
► 09 - 10	52.00	60.00	60.00	54.87	54.87	1,535.0	1,535.0	41.75	68.00	48.50	49.57	--	1,942.0	2,071.0
► 10 - 11	52.00	64.00	57.00	57.42	57.42	1,737.1	1,674.1	40.50	55.00	43.00	47.16	--	1,600.2	1,861.2

3. Historical data (website and ftp server)

The German Intraday historical data will be offered in excel and csv tables in the historical section of the website, as well as on the ftp server.

Transaction file:

- Subsequent trading of 15-minute products will be added

- A 15-minute product will be labeled as follows: the Hour number followed by the letters 'qh' followed by the number 1 through 4 representing the sequence of the 15-minute contract, i.e. 1 for :00 to :15, 2 for :15 to :30, etc.
- The display for the hour itself does not change

21/7/11 10:48 AM Transaction Values - EPEX Spot Intraday Trading - Germany

Date	Market Area Buy	Market Area Sell	Hour from	Hour to	Volume (MW)	Price (EUR)	Time Stamp
21/07/2011	DE	DE	15	15	70,0	50,00	21/07/2011 10:23:00
21/07/2011	DE	DE	13	13	25,0	46,00	21/07/2011 10:23:00
21/07/2011	DE	DE	13	13	1,0	49,00	21/07/2011 10:23:00
21/07/2011	DE	DE	13	13	20,0	48,00	21/07/2011 10:23:00
21/07/2011	DE	DE	13	13	15,0	46,00	21/07/2011 10:23:00
21/07/2011	DE	DE	13	13	50,0	47,00	21/07/2011 10:23:00
21/07/2011	FR	DE	15	15	15,0	50,00	21/07/2011 10:23:00
21/07/2011	DE	DE	13	13	14,0	46,00	21/07/2011 10:23:00
21/07/2011	DE	DE	15	15	5,0	51,00	21/07/2011 10:22:00
21/07/2011	DE	DE	14	14	5,0	51,00	21/07/2011 10:22:00
21/07/2011	DE	DE	18qh2	18qh2	2,0	11,00	21/07/2011 10:21:00

Please note that, due to the huge number of lines, the yearly intraday transaction file was divided into monthly files.

The files for the current and the previous months are available on the ftp server; in the historical download section of the website, only the file for the current month is available.

Market result file:

- Addition of 15-minute product trading results
- A 15-minute product will be labeled as follows: the Hour number followed by the letters 'qh' followed by the number 1 through 4 representing the sequence of the 15-minute period, i.e. 1 for :00 to :15, 2 for :15 to :30, etc.
- The display for the hour itself does not change
- Indices will not be calculated for 15-minute products
- Addition of the weighted average price in a last column as displayed on the intraday tables on the EPEX SPOT website. Contrary to the index value, this weighted average price is updated as transactions are added on the file; there is no value when there are no trades (this value is not calculated for 15-minute products).

12/10/11 3:33 PM Hour Values - EPEX Spot Intraday Trading - Germany

Delivery Date	Hour from	Hour to	Volume Buy (MW)	Volume Sell (MW)	Low Price (EUR/MWh)	High Price (EUR/MWh)	Last Price (EUR/MWh)	Time Stamp of Last Price	Index Price (EUR)	Weighted Average Price (EUR)
11/10/2011	24	24	2573,3	2535,3	32,00	55,00	99,00	11/10/2011 22:14:00	46.83000	46.83000
11/10/2011	23	23	2346	2076	45,00	69,50	54,50	11/10/2011 21:14:00	53.94000	53.94000
11/10/2011	22	22	2411	2559	38,00	65,00	55,00	11/10/2011 20:14:00	51.44000	51.44000
11/10/2011	21	21	2539	2484	49,00	90,00	77,00	11/10/2011 19:13:00	64.98000	64.98000
11/10/2011	20	20	3301	3227	50,00	107,00	107,00	11/10/2011 18:14:00	80.03000	80.03000
11/10/2011	19	19	3486	3495	45,15	83,00	79,00	11/10/2011 17:14:00	61.76000	61.76000
11/10/2011	18	18	2827	2166	43,00	66,00	65,00	11/10/2011 16:13:00	50.64000	50.64000
11/10/2011	17	17	2872	2484	36,10	56,00	38,00	11/10/2011 15:14:00	48.52000	48.52000
11/10/2011	16	16	2839	2835	43,00	69,50	67,00	11/10/2011 14:14:00	51.93000	51.93000
11/10/2011	15	15	3364	3590	35,00	56,50	36,50	11/10/2011 13:12:00	47.31000	47.31000
11/10/2011	14	14	3556	3653	35,50	63,00	36,00	11/10/2011 12:14:00	50.80000	50.80000
11/10/2011	14qh1	14qh1	1250	1425	36,00	31,25	30,75	11/10/2011 12:13:00		
11/10/2011	14qh2	14qh2	1522	952	37,52	56,00	45,10	11/10/2011 12:11:00		

4. Subscription

The new data will be included in the standard Intraday end-of-day and delayed data packages.

Changes of result display on website's homepage

1. Description







The market result display on EPEX SPOT's homepage has been modified to include daily and monthly OTC cleared volume figures.

2. Display

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EPEX DAY AHEAD		View detailed information					
	Price Base (€/MWh)	Price Peak (€/MWh)	Vol. Day Exc. (MWh)	Vol. Day OTC (MWh)	Vol. Month Exc. (MWh)	Vol. Month OTC (MWh)	Delivery Day
France	46.395 ▼	53.252 ▼	163,684 ▲	–	2,304,279	–	13/12/2011
Germany/Austria (Phelix)	45.64 ▼	51.80 ▼	784,458 ▲	–	9,381,559	628	13/12/2011
Switzerland (Swissix)	66.04 ▲	72.77 ▲	37,550 ▼	–	550,325	–	13/12/2011
ELIX	52.04 ▲	60.83 ▲	–	–	–	–	12/12/2011

Intraday markets

EPEXINTRADAY		View detailed information				
Delivery Day:	Vol. Day Exc.	Vol. Day OTC	Vol. Month Exc.	Vol. Month OTC	Index Base	Index Peak
08/12/2011	(MWh)	(MWh)	(MWh)	(MWh)	(€/MWh)	(€/MWh)
 France	1,947 	5 	2,061	1,131	46.54	46.17
 Germany	1,892 	1,163 	4,152	2,265	45.19	47.25


Monthly volumes are the sums of relevant volumes for each delivery day since the first day of the current month.

If you have personalized your homepage, you will not be able to view the display above. You can log yourself off in order to obtain this view.

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