

DataNewZ

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Harmonisation of volume and price ticks for EPEX SPOT day-ahead markets

Dear EPEX SPOT data user,

We are pleased to announce the harmonisation of the volume and price ticks for the FR market area with the DE-AT market area on **28th February 2013** (Trading day) in production.

Please find below a table with the modifications:

	Ticks		Market outcomes	
	Volume	Price	Volume	Price
France	1 MWh -> 0.1MWh	0.01 €/MWh -> 0.1€/MWh	1MWh -> 0.1MWh	0.001€/MWh -> 0.01€/MWh
Germany /Austria	0.1 MWh	0.1 €/MWh	0.1 MWh	0.01 €/MWh

Please note that FR hub nomination will be done in 0.1MWh, but cross border nomination from/to FR will remain in MWh for the time being.

Please find below an example of the CWE Market Result file:

Delivery Day	XX/XX/XXXX	DE-AU		FR	
		Price Index	Volume Index (MWh)	Price Index	Volume Index (MWh)
		(EUR/MWh)		(EUR/MWh)	
H1		41,09	23756,5	41,09	5795,4
H2		39,33	24190,7	39,33	7078,4
H3		33,29	23594,3	33,29	5879,2
H4		21,03	23436,2	21,03	8352,4
H5		25,55	23804,7	25,55	6772,6
H6		32,52	23217,3	32,52	6184,7
H7		40,89	25937,9	40,89	7944
H8		46,31	30745,2	46,31	6685,6
H9		54,49	33026,4	54,49	6124,6
H10		54,82	36122,7	56,77	6574,6
H11		46,45	37737,1	67,71	5043,7
H12		45,55	39295,4	56,55	5809,4
H13		39,8	40746,6	52,44	8997
H14		38,9	41079	67,23	7628,8
H15		36,27	40283,9	67,62	7856,4
H16		36,55	39142,3	55,96	6012,5
H17		38,83	37453,4	44,9	7730,2
H18		40,41	34599	40,41	8241,4
H19		46,53	33932,6	46,53	6465,4
H20		46,42	31895,4	46,42	7890,4
H21		45,42	29350,2	45,42	7088
H22		46,04	28820,9	46,04	6554,1
H23		49,99	28855,1	50,86	5950,9
H24		40,95	27447,2	50,23	8296,4
Sum/Avg		41,14	758470	47,07	166956,1

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

1. Data: EPEX SPOT Auction

File name: **auction_spot_ <country>_YYYY.xlsx**

File format: **xlsx**

[Website and Ftp server](#)

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

- Result file: every day around 11:15 AM CET for the Swiss Auction and 12:45 PM CET for the German/Austrian and the French Auctions.



Description of **auction_spot_<country>_YYYY.xlsx** file:

Name	auction_spot_<country>_YYYY
Format	xlsx

Line 1: trading date (D/M/YY), time of publication (HH:mm AM or PM)

Column description – ‘Prices’ Tab; currency: Euros/MWh

<i>Header</i>	<i>Content and format</i>
All Hours	Price value for All hour, two decimals

Column description – ‘Volumes’ Tab; measure: MWh

<i>Header</i>	<i>Content and format</i>
All hours	Volume traded for All Hour, one decimal

File name: **auction_spot_prices_<country>.csv**

File format: csv

Website and Ftp server

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

- Result file: every day around 11:15 AM CET for the Swiss Auction and 12:45 PM CET for the German/Austrian and the French Auctions.

Description of **auction_spot_prices_<country>.csv** file:

Name	auction_spot_prices_<country>
Format	csv

Line 1: # trading date (DD/MM/YYYY) + publication time (HH:mm:ss AM or PM): Prices - EPEX Spot market auction - <Country>

Column description – ‘Prices’ Tab; currency: Euros/MWh

<i>Header</i>	<i>Content and format</i>
All Hours	Price value for All Hour, two decimals

File name: **auction_spot_volumes_<country>.csv**

File format: csv

Website and Ftp server

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

- Result file: every day around 11:15 AM CET for the Swiss Auction and 12:45 PM CET for the German/Austrian and the French Auctions.

Description of **auction_spot_volumes_<country>.csv** file:

Name	auction_spot_volumes_<country>
Format	csv

*Line 1: # trading date (DD/MM/YYYY) + publication time (HH:mm:ss AM or PM): Prices - EPEX SPOT market auction - <Country>
Column description – measure: MWh*

Header	Content and format
All Hours	Volume traded for All hour, one decimal

File names: **auction_aggregated_curves_<country>_YYYYMMDD.xlsx**

File format: **xlsx**

Website and Ftp server

*Line 1: # trading date (DD/M/YY) + publication time (HH:mm AM or PM): Aggregated Curves - EPEX SPOT Market Auction - <Country>
Column description – measures: Euros/MWh and MWh*

Column Header	Content and format
Date	Delivery date DD/MM/YYYY
Week	Number of current week in current year
Week Day	Number of current day in current week
Hour	Hourly products
Price	Euros, two decimals. DE-AT and FR: minimum price = -3000 €/MWh; maximum price = 3000 €/MWh CH: minimum price = 0 €/MWh; maximum price = 3000 €/MWh
Volume	MWh, no decimal
Sale/Purchase	Sell or Purchase as determined in the order book

File names: **auction_aggregated_curves_<country>_YYYYMMDD.csv**

File format: **csv**

Website and Ftp server

*Line 1: # trading date (DD/MM/YYYY) + publication time (HH:mm:ss AM or PM): Aggregated Curves - EPEX SPOT Market Auction - <Country>
Column description – measures: Euros/MWh and MWh*

Column Header	Content and format
Date	Delivery date DD/MM/YYYY

Column Header	Content and format
Week	Number of current week in current year
Week Day	Number of current day in current week
Hour	Hourly products
Price	Euros, two decimals. DE-AT and FR: minimum price = -3000 €/MWh; maximum price = 3000 €/MWh CH: minimum price = 0 €/MWh; maximum price = 3000 €/MWh
Volume	MWh, no decimal
Sale/Purchase	Sell or Purchase as determined in the order book

File names: **ResilienceResults_YYYY.xlsx**

File format: **xlsx**

Website and Ftp server

Line 1: # trading date (DD/M/YY) + publication time (HH:mm AM or PM): Market Resilience Column description – 'FR' 'CH' or 'DE-AT' Tab; currency: Euros/MWh

Column Header	Content and format
Delivery Date	DD/MM/YYYY
Hour	Hourly products
FR or DE/AT - SELL or BUY	Price: Euros/MWh, two decimals

File names: **ResilienceResults_<country>_YYYY.csv** (<country>=FR or DE)

File format: **csv**

Website and Ftp server

Line 1: # delivery date (DD.MM.YYYY) Resilience <country>

Line 3: # Data type (ST), Delivery Date, Currency, Creation Time, Creation Date

Column Header	Content and format
Data type and delivery zone	R_DEAT or R_FR
Delivery Date	DD/MM/YYYY
Hour	Hourly products
Sell/Buy xxxx MWh	Price: Euros/MWh, two decimals

File name: **bbof_<country>_YYYYMMDD.csv**

File format: csv

Distant sub-folder: /<country>/block_bids/

Ftp server

Bbof refers to auction block bid files. Data is published on a daily basis every day of the year.

- Every day around 01:00 PM CET

Description of **bbof_<country>_YYYYMMDD.csv** file:

Name	bbof_<country>_YYYYMMDD
Format	csv

*Line 1: # delivery date (DD.MM.YYYY) + Daily Manual Auction Block Bids
Column description – Data type, Delivery Date, Currency (EUR), Creation Time, Creation Date (file generation)*

<i>Header</i>	<i>Content and format</i>
Data type	ST = status BB = Block Bids AL = number of lines
Delivery Date	DD.MM.YYYY
Execution	Y or N – indicates if a block bid has been executed or not
Currency	Euros
Limit Price	Market price, two decimals
Creation Time	HH:mm:ss – indicates the time when the file is created
Creation Date	DD.MM.YYYY – indicates the day when the file is created
Volume All Hours	Volume bid for All Hours, one decimal

File name: **MCCMarketResult_YYYY.xlsx**

File format: xlsx

Website and Ftp server

There is no change.

File name: **MCCMarketResult_<tso a>-<tso b>_YYYY.csv**

File format: csv

Website and Ftp server

There is no change.





2. Data: Elix

There is no change for Elix file.

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

The EPEX SPOT Market Data team

Your contacts	
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