

DUTCH MARKET DATA ON EPEX SPOT (former APX) SFTP SERVER

1. Resilience Analysis

- One Excel workbook per delivery year
- Available since delivery date January 1st, 2007
- Updated (currently) based on best effort, usually once every year
- Note on methodology: https://www.apxgroup.com/wp-content/uploads/20150417_Resilience_Analysis_Note_APX_NL.pdf
- Includes hourly prices for historical and additional quantity scenarios (and since MRC go-live an addition reference)

2. Strips Market

Market segment which is no longer active [2006 - 2013].

Historical Data

Overview of individual (anonymous) half-trades. Included information:

- Instrument name
- Side (sell/buy)
- Volume (MWh); multiple of 0.1 MWh
- Price (EUR); multiple of 0.01 EUR
- Contract Type
- Time of half-trade creation; DD-MM-YYYY HH:MM:SS (UTC timezone)

3. Intraday Market

Historical Data

Overview of individual (anonymous) half-trades. Included information:

- Instrument name (https://www.apxgroup.com/wp-content/uploads/Power-Market-Instrument-Specifications-20150819_TC.pdf)

NL ID yymmdd - 1H-hh [M7]

yymmdd - 1H-hh [Elbas]

Where:

"yymmdd" identifies the relevant delivery day

"hh" identifies the relevant period of the delivery day

- Side (sell/buy)
- Price (EUR); multiple of 0.01 EUR
- Volume (MWh); multiple of 0.1 MWh
- Indication whether the half-trade originated in The Netherlands ("Spot") or another market area ("CrossBorder")
- Time of half-trade creation; DD-MM-YYYY HH:MM:SS (UTC timezone)

Updated on daily basis ~01h00

4. Day Ahead Market

Aggregated Curves

- Daily zip archives with Excel workbook for each delivery period (default 24 Excel files)
- Worksheet contains delivery date, delivery period, side, aggregated volume, price and order type
- Included order types: X: cross-border nominations, B: accepted block order volume and L: limit order volume
- Created on daily basis ~13h00

Block Bids

- Daily CSV files with detailed information on the submitted block orders
- Created on daily basis ~13h00

Charts

- High level overview of historical prices and volumes, available as graph

Daily Market Results

- Daily Excel workbook with clearing price, clearing volume information

- Created on daily basis ~13h00

Historical Data

- One Excel workbook per delivery year
- One row for each delivery date with prices/volumes for all periods
- Complemented with daily aggregates: Base (0-24), Peak (9-20) and Off-Peak (0-8, 21-24)
- Volume (MWh); multiple of 0.1 MWh
- Price (EUR); multiple of 0.01 EUR
- Updated on daily basis ~13h00

Indices Summary

- Contains daily base, peak and off-peak values for price and volume
- Single Excel workbook with separate worksheet for years

Reports

- Weekly Reports [creation stopped end of 2015]
- Monthly Reports [creation stopped end of 2016]