

DataNewZ

N°2013-N°10

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Implementation of trade ID's in EPEX SPOT Intraday transaction files

Dear EPEX SPOT data user,

Following the request of its members, EPEX SPOT will implement a system of trade ID's in its Intraday transaction file. A unique key will be assigned for each transaction, which will facilitate any data checks. Please note that these trade ID's are generated from an in-house application and not from the trading platform ComXerv itself.

Please find below an example of the Intraday transaction file:

# dd/mm/yyyy HH:mm:ss AM/PM : Transaction Values - EPEX Spot Intraday Trading -zone								
Date	Market Area	Market Area	Hour from	Hour to	Volume (MW)	Price (EUR)	Time Stamp	Trade ID
dd/mm/yyyy	FR	AT	12	12	5.0	50.00	dd/mm/yyyy hh:mm	5036414
dd/mm/yyyy	FR	AT	12	12	8.0	50.00	dd/mm/yyyy hh:mm	5036415
dd/mm/yyyy	FR	AT	12	12	6.0	50.00	dd/mm/yyyy hh:mm	5036416
dd/mm/yyyy	FR	AT	12	12	5.0	40.00	dd/mm/yyyy hh:mm	5036419
dd/mm/yyyy	FR	AT	12	12	7.0	10.00	dd/mm/yyyy hh:mm	5036422
dd/mm/yyyy	FR	AT	12	12	5.0	50.00	dd/mm/yyyy hh:mm	5036423
dd/mm/yyyy	FR	AT	12	12	8.0	50.00	dd/mm/yyyy hh:mm	5036424
dd/mm/yyyy	FR	AT	12	12	6.0	50.00	dd/mm/yyyy hh:mm	5036425
dd/mm/yyyy	FR	AT	12	12	5.0	40.00	dd/mm/yyyy hh:mm	5036428
dd/mm/yyyy	FR	AT	12	12	7.0	10.00	dd/mm/yyyy hh:mm	5036431
dd/mm/yyyy	AT	FR	12	12	5.0	10.00	dd/mm/yyyy hh:mm	5036432
dd/mm/yyyy	AT	AT	4	4	11.0	11.00	dd/mm/yyyy hh:mm	5382244
dd/mm/yyyy	FR	AT	4	4	12.0	12.00	dd/mm/yyyy hh:mm	5382245
dd/mm/yyyy	AT	DE	4	4	13.0	13.00	dd/mm/yyyy hh:mm	5382246
dd/mm/yyyy	FR	AT	4	5	14.0	14.00	dd/mm/yyyy hh:mm	5382247
dd/mm/yyyy	AT	DE	4	5	15.0	15.00	dd/mm/yyyy hh:mm	5382248
dd/mm/yyyy	FR	AT	24	24	12.0	12.00	dd/mm/yyyy hh:mm	5382249
dd/mm/yyyy	AT	DE	24	24	12.0	12.00	dd/mm/yyyy hh:mm	5382250
dd/mm/yyyy	AT	DE	10	10	1.0	10.00	dd/mm/yyyy hh:mm	5382267
dd/mm/yyyy	AT	FR	10	10	1.0	10.00	dd/mm/yyyy hh:mm	5382268
dd/mm/yyyy	AT	DE	10	10	1.0	10.00	dd/mm/yyyy hh:mm	5382269
dd/mm/yyyy	AT	FR	10	10	1.0	10.00	dd/mm/yyyy hh:mm	5382271
dd/mm/yyyy	AT	DE	10	10	1.0	10.00	dd/mm/yyyy hh:mm	5382272
dd/mm/yyyy	AT	AT	6	6	11.0	11.00	dd/mm/yyyy hh:mm	5382277
dd/mm/yyyy	FR	AT	6	6	12.0	12.00	dd/mm/yyyy hh:mm	5382278
dd/mm/yyyy	AT	DE	6	6	13.0	13.00	dd/mm/yyyy hh:mm	5382279
dd/mm/yyyy	AT	AT	6	6	11.0	11.00	dd/mm/yyyy hh:mm	5382280
dd/mm/yyyy	AT	AT	24	24	12.0	12.00	dd/mm/yyyy hh:mm	5382281



Please find below the specifications for the updated csv and xlsx files:

File name: **intraday_transactions_country_YYYY.csv**

File format: csv

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

- Data updated every 15-20 minutes if trades occur (depending on subscription)
- 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	intraday_transactions_country_YYYY
Format	csv

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

Column description – 'intraday_transactions_country_Y' Tab ; volume: MW; currency : Euros/MWh

<i>Header</i>	<i>Content and format</i>
Date	Delivery date DD/MM/YYYY
Market Area Buy	Originating market area (FR, DE or AT)
Market Area Sell	Delivery market area (FR, DE or AT)
Hour from	Starting hour of the hourly/block product (H) German intraday: includes 15-minute (quarter-hour) contracts
Hour to	Ending hour of the hourly/block product (H) German intraday: includes 15-minute (quarter-hour) contracts
Volume (MW)	1 decimal for DE and AT, no decimals for FR
Price (EUR)	EUR/MWh. 2 decimals
Time Stamp	DD/MM/YYYY HH:MM
Trade ID	Numerical characters

File name: **intraday_transactions_country_YYYY.xlsx**

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	intraday_transactions_country_YYYY
Format	xlsx

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

Column description – ‘intraday_transactions_country_YYYY’ Tab ; volume: MW; currency : Euros/MWh



<i>Header</i>	<i>Content and format</i>
Date	Delivery date DD/MM/YYYY
Market Area Buy	Originating market area (FR, DE or AT)
Market Area Sell	Delivery market area (FR, DE or AT)
Hour from	Starting hour of the hourly/block product (H) German intraday: includes 15-minute (quarter-hour) contracts
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Volume (MW)	1 decimal for DE and AT, no decimals for FR
Price (EUR)	EUR/MWh. 2 decimals
Time Stamp	DD/MM/YYYY HH:MM
Trade ID	Numerical characters



The trade ID's will be implemented on Monday 28th January 2013.

We remain at your disposal for any questions that you may have.

The EPEX SPOT Market Data team

Your contacts	
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