

EPEX SPOT power trading results of September 2019

Dynamic growth on Intraday markets

Strong month for 15 minute continuous segment in Germany

Amsterdam / Bern / Brussels / Leipzig / London / Paris / Vienna, 03 October 2019. In September 2019, a total volume of **47.6 TWh** was traded on EPEX SPOT's Day-Ahead and Intraday power markets (September 2018: 44.7 TWh).

Day-Ahead markets

In September 2019, power trading on the Day-Ahead markets on EPEX SPOT accounted for 40,444,001 MWh (September 2018: 38,146,259 MWh). The Day-Ahead market in Great Britain and Switzerland continued their growth path from the previous month, with trading volumes increasing by 19.4% and 27.6% respectively.

Prices in Central Western Europe, connected within the Multiregional Coupling, converged 44% of the time (September 2018: 37%).

Intraday markets

On the EPEX SPOT Intraday markets, a total volume of 7,174,207 MWh was traded in September 2019 (September 2018: 6,576,122 MWh) representing a rise of 9.1%. Growth on the German Intraday market was mainly driven by the 15 minute continuous segment, which increased by 35.4% on year. The upward trend continues for the Belgian and Dutch markets, which rose by 29.4% and 19.4% respectively.

In September, cross-border trades matched between EPEX SPOT members represented 13.2% of the total continuous Intraday volume. 15 minute contracts represented 15.2% of the volume traded on the German, Austrian, Swiss, Dutch and Belgian continuous Intraday markets.

More details on volumes and prices are available in the enclosed report from page 4.

New members

In September, the trading member Shell Energy Europe Limited extended its trading portfolio and was admitted to the French Capacity Market.

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The European Power Exchange EPEX SPOT SE and its affiliates operate physical short-term electricity markets in Central Western Europe and the United Kingdom. As part of EEX Group, a group of companies serving international commodity markets, EPEX SPOT is committed to the creation of a pan-European power market. In the first half of 2019, 300 TWh were traded on EPEX SPOT markets. In 2018, its 289 members traded 567 TWh – a third of the domestic consumption in the eight countries covered. 49% of its equity is held by HGRT, a holding of transmission system operators. For more information, please visit www.epexspot.com.

In 2019, EPEX SPOT celebrates 10 years of power, the company's tenth anniversary. More information about our history, along with a thank you message from our staff, is available here: https://www.epexspot.com/en/company-info/History_of_EPEX_SPOT_new

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EPEX SPOT – Monthly Figures Report for September 2019

Volumes

Power Spot Volumes	Monthly volume MWh	Monthly volume previous year - MWh
Total	47,618,208	44,722,381
Day-Ahead	40,444,001	38,146,259
Day-Ahead DE-AT-LU total	20,051,283	17,623,217
Day-Ahead AT	2,270,129	0*
Day-Ahead DE-LU	17,781,154	0*
Day-Ahead BE	1,857,953	2,743,089
Day-Ahead CH	2,294,117	1,797,316
Day-Ahead FR	8,910,412	9,116,164
Day-Ahead GB total	4,742,489	3,971,386
- Day-Ahead auction	4,461,124	3,648,873
- 30 min 15:30 auction	281,365	322,513
Day-Ahead NL	2,587,747	2,895,087
Intraday	7,174,207	6,576,122
Intraday AT total	192,407	192,413
- 60 min continuous AT	139,833	166,298
- 15 min continuous AT	52,574	26,115
Intraday BE total	119,046	91,969
- 60 min continuous BE	118,684	91,969
- 15 min continuous BE	362	0
Intraday CH total	51,251	20,931
- 60 min continuous CH	19,734	20,931
- 30 min continuous CH	0	0
- 15 min continuous CH	6	0
- 60 min 16:30 auction CH	25,937	0**
- 60 min 11:15 auction CH	5,574	0**
Intraday DE total	4,257,111	3,884,923
- 60 min continuous DE	3,083,028	2,871,975
- 30 min continuous DE	6,511	8,278
- 15 min continuous DE	598,712	442,296
- 15 min 15:00 auction DE	568,860	562,374

Intraday FR total	605,599	549,458
- 60 min continuous FR	597,474	539,518
- 30 min continuous FR	8,125	9,940
Intraday GB total	1,689,774	1,619,314
- 30 min continuous GB	1,590,707	1,619,314
- 30 min 17:30 auction GB	59,377	0***
- 30 min 8:00 auction GB	39,690	0***
Intraday NL total	257,237	215,477
- 60 min continuous NL	257,237	215,406
- 15 min continuous NL	0	71
OTC Registration	1,782	1,637

*Only available from 01 October 2018 onwards

** Segment launched on 17 April 2019

*** Segment launched on 30 September 2018

Prices and Indices

	Price – monthly average (Base / Peak*) Price/MWh
Day-Ahead AT – PHELIX AT	€38.04 / €44.33
Day-Ahead BE	€33.57 / €39.31
Day-Ahead CH – SWISSIX	€37.43 / €42.68
Day-Ahead DE-LU – PHELIX DE	€35.75 / €41.60
Day-Ahead FR	€35.54 / €42.36
Day-Ahead GB	£36.20 / £40.00
Day-Ahead GB Half-Hour	£36.20 / £39.79
Day-Ahead NL	€36.57 / €41.23
European Electricity Index – ELIX**	€34.51 / €40.91
Intraday 60 minute continuous AT	€37.79 / €42.60
Intraday 15 minute continuous AT	€36.04 / €40.03
Intraday 60 minute continuous BE	€33.88 / €38.55
Intraday 15 minute continuous BE	€33.90 / €38.31
Intraday 60 minute continuous CH	€37.52 / €43.18
Intraday 30 minute continuous CH	€37.52 / €43.18
Intraday 60 minute 16:30 auction CH	€37.81 / €43.04
Intraday 60 minute 11:15 auction CH	€41.63
Intraday 60 minute continuous DE	€34.60 / €41.86
Intraday 30 minute continuous DE	€34.78 / €41.93
Intraday 15 minute continuous DE	€34.61 / €42.44
Intraday 15 minute 15:00 auction DE	€35.64 / €41.49

Intraday 60 minute continuous FR	€35.27 / €42.41
Intraday 30 minute continuous FR	€35.39 / €42.54
Intraday continuous GB (RPD)	£33.71 / £37.34
Intraday 30 min 17:30 auction GB	£35.50 / £39.12
Intraday 30 min 8:00 auction GB	£38.80***
Intraday 60 minute continuous NL	€37.12 / €42.46
Intraday 15 minute continuous NL	€37.12 / €42.46

* Peak excl. weekend

** Calculated on the orders of DE/AT/LU, FR & CH under the assumption of unlimited transmission capacity between the markets

***Price based on afternoon hours only