

DataNewZ

N° 2015-23

September 2015

Introduction of Austrian 15-minute on intraday continuous segment and impacts on website and ftp server

Dear Madam, Dear Sir,

EPEX SPOT will introduce continuous intraday trading for 15-minute products on the Austrian delivery zone on 1st of October 2015.

1. General characteristics

The products traded will be similar to the ones already offered on the German and Swiss Continuous Intraday market segments. 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 Swiss Intraday segments. If this is not the case, only local trading inside Austria is open.

Tradable Contracts	15-minute periods
Trading session opens/closes	96 15-minute periods a day 15-minute periods contracts for the next day open at 4:00 pm.
Delivery procedure	Nomination by ECC AG to APCS and APG
Trading closes	30 minutes before delivery
Minimum and maximum price	-9999.99 € / 9999.99 €.
Minimum price increment	0.01 €/MWh
Minimum Volume Increment	0,1 MW

2. Display on EPEX SPOT website

a. Homepage

The Austrian continuous Intraday 15-minute volume will be aggregated with the DE/AT volumes as follows

Link: <http://www.epexspot.com/en/>

EPEXINTRADAY More +

CONTINUOUS
Delivery Day : 30/08/2015

	Index (€/MWh)		Daily Volume (MWh)		Monthly Volume (MWh)	
	Base	Peak	Exchange	OTC	Exchange	OTC
FR	29.39	28.72	↘ 3,916	0	246,312	858
DE/AT	29.91	28.83	↘ 48,037	0	2,542,812	311
CH	29.75	28.61	↘ 3,547	0	173,829	0

b. Data Table

Prices and volumes of 15-minute Austrian products will be included in the existing DE/AT page so that German and Austrian 15 minute data will be displayed together

Link: <http://www.epexspot.com/en/market-data/intradaycontinuous/intraday-table/-/DE>

EPEXSPOTINTRADAY CONTINUOUS

Please note that the data on this page is updated every 20 minutes.

German and Austrian areas might be disconnected temporarily due to necessary measures done by responsible cases but isolated German only or isolated Austrian only market data.

FR
 DE/AT
 CH

Show all 15-minute contracts

31/08/2015

Index (€/MWh)	Base: –		Peak: –						
	Low (€/MWh)	High (€/MWh)	Last (€/MWh)	Weight. Avg. (€/MWh)	Index (€/MWh)	ID ₃ -Price (€/MWh)	Buy Vol (MW)	Sell Vol (MW)	
▼ 00 - 01	23.00	32.99	24.81	29.48	–	–	956.6	1,055.0	
00:00 - 00:15	16.00	39.98	22.00	32.43	–	–	121.9	121.9	
00:15 - 00:30	14.00	35.60	34.00	30.22	–	–	124.8	124.8	
00:30 - 00:45	27.40	63.79	40.51	41.25	–	–	74.9	74.9	
00:45 - 01:00	25.00	40.00	26.70	31.46	–	–	180.8	180.8	

3. Subscribed data

The Intraday market historical data is displayed in xls and csv tables in the access to subscribed data section of the website, as well as on the ftp server:

Link: <http://www.epexspot.com/en/market-data/access-to-subscribed-data>

a. Website

The 15-minute Austrian Intraday market data files will be located in the section Intraday trading/Continuous quoting/DE-AT

Transaction file sample: *intraday_transactions_germany_austria_YYYY.xlsx*

- See green example below of an local Austrian 15-minute trade display:

1/10/15 4:00 PM Transaction Values - EPEX Spot Intraday Trading - Germany/Austria

Date	Market Area Buy	Market Area Sell	Hour from	Hour to	Volume (MW)	Price (EUR)	Time Stamp	Trade ID
01/10/2015	AT	AT	9qh1	9qh1	7,9	27,10	31/07/2015 16:00:00	12143843 97
01/10/2015	DE	DE	9qh4	9qh4	11,0	21,40	31/07/2015 16:00:00	12143843 98
01/10/2015	DE	DE	11qh3	11qh3	0,4	14,60	31/07/2015 16:00:00	12143843 99
01/10/2015	DE	DE	11qh4	11qh4	0,7	13,20	31/07/2015 16:00:00	12143844 00

Results file sample: *intraday_results_germany_austria_YYYY.xlsx*

- Austrian 15-minutes statistics is displayed together with German 15-minutes statistics:

31/8/15 6:26 PM Hour Values - EPEX Spot Intraday Trading - Germany/Austria

Delivery Date	Hour from	Hour to	Volume Buy (MW)	Volume Sell (MW)	Low Price (EUR/MWh)	High Price (EUR/MWh)	Last Price (EUR/MWh)	Time Stamp of Last Price	Index Price (EUR)	ID ₃ -Price (EUR)	Weighted Average Price (EUR)
30/08/2015	24qh 4	24qh 4	298,5	298,5	12,15	45,00	39,98	30/08/2015 23:14:00	34,5	36,5	34,53
30/08/2015	24qh 3	24qh 3	152,1	152,1	18,60	40,00	39,00	30/08/2015 22:59:00	31,0	31,6	31,03
30/08/2015	24qh 2	24qh 2	252,9	252,9	13,80	42,62	20,00	30/08/2015 22:44:00	28,4	27,6	28,43
30/08/2015	24qh 1	24qh 1	271,7	234,3	16,00	48,00	17,02	30/08/2015 22:29:00	38,2	35,8	38,26
30/08/2015	24 4	24 4	1914,4	1085,1	24,89	36,00	28,00	30/08/2015 22:29:00	30,5	29,9	30,51

b. FTP server

Same files are available on EPEX SPOT FTP in the following directory:

ftp://ftp.epexspot.com/spot_market/intraday/germany_austria

4. SMS Alert Service

There is no service for 15-minute products yet.

Do not hesitate to contact us if you have any further question.

Your contacts	
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