

# DataNewZ

**N° 2012-N°8**

14/09/2012

## **Introduction of Austrian Intraday and impacts on website and ftp server**

Dear EPEX SPOT data user,

Pending regulatory and technical approvals, EPEX SPOT will introduce Intraday trading on the Austrian delivery zone on 16<sup>th</sup> October 2012. This introduction of the new segment will lead to a few changes in terms of displays on the EPEX SPOT website pages, as well as in market data files on the website and ftp server.

### **1. General characteristics**

The products traded will be similar to the ones already offered on the German Intraday market segment, except for 15-minute contracts which will not be available at launch.

Whenever cross-border nominations are possible, orders entered in the order book of the Austrian intraday segment can be matched against orders entered in the German or the French Intraday segments (if there is enough cross-border capacity available between France and Germany in the latter case). If this is not the case, only local trading inside Austria is open.

<b>Tradable Contracts</b>	1 hour of the day
<b>Trading session opens/closes</b>	24 hours a day Hourly contracts for the next day open at 3:00 pm.
<b>Delivery procedure</b>	Nomination by ECC AG to APCS and APG
<b>Trading closes</b>	75 minutes before delivery
<b>Minimum and maximum price</b>	-9999.99 € / 9999.99 €
<b>Minimum price increment</b>	0.01 €/MWh
<b>Minimum Volume Increment</b>	1 MW or 0,1 MW

## 2. Display on EPEX SPOT website

### a. Homepage

The EPEX Intraday display at the bottom of the homepage shows the price and volume information for this market segment. The Austrian Intraday data will be aggregated with the German figures as follows:

EPEXINTRADAY		View detailed information				
Delivery Day:	Vol. Day Exc.	Vol. Day OTC	Vol. Month Exc.	Vol. Month OTC	Index Base	Index Peak
30/07/2012	(MWh)	(MWh)	(MWh)	(MWh)	(€/MWh)	(€/MWh)
France	58	210	4,274	8,352	50.96	58.30
Germany/Austria	126	420	2,378	14,302	51.91	59.66

### b. Data Table

The Intraday market data is displayed in the **Market Data** pages of EPEX SPOT's website.

The Austrian and German Intraday data will be included in the same section <Germany/Austria>.

YOU ARE HERE: EPEX SPOT > MARKET DATA > INTRADAY

EPEXSPOTINTRADAY

DATA TABLE DATA CHART

France Germany/Austria

13/08/2012 - 14/08/2012

13/08/2012

Index (€/MWh)	13/08/2012				14/08/2012			
	Low (€/MWh)	High (€/MWh)	Last (€/MWh)	Weight. Avg. (€/MWh)	Low (€/MWh)	High (€/MWh)	Last (€/MWh)	Weight. Avg. (€/MWh)
► 00 - 01	-	-	-	-	-	-	-	-
► 01 - 02	-	-	-	-	-	-	-	-
► 02 - 03	-	-	-	-	-	-	-	-
► 03 - 04	-	-	-	-	-	-	-	-
► 04 - 05	-	-	-	-	-	-	-	-
► 05 - 06	-	-	-	-	-	-	-	-

**c. List of members**

On the page listing all EPEX SPOT trading members, a column dedicated to the members of the Austrian Intraday market will be added at the right end of the table ([http://www.epexspot.com/en/membership/list\\_of\\_members](http://www.epexspot.com/en/membership/list_of_members)).

**EPEX SPOT Exchange Members**

Trading Clearing Broker

Participant name ▲	Auction			Intraday			Cont.
	FR	DE/AT	CH	FR	DE	AT	Country code
1 50Hertz Transmission GmbH	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	-
2 A2A Trading srl	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	DE
3 Advanced Energy Trading GmbH	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	DE
4 Agder Energi Produksjon AS	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	NO
5 Alpiq Energy SE	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	CZ
6 Alpiq SA	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	CH
7 Alpiq Suisse SA	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	CH
8 Amga Energia & Servizi S.r.l.	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	IT
9 Amprion GmbH	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	DE
10 Axpo AG	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	CH

**3. Historical data**

The Intraday market historical data is displayed in xls and csv tables in the historical section of the website, as well as on the ftp server. **EPEX SPOT’s historical data is available to its market members and to paid subscribers.**

**a. Website**

The Austrian Intraday market data files will be located within the Market Data section, under “Intraday Trading”, and “Germany/Austria”.

## INTRADAY TRADING

### FRANCE

File	Format	
Results (blocks)	CSV	
Results (hours)	CSV	
Results (2012)	XLSX	
Results (2011)	XLSX	

...

### GERMANY/AUSTRIA

File	Format	
Results (blocks)	CSV	
Results (hours)	CSV	
Results (2012)	XLSX	
Results (2011)	XLSX	

...

**Reminder: EPEX SPOT's website only carries the market data of the current and the previous years whereas its ftp server carries the historical data since 2004.**

### File descriptions

File name: **intraday\_results\_blocks\_germany\_austria\_YYYY.csv** (new file name)

File format: csv

Data is published on a daily basis every day of the year.

- Data updated every 15-20 minutes if trades occur
- The statistics are updated accordingly when there is a trade cancellation

Name	<b>intraday_results_blocks_germany_austria_YYYY</b>
Format	<b>csv</b>

*Line 1: # trading date (DD/MM/YYYY) + update time (HH:mm:ss AM or PM) : Block Values - EPEX SPOT Intraday Trading – Germany/Austria*

Column description – ‘intraday\_results\_blocks\_germany\_austria\_YYYY’ Tab; currency: Euros/MWh; market area: DE/AT

Header	Content and format
Delivery day	DD/MM/YYYY
Hour from	Starting hour of the block product (<H>)
Hour to	Ending hour of the block product (<H>)
Volume Buy (MW)	No decimal
Volume Sell (MW)	No decimal
Low Price (EUR/MWh)	Lowest price traded. 5 decimals
High Price (EUR/MWh)	Highest price traded. 5 decimals
Last Price (EUR/MWh)	Last price traded. 5 decimals
Time Stamp of Last Price	DD/MM/YYYY HH:MM:ss
Index Price	There is no index value for blocks
Weighted Average price	EUR/MWh. 5 decimals. Average price weighted by the volume, calculated as trades occur on a real time basis.

File name: **intraday\_results\_hours\_germany\_austria\_YYYY.csv** (new file name)

File format: csv

Data is published on a daily basis every day of the year.

- Data updated every 15-20 minutes if trades occur
- The statistics are updated accordingly when there is a trade cancellation

Name	<b>intraday_results_hours_germany_austria_YYYY</b>
Format	<b>csv</b>

Line 1: # trading date (DD/MM/YYYY) + update time (HH:mm:ss AM or PM): Hour Values - EPEX SPOT Intraday Trading – Germany/Austria

Column description – ‘intraday\_results\_hours\_germany\_austria\_YYYY’ Tab; currency: Euros/MWh; market area: DE/AT

<i>Header</i>	<i>Content and format</i>
Delivery day	DD/MM/YYYY
Hour from	Starting hour of the hourly product (<H> German intraday: includes 15-minute (quarter-hour) contracts (<H>qh<Q>)
Hour to	Ending hour of the hourly product (<H> German intraday: includes 15-minute (quarter-hour) contracts (<H>qh<Q>)
Volume Buy (MW)	1 decimal
Volume Sell (MW)	1 decimal
Low Price (EUR/MWh)	Lowest price traded. 2 decimals
High Price (EUR/MWh)	Highest price traded. 2 decimals
Last Price (EUR/MWh)	Last price traded. 2 decimals
Time Stamp of Last Price	DD/MM/YYYY HH:MM:ss
Index Price	EUR/MWh. 2 decimals. Average price weighted by the volume, calculated at around 11:00PM every day German intraday: no index value for 15-minute contracts
Weighted Average price	EUR/MWh. 2 decimals. Average price weighted by the volume, calculated as trades occur on a real time basis

File name: **intraday\_results\_germany\_austria\_YYYY.xlsx** (new file name)

File format: **xlsx**

Data is published on a daily basis every day of the year.

- Data updated every 15-20 minutes if trades occur
- The statistics are updated accordingly when there is a trade cancellation

Name	<b>intraday_results_germany_austria_YYYY</b>
Format	<b>xlsx</b>

Line 1: # trading date (DD/MM/YYYY) + update time (HH:mm:ss AM or PM): Hour and Block Values - EPEX SPOT Intraday Trading – Germany/Austria

Column description – ‘Hours’ and ‘Blocks’ Tabs ; currency : Euros/MWh; market area: DE/AT

Header	Content and format
Delivery day	DD/MM/YYYY
Hour from	Starting hour of the hourly product (<H> German intraday: includes 15-minute (quarter-hour) contracts (<H>qh<Q>)
Hour to	Ending hour of the hourly product (<H> German intraday: includes 15-minute (quarter-hour) contracts (<H>qh<Q>)
Volume Buy (MW)	Hourly results: 1 decimal Block results: no decimal
Volume Sell (MW)	Hourly results: 1 decimal Block results: no decimal
Low Price (EUR/MWh)	Lowest price traded: 2 decimals for hourly values, 5 decimals for block values
High Price (EUR/MWh)	Highest price traded: 2 decimals for hourly values, 5 decimals for block values
Last Price (EUR/MWh)	Last price traded: 2 decimals for hourly values, 5 decimals for block values
Time Stamp of Last Price	DD/MM/YYYY HH:MM:ss
Index Price	EUR/MWh. 2 decimals for hourly values. Average price weighted by the volume, calculated at around 11:00PM every day.  No index value for blocks and 15-minute contracts
Weighted Average price	EUR/MWh. 2 decimals for hourly values, 5 decimals for block values. Average price weighted by the volume, calculated as trades occur on a real time basis

File name: **intraday\_transactions\_germany\_austria\_YYYY.csv** (new file name)

File format: csv

Data is published on a daily basis every day of the month.

- Data updated every 15-20 minutes if trades occur
- The statistics are updated accordingly when there is a trade cancellation
- **Intraday transaction files are split into monthly files to keep their sizes down. The files with the year and no month in their names carry the current month's or the last month of that year's data**

Name	<b>intraday_transactions_germany_austria_YYYY</b>
Format	<b>csv</b>

Line 1: # trading date (DD/MM/YYYY) + update time (HH:mm:ss AM or PM): Transaction Values - EPEX SPOT Intraday Trading – Germany/Austria

Column description – 'intraday\_transactions\_germany\_a' Tab; volume: MW; currency: Euros/MWh; market areas: DE or AT or FR

Header	Content and format
Date	Delivery date DD/MM/YYYY
Market Area Buy	Originating market area (DE or AT or FR)
Market Area Sell	Delivery market area (DE or AT or FR)
Hour from	Starting hour of the hourly/block product (<H> German intraday: includes 15-minute (quarter-hour) contracts (<H>qh<Q>)
Hour to	Ending hour of the hourly/block product (<H> German intraday: includes 15-minute (quarter-hour) contracts (<H>qh<Q>)
Volume (MW)	1 decimal
Price (EUR)	EUR/MWh. 2 decimals
Time Stamp	DD/MM/YYYY HH:MM



File name: **intraday\_transactions\_germany\_austria\_YYYY.xlsx** (new file name)

File format: **xlsx**

Data is published on a daily basis every day of the month.

- Data updated every 15-20 minutes if trades occur
- The statistics are updated accordingly when there is a trade cancellation

Name	<b>intraday_transactions_germany_austria_YYYY</b>
Format	<b>xlsx</b>

*Line 1: # trading date (DD/MM/YYYY) + update time (HH:mm:ss AM or PM): Transaction Values - EPEX SPOT Intraday Trading – Germany/Austria*

*Column description – ‘transactions’ Tab ; volume: MW; currency : Euros/MWh; market areas: DE or AT or FR*

<i>Header</i>	<i>Content and format</i>
Date	Delivery date DD/MM/YYYY
Market Area Buy	Originating market area (DE or AT or FR)
Market Area Sell	Delivery market area (DE or AT or FR)
Hour from	Starting hour of the hourly/block product (<H> German intraday: includes 15-minute (quarter-hour) contracts (<H>qh<Q>)
Hour to	Ending hour of the hourly/block product (<H> German intraday: includes 15-minute (quarter-hour) contracts (<H>qh<Q>)
Volume (MW)	1 decimal
Price (EUR)	EUR/MWh. 2 decimals
Time Stamp	DD/MM/YYYY HH:MM

## ***b. FTP server***

The EPEX SPOT Intraday files are accessible in the following ftp directory:

[ftp://ftp.epexspot.com/spot\\_market/intraday/](ftp://ftp.epexspot.com/spot_market/intraday/)

**Reminder: EPEX SPOT's website only carries the market data of the current and the previous years whereas its ftp server carries the historical data since 2004.**

File descriptions:

File name: **intraday\_results\_blocks\_germany\_austria\_YYYY.csv** (new file name)

File format: csv

Data is published on a daily basis every day of the year.

- Data updated every 15-20 minutes if trades occur
- The statistics are updated accordingly when there is a trade cancellation

Name	<b>intraday_results_blocks_germany_austria_YYYY</b>
Format	<b>csv</b>

*Line 1: # trading date (DD/MM/YYYY) + update time (HH:mm:ss AM or PM): Block Values - EPEX SPOT Intraday Trading – Germany/Austria*

*Column description – 'intraday\_results\_blocks\_germany\_austria\_YYYY' Tab ; currency : Euros/MWh; market area: DE/AT*

Header	Content and format
Delivery day	DD/MM/YYYY
Hour from	Starting hour of the block product (<H>)
Hour to	Ending hour of the block product (<H>)
Volume Buy (MW)	No decimal
Volume Sell (MW)	No decimal
Low Price (EUR/MWh)	Lowest price traded. 5 decimals
High Price (EUR/MWh)	Highest price traded. 5 decimals
Last Price (EUR/MWh)	Last price traded. 5 decimals
Time Stamp of Last Price	DD/MM/YYYY HH:MM:ss
Index Price	There is no index value for blocks
Weighted Average price	EUR/MWh. 5 decimals. Average price weighted by the volume, calculated as trades occur on a real time basis.

File name: **intraday\_results\_hours\_germany\_austria\_YYYY.csv** (new file name)

File format: csv

Data is published on a daily basis every day of the year.

- Data updated every 15-20 minutes if trades occur
- The statistics are updated accordingly when there is a trade cancellation

Name	<b>intraday_results_hours_germany_austria_YYYY</b>
Format	<b>csv</b>

Line 1: # trading date (DD/MM/YYYY) + update time (HH:mm:ss AM or PM): Hour Values - EPEX SPOT Intraday Trading – Germany/Austria

Column description – ‘intraday\_results\_hours\_Germany/Austria\_YYYY’ Tab ; currency : Euros/MWh; market area: DE/AT

Header	Content and format
Delivery day	DD/MM/YYYY
Hour from	Starting hour of the hourly product (<H> German intraday: includes 15-minute (quarter-hour) contracts (<H>qh<Q>)
Hour to	Ending hour of the hourly product (<H> German intraday: includes 15-minute (quarter-hour) contracts (<H>qh<Q>)
Volume Buy (MW)	1 decimal
Volume Sell (MW)	1 decimal
Low Price (EUR/MWh)	Lowest price traded. 2 decimals
High Price (EUR/MWh)	Highest price traded. 2 decimals
Last Price (EUR/MWh)	Last price traded. 2 decimals
Time Stamp of Last Price	DD/MM/YYYY HH:MM:ss
Index Price	EUR/MWh. 2 decimals. Average price weighted by the volume, calculated at around 11:00PM every day  German intraday: no index value for 15-minute contracts

<i>Header</i>	<i>Content and format</i>
Weighted Average price	EUR/MWh. 2 decimals. Average price weighted by the volume, calculated as trades occur on a real time basis

File name: **intraday\_results\_germany\_austria\_YYYY.xlsx** (new file name)

File format: xlsx

Data is published on a daily basis every day of the year.

- Data updated every 15-20 minutes if trades occur
- The statistics are updated accordingly when there is a trade cancellation

Name	<b>intraday_results_germany_austria_YYYY</b>
Format	<b>xlsx</b>

*Line 1: # trading date (DD/MM/YYYY) + update time (HH:mm:ss AM or PM): Hour and Block Values - EPEX SPOT Intraday Trading – Germany/Austria*

*Column description – ‘Hours’ and ‘Blocks’ Tabs; currency : Euros/MWh; market area: DE/AT*

<i>Header</i>	<i>Content and format</i>
Delivery day	DD/MM/YYYY
Hour from	Starting hour of the hourly product (<H> German intraday: includes 15-minute (quarter-hour) contracts (<H>qh<Q>)
Hour to	Ending hour of the hourly product (<H> German intraday: includes 15-minute (quarter-hour) contracts (<H>qh<Q>)
Volume Buy (MW)	Hourly results: 1 decimal Block results: no decimal
Volume Sell (MW)	Hourly results: 1 decimal Block results: no decimal
Low Price (EUR/MWh)	Lowest price traded: 2 decimals for hourly values, 5 decimals for block values
High Price (EUR/MWh)	Highest price traded: 2 decimals for hourly values, 5 decimals for block values

Header	Content and format
Last Price (EUR/MWh)	Last price traded: 2 decimals for hourly values, 5 decimals for block values
Time Stamp of Last Price	DD/MM/YYYY HH:MM:ss
Index Price	EUR/MWh. 2 decimals for hourly values. Average price weighted by the volume, calculated at around 11:00PM every day.  No index value for blocks and 15-minute contracts
Weighted Average price	EUR/MWh. 2 decimals for hourly values, 5 decimals for block values. Average price weighted by the volume, calculated as trades occur on a real time basis

File name: **intraday\_transactions\_germany\_austria\_YYYY.csv** (new file name)

File format: csv

Data is published on a daily basis every day of the month.

- Data updated every 15-20 minutes if trades occur
- The statistics are updated accordingly when there is a trade cancellation
- **Intraday transaction files are split into monthly files to keep their sizes down. The files with the year and no month in their names carry the current month's or the last month of that year's data**

Name	<b>intraday_transactions_germany_austria_YYYY</b>
Format	<b>csv</b>

Line 1: # trading date (DD/MM/YYYY) + update time (HH:mm:ss AM or PM): Transaction Values - EPEX SPOT Intraday Trading – Germany/Austria

Column description – 'intraday\_transactions\_germany\_a' Tab; volume: MW; currency: Euros/MWh; market areas: DE or AT or FR

Header	Content and format
Date	Delivery date DD/MM/YYYY
Market Area Buy	Originating market area (DE or AT or FR)
Market Area Sell	Delivery market area (DE or AT or FR)
Hour from	Starting hour of the hourly/block product

<i>Header</i>	<i>Content and format</i>
	(<H> German intraday: includes 15-minute (quarter-hour) contracts (<H>qh<Q>)
Hour to	Ending hour of the hourly/block product (<H> German intraday: includes 15-minute (quarter-hour) contracts (<H>qh<Q>)
Volume (MW)	1 decimal
Price (EUR)	EUR/MWh. 2 decimals
Time Stamp	DD/MM/YYYY HH:MM

File name: **intraday\_transactions\_germany\_austria\_YYYY.xlsx** (*new file name*)

File format: **xlsx**

Data is published on a daily basis every day of the month.

- Data updated every 15-20 minutes if trades occur
- The statistics are updated accordingly when there is a trade cancellation

Name	<b>intraday_transactions_germany_austria_YYYY</b>
Format	<b>xlsx</b>

*Line 1: # trading date (DD/MM/YYYY) + update time (HH:mm:ss AM or PM): Transaction Values - EPEX SPOT Intraday Trading – Germany/Austria*

*Column description – ‘transactions’ Tab ; volume: MW; currency : Euros/MWh; market areas: DE or AT or FR*

<i>Header</i>	<i>Content and format</i>
Date	Delivery date DD/MM/YYYY
Market Area Buy	Originating market area ( <i>DE or AT or FR</i> )
Market Area Sell	Delivery market area ( <i>DE or AT or FR</i> )
Hour from	Starting hour of the hourly/block product (<H> German intraday: includes 15-minute (quarter-hour) contracts (<H>qh<Q>)

Header	Content and format
Hour to	Ending hour of the hourly/block product (<H> German intraday: includes 15-minute (quarter-hour) contracts (<H>qh<Q>)
Volume (MW)	1 decimal
Price (EUR)	EUR/MWh. 2 decimals
Time Stamp	DD/MM/YYYY HH:MM

#### 4. SMS Alert Service (available through subscription only)

A subscription for the German Intraday alert text service will automatically include the Austrian Intraday market segment.

Alarm mode Mobile phone number for receiving SMS

Suspend SMS delivery

Market area

Hour	Lower Limit	Upper Limit	Hour	Lower Limit	Upper Limit
01	-150.00 €/MWh	500.00 €/MWh	13	-150.00 €/MWh	500.00 €/MWh
02	-150.00 €/MWh	500.00 €/MWh	14	-150.00 €/MWh	500.00 €/MWh
03	-150.00 €/MWh	500.00 €/MWh	15	-150.00 €/MWh	500.00 €/MWh
04	-150.00 €/MWh	500.00 €/MWh	16	-150.00 €/MWh	500.00 €/MWh
05	-150.00 €/MWh	500.00 €/MWh	17	-150.00 €/MWh	500.00 €/MWh
06	-150.00 €/MWh	500.00 €/MWh	18	-150.00 €/MWh	500.00 €/MWh
07	-150.00 €/MWh	500.00 €/MWh	19	-150.00 €/MWh	500.00 €/MWh
08	-150.00 €/MWh	500.00 €/MWh	20	-150.00 €/MWh	500.00 €/MWh
09	-150.00 €/MWh	500.00 €/MWh	21	-150.00 €/MWh	500.00 €/MWh
10	-150.00 €/MWh	500.00 €/MWh	22	-150.00 €/MWh	500.00 €/MWh
11	-150.00 €/MWh	500.00 €/MWh	23	-150.00 €/MWh	500.00 €/MWh
12	-150.00 €/MWh	500.00 €/MWh	24	-150.00 €/MWh	500.00 €/MWh

[Back](#)

Example of an sms alert sent to a subscriber:

DE/AT Intraday Alert: On H24 for delivery date 03/08/2012, lower threshold -24.00EUR broken at 16:36:00, traded price was -99.00EUR. (Buy:AT, Sell:AT)

The SMS alert service can be subscribed through the EPEXme account.

## Your contacts

### Market Data

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### Market Design & Customer Relations

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