EPEX SPOT

Power for Today. Power for Tomorrow.

05/01/2023 - 15’MTU

Zeynep Alpman

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part of eex group

1. Introducing EPEX SPOT
2. Evolution of 15min products
3. 15’ project timeline

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EPEX SPOT at a glance

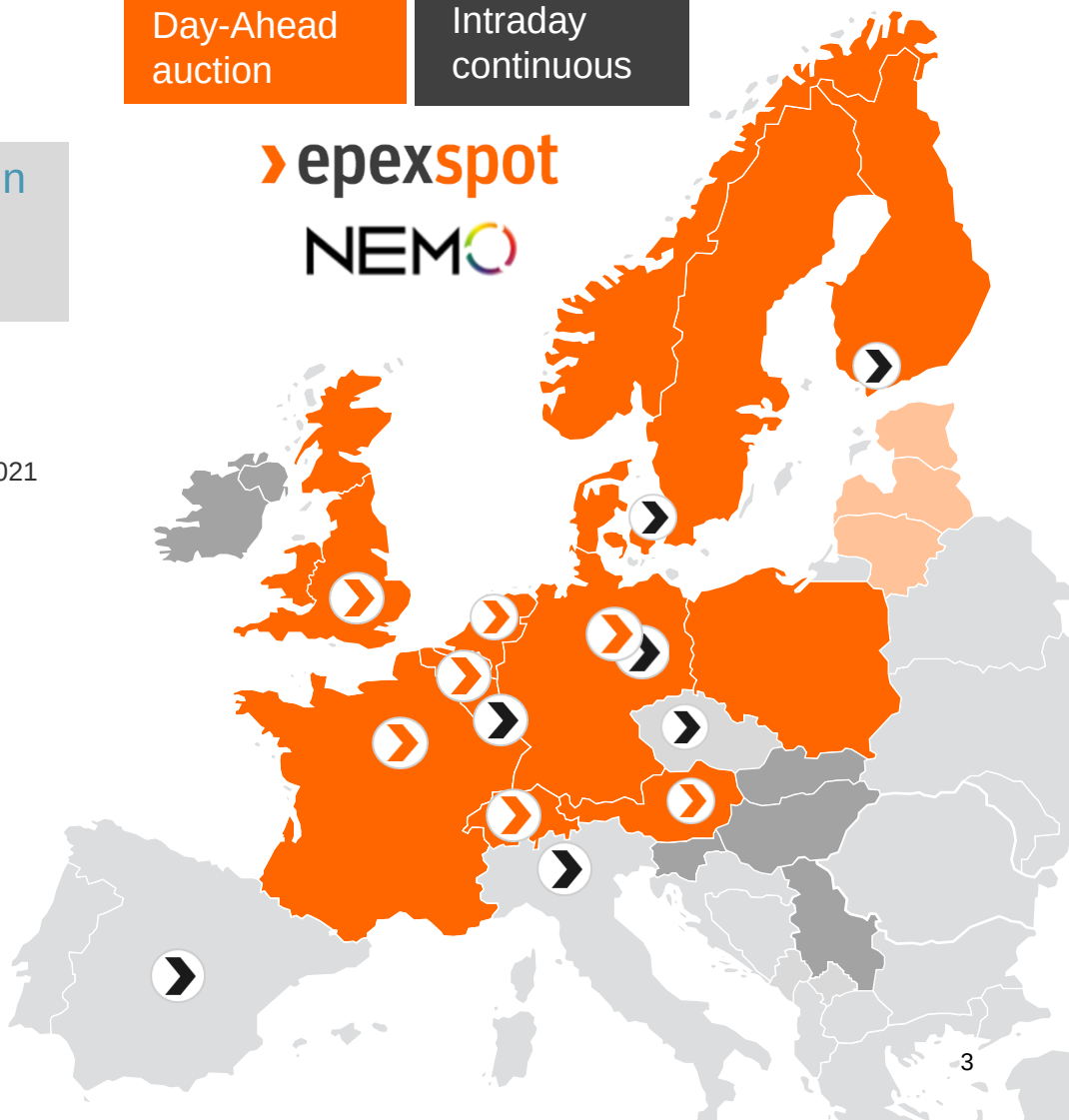
20+ nationalities in staff	300+ members
7 European shareholders 51% private, 49% TSOs	621 TWh traded in 2021 on all spot markets
13 markets, 21 borders market-coupled	Largest Intraday market in Europe with 123 TWh traded in 2021

SDAC 12:00 Day-Ahead auction

SIDC Intraday continuous

epexspot

NEMO



Markets covered under the roof of the Clearing House ecc

- **Current EPEX SPOT markets**
- **Coming soon**
- **Serviced Power Exchanges**

Local EPEX / EEX Group offices

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Why 15’ MTU?

CHALLENGES

SHORT-TERM OPTIMIZATION NEEDS (TSO REQUIREMENTS)

BOOMING REN USING FREQUENT WEATHER FORECASTS UPDATES & STEEP PROFILES

FLEXIBLE MARKETS

DIVERSIFIED MODALITIES

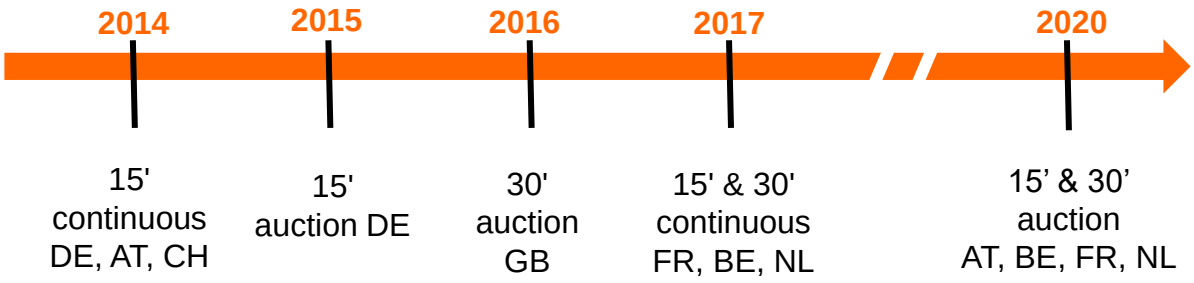
Before: Intraday Continuous only

Now: Together with Intraday Auctions

SMALLER GRANULARITIES

Adapt contracts to business needs and TSO requirements
60mn, 30mn and 15mn contracts

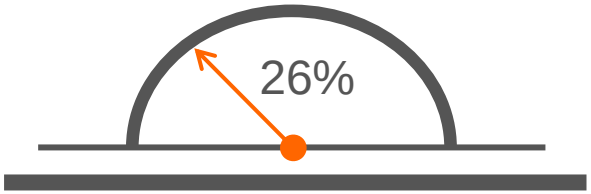
EPEX SPOT 15’ & 30’ products in the market



Success of 15-min products

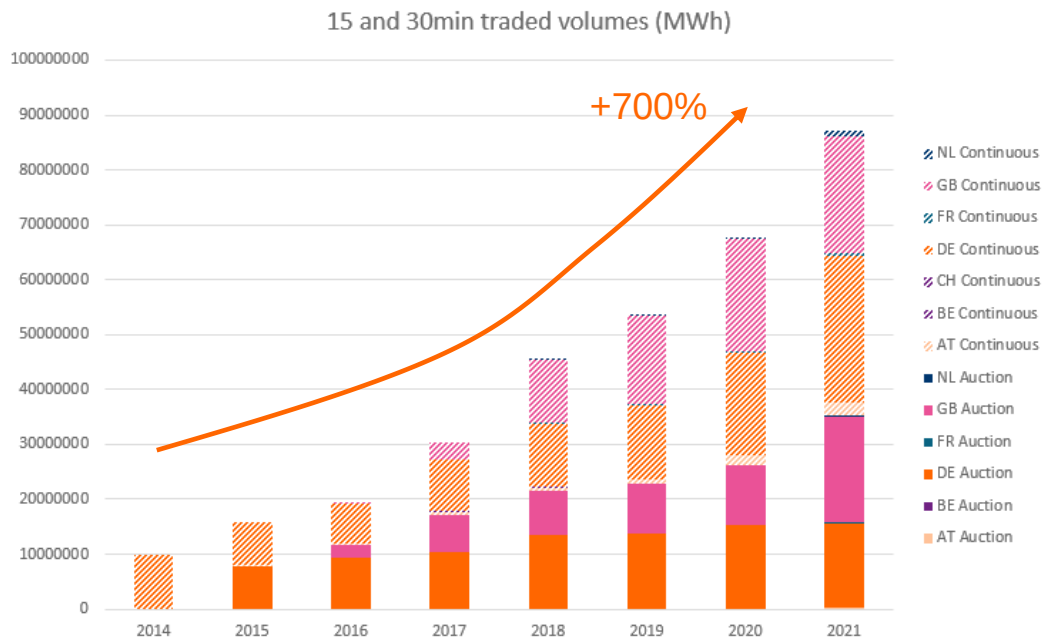
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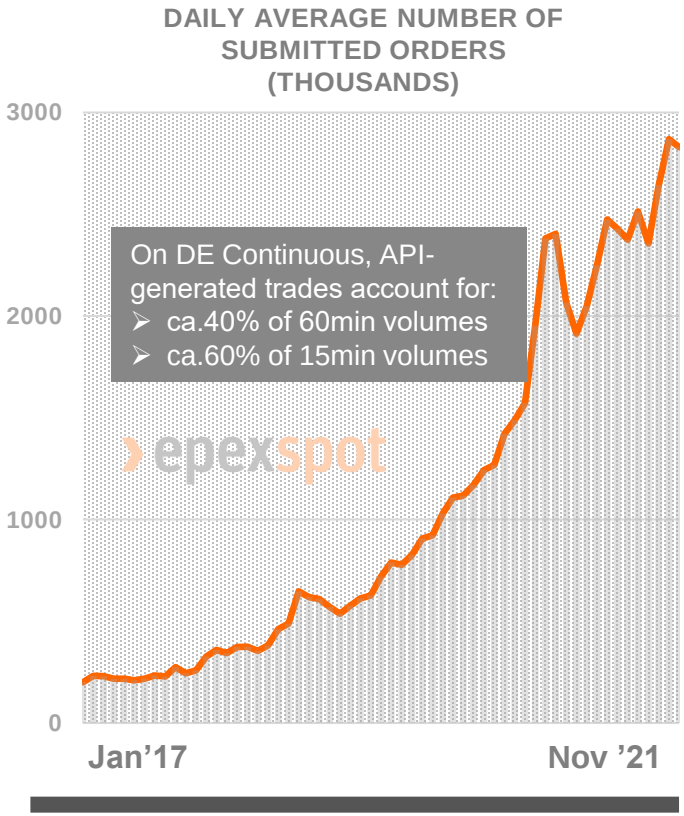
26% of German intraday volumes traded on 15-min contracts in 2020



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Evolution of 15min products





IMPLICATIONS

REAL-TIME FAST TRADING

MORE COMPLEX TRADING 1000+ CONTRACTS/DAY

AUTOMATED TRADING

ALGO/MACHINE LEARNING

Automation helps coping with faster, closer-to-delivery trading and an increased number of tradable contracts

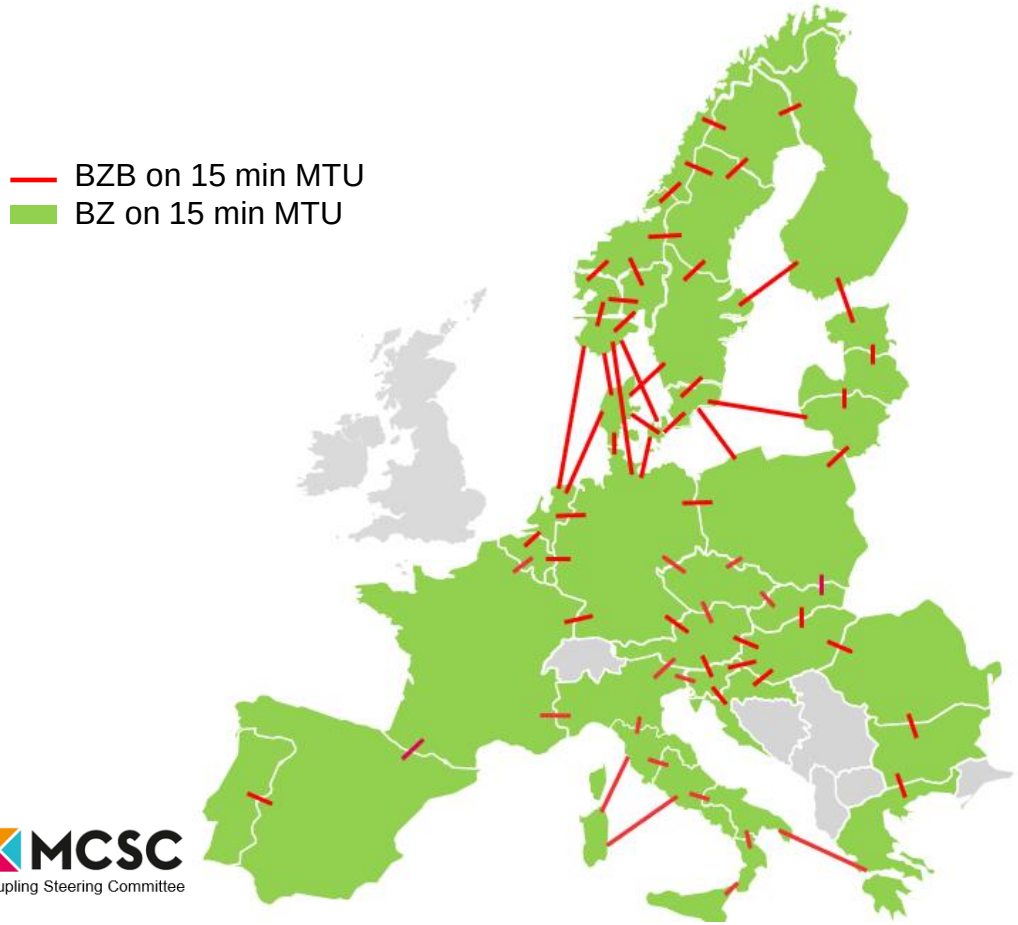
Autonomous optimization
Fast strategy adaptation to volatility

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15’ Products Introduction

SDAC

Big Bang Go Live Q1 2025 *(working assumption)*



MCSC
Market Coupling Steering Committee

SIDC

Intraday Continuous:

- 30’ products in France as long as ISP 30’

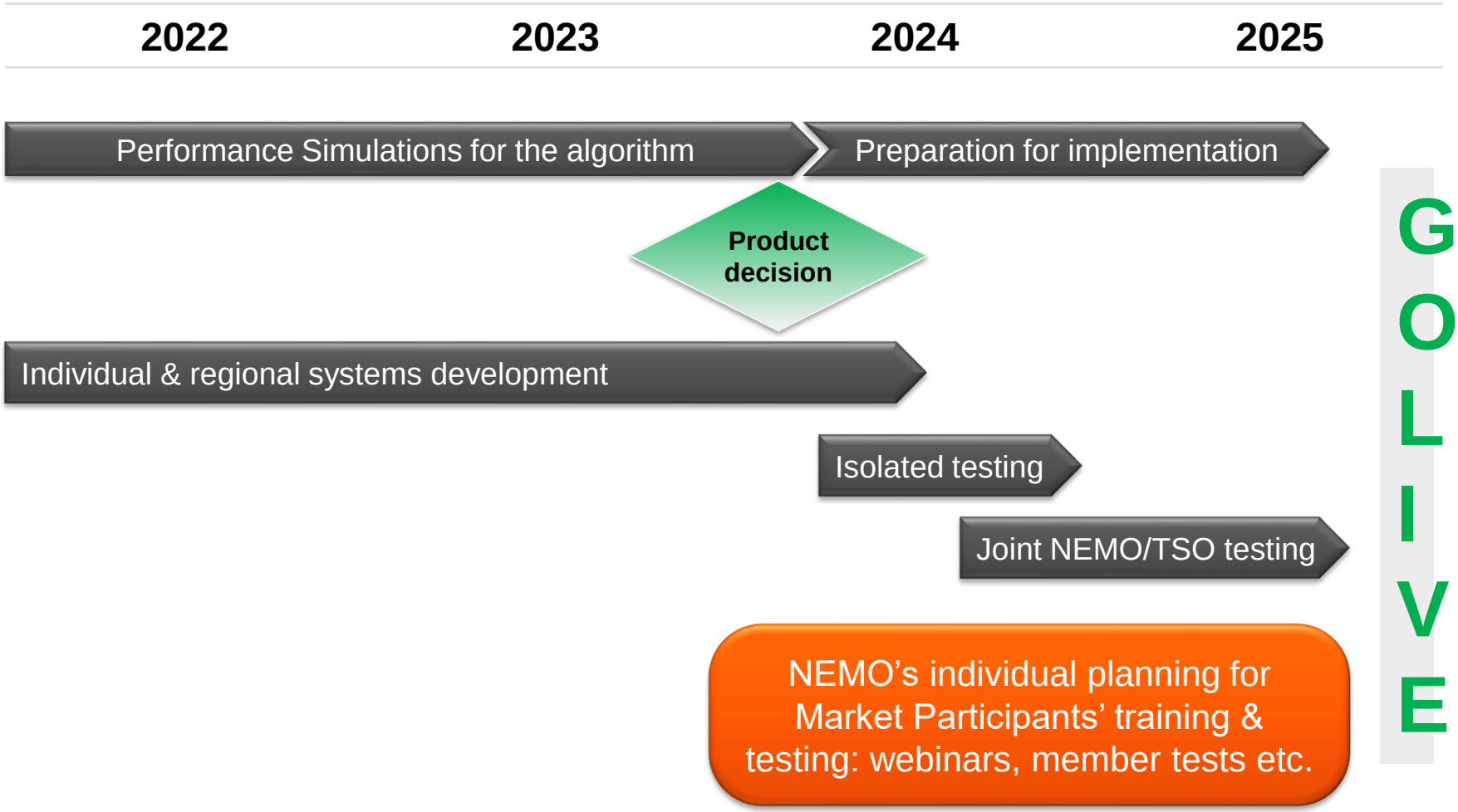
Pan-European IDA:

- 30’ products in France at Go Live in Q1 2024
- In France, 15’ ISP is planned in January 2025 by RTE

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SDAC 15’ MTU project timeline

Joint NEMOs-TSOs project timeline in SDAC



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Thank you for your attention!

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