

DataNewZ

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New method in calculation of EPEX SPOT Intraday Index

Dear EPEX SPOT data user,

Please note that EPEX SPOT has changed its method of calculation of its Intraday Index as follows:

Previous calculation method	New calculation method
The Intraday Index is a registered trademark of EPEX SPOT SE.	The Intraday Index is a registered trademark of EPEX SPOT SE.
The Intraday Index is calculated for each delivery day and takes into account trades that occurred on that specific day and on the day before.	The Intraday Index is calculated for each delivery day and takes into account trades that occurred on that specific day and on the day before. Crossborder trades are taken into account in the calculation of the index. Cross-trades (ie trades for which the same counterparty is on the buy and the sell side) are excluded, as well as KWh trades.
The Intraday Index is based on hourly trades only and block trades are therefore excluded from the calculation. Each hourly Index is a volume-weighted average of the price of all transactions for a certain delivery hour.	The Intraday Index is based on hourly trades only and block trades are therefore excluded from the calculation. Each hourly Index is a volume-weighted average of the price of all transactions for a certain delivery hour.
The Intraday Index Base corresponds to the simple average price of the 24 indices between the Hours 1 to 24 of a specific day.	The Intraday Index Base corresponds to the simple average price of the 24 indices between the Hours 1 to 24 of a specific day.
The Intraday Index Peak corresponds to the simple average price of the 12 indices between the Hours 9 to 20 of a specific day. If no trade has occurred on a specific delivery hour, then the hourly index value is replaced by the EPEX SPOT German Auction price or the EPEX SPOT French Auction price for this specific hour.	The Intraday Index Peak corresponds to the simple average price of the 12 indices between the Hours 9 to 20 of a specific day. If no trade has occurred on a specific delivery hour, then the hourly index value is replaced by the EPEX SPOT German/Austrian Auction price or the EPEX SPOT French Auction price for this specific hour.



The change is immediate. The current daily data reflects it, however, the Intraday indices beyond Friday 14th December have not been altered and remain unchanged.

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

The EPEX SPOT Market Data team

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