

DataNewZ

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15-minute index for German Intraday continuous market

Dear EPEX SPOT data user,

We would like to announce a 15-minute index for the German Intraday continuous market which will be calculated and published on our website and FTP server from delivery date 16 June 2015 on.

The calculation focuses on the German market, i.e. there will be no index on the Swiss 15-minute products.

The following trades will be excluded from the calculation as it is the case for the hourly index:

- Crosstrades (when buyer=seller)
- OTC trades

The index will be a the weighed average of the transactions over the entire trading session of the specific 15-minute product.

In case there is no transaction on one or more 15-minute products of one hour, we will apply an arithmetic rule to match with the hourly index (as shown below).

Example:

Hour 1 index: 20 €/MWh

00:00-00:15 index: 25 €/MWh

00:15-00:30 index: 20 €/MWh

00:30-00:45 index: 15 €/MWh

00:45-01:00: no transactions

00:45-01:00 index calculation:

$$X = 20 \cdot 4 - (25 + 20 + 15) = 20 \text{ €/MWh}$$

Please find the updated documentation links for:

- All EPEX SPOT indices:

http://static.epexspot.com/document/32360/2015-06-EPEXSPOT_Indices_EN.pdf

- All Website/FTP files:

http://static.epexspot.com/document/32427/EPEXSPOT_website_ftp_specifications_2015-06.pdf

If you have any questions, please do not hesitate to contact us.

The EPEX SPOT Market Data team

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