

File Description

- Document: EXAA Market Data and Pricing File Description.docx
- Abstract: This documentation provides information about the availability and format of market data of the EXAA Energy Exchange Austria (EXAA) in batch file format.

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Change history

Date	Files	What
2021-07-29	EXAA Market Data and Pricing File Description.docx	Document creation
2021-10-01	EXAA Market Data and Pricing File Description.docx	Description of new files
2024-05-14	EXAA Market Data and Pricing File Description.docx	Additional files for new markets: Netherlands, Belgium and France
2025-06-24	EXAA Market Data and Pricing File Description.docx	Additional files for the introduction of 15min products in Market Coupling

File availability

- Production Days = All trading days

Filename	Approximate Time
EXAA_AT_Prices_YYYYMMDD_1.csv EXAA_DE_Prices_YYYYMMDD_1.csv EXAA_AT_GPrices_YYYYMMDD_1.csv EXAA_DE_GPrices_YYYYMMDD_1.csv EXAA_NL_Prices_YYYYMMDD.csv EXAA_FR_Prices_YYYYMMDD.csv EXAA_BE_Prices_YYYYMMDD.csv EXAA_NL_GPrices_YYYYMMDD.csv EXAA_FR_GPrices_YYYYMMDD.csv EXAA_BE_GPrices_YYYYMMDD.csv	<u>Mon-Thu:</u> around 10:35 CET <u>Fri & before holidays:</u> around 10:55 CET
EXAA_AT_MCPPrices_YYYYMMDD_1.csv EXAA_DE_MCPPrices_YYYYMMDD_1.csv EXAA_NL_MCPPrices_YYYYMMDD.csv EXAA_FR_MCPPrices_YYYYMMDD.csv EXAA_BE_MCPPrices_YYYYMMDD.csv	<u>daily:</u> around 13:05 CET

EXAA_AT_PostTrading_YYYYMMDD.csv EXAA_DE_PostTrading_YYYYMMDD.csv EXAA_NL_PostTrading_YYYYMMDD.csv EXAA_FR_PostTrading_YYYYMMDD.csv EXAA_BE_PostTrading_YYYYMMDD.csv EXAA_AT_PureQuarter_YYYYMMDD.csv EXAA_DE_PureQuarter_YYYYMMDD.csv EXAA_NL_PureQuarter_YYYYMMDD.csv EXAA_FR_PureQuarter_YYYYMMDD.csv EXAA_BE_PureQuarter_YYYYMMDD.csv EXAA_AT-DE_LocSpreads_YYYYMMDD.csv EXAA_NL-DE_LocSpreads_YYYYMMDD.csv EXAA_FR-DE_LocSpreads_YYYYMMDD.csv EXAA_BE-DE_LocSpreads_YYYYMMDD.csv EXAA_1015_AggCurves_YYYYMMDD.csv EXAA_1015_NL_AggCurves_YYYYMMDD.csv EXAA_1015_FR_AggCurves_YYYYMMDD.csv EXAA_1015_BE_AggCurves_YYYYMMDD.csv	<u>Mon-Thu:</u> around 10:35 CET <u>Fri & before holidays:</u> around 10:55 CET
EXAA_12MC_AggCurves-h_YYYYMMDD_1.csv EXAA_12MC_AggCurves-b_YYYYMMDD_1.csv EXAA_12MC_AggCurves-q_YYYYMMDD_1.csv EXAA_12MC_NL_AggCurves-h_YYYYMMDD_1.csv EXAA_12MC_NL_AggCurves-b_YYYYMMDD_1.csv EXAA_12MC_NL_AggCurves-q_YYYYMMDD_1.csv EXAA_12MC_FR_AggCurves-h_YYYYMMDD_1.csv EXAA_12MC_FR_AggCurves-b_YYYYMMDD_1.csv EXAA_12MC_FR_AggCurves-q_YYYYMMDD_1.csv EXAA_12MC_BE_AggCurves-h_YYYYMMDD_1.csv EXAA_12MC_BE_AggCurves-b_YYYYMMDD_1.csv EXAA_12MC_BE_AggCurves-q_YYYYMMDD_1.csv	<u>Daily: 13:30-15:30</u>

Data Access

- File access requires the signing of the Market Data Agreement.
- The files are available in csv or xml and.xlsx-format for download from the Vienna SFTP Server.
- For further information please send an email to mds@wienerboerse.at

Format description of Market Prices EXAA

Field Name	Values
Display Name	Product Code
Exchange Identifier	"EXA"
Country Code	Price Zone
Last Trade Price	MCP
Last Trade Time	Auction status "auctioned" HH:MM:SSSS
Trading Phase	Auction number
Currency	EUR
Last Trade Date	Last Trade Date

Historic Close	Reference price = price for same instrument of the same weekday in week-1
Best Bid	BUY Vol
Best Ask	SELL Vol
Div Pay Date	Delivery Date
% Change	Compared to "Historic Close"
Total number of trades	Total number of trades
Total Turnover	Vol in EUR
Total Volume	Vol in MWh
Market Phase Qualifier	Always auction no. 1
Recordtype	<i>empty</i>
Quotation Time	Current update = auction status "final"
Market Segment	"E" for Electricity Spot market "G" for EXAA Green Power Market
Instrument Name	Coding Vienna Stock Exchange
<i>For future use</i>	<i>empty</i>
<i>For future use</i>	<i>empty</i>
Tick ID	Identification number of a record
Auction Surplus Indicator	N = no surplus; B/S = buy/sell surplus
Auction Surplus	in MWh
<i>For future use</i>	<i>empty</i>
Action of a tick	C = correction, D = deletion
Tick ID for correction	Tick ID for correction
Indicative Price	Reference Price = average of the last 3 "Historic Close" prices
Other Markers	<i>empty</i>

Format description of EXAA 10:15 Pure Quarter Results Files

Format: .csv
Column Separator: comma
Decimal Separator: point
Column Heading: yes

Field Name	Values
Exchange Identifier	"EXA"
productCategory	SPOTMARKET
MarketSegment	"E" for Electricity
TradeDate	Auction Date
DeliveryDay	Delivery Day for Electricity Spot
ProductCode	"qEXA" for quarter hour products
PriceZone	"AT" for Austria "DE" for Germany "NL" for Netherlands "BE" for Belgium "FR" for France
Currency	EUR
MCP	Market Clearing Price = Settlement Price

Price d-7	Price of the same Product on the same weekday in week-1
ReferencePrice	Average Price of the last 3 "Price d-7"
PureQuarter VolBUY	Buy Volume matched exclusively with quarter hours in MW
PureQuarter VolSELL	Sell Volume matched exclusively with quarter hours in MW
AuctionVolTOTAL	Total auction volume breakdown on quarter hours in MW

Format description of EXAA 10:15 Location Spread Files

Format: .csv
Column Separator: comma
Decimal Separator: point
Column Heading: yes

Field Name	Values
Exchange Identifier	"EXA"
productCategory	SPOTMARKET
MarketSegment	"E" for Electricity
TradeDate	Auction Date
DeliveryDay	Delivery Day for Electricity Spot
ProductCode	"bEXA" for blocks, "hEXA" for single hours, "qEXA" for quarter hour products
Currency	EUR
PriceZoneAT or PriceZoneNL or PriceZoneBE or PriceZoneFR	Market Clearing Price for Price Zone "AT" = Austria Market Clearing Price for Price Zone "NL" = Netherland Market Clearing Price for Price Zone "BE" = Belgium Market Clearing Price for Price Zone "FR" = France
PriceZoneDE	Market Clearing Price for Price Zone "DE" = Germany
PriceSpread	PriceZoneAT minus PriceZoneDE or PriceZoneNL minus PriceZoneDE or PriceZoneBE minus PriceZoneDE or PriceZoneFR minus PriceZoneDE
SpreadVol	Traded volume in Spread Products in MW (Spread Products currently cover bEXAbase and bEXApeak)

Format description of EXAA 10:15 Auction Post Trading Files

Format: .csv
Column Separator: comma
Decimal Separator: point
Column Heading: yes

Field Name	Values
Exchange Identifier	"EXA"
productCategory	SPOTMARKET
MarketSegment	"E" for Electricity
TradeDate	Auction Date
DeliveryDay	Delivery Day for Electricity Spot

ProductCode	"bEXA" for blocks, "hEXA" for single hours, "qEXA" for quarter hour products
PriceZone	"AT" for Austria "DE" for Germany "NL" for Netherlands "BE" for Belgium "FR" for France
BuySurplus	Auction Buy Surplus in MW
SellSurplus	Auction Sell Surplus in MW
PostBuy	Post Trading Buy Volume in MW
PostSell	Post Trading Sell Volume in MW

Format description of EXAA 10:15 and Market Coupling Aggregated Curves Files

Format: .csv

Column Separator: tabstop

Decimal Separator: point

Column Heading: yes

- The following files include the data for Germany (DE) and Austria (AT):

- EXAA_1015_AggCurves_YYYYMMDD_1.csv
- EXAA_12MC_AggCurves-h_YYYYMMDD_1.csv
- EXAA_12MC_AggCurves-b_YYYYMMDD_1.csv
- EXAA_12MC_AggCurves-q_YYYYMMDD_1.csv

Field Name	Values
Delivery Day	Delivery Day for Electricity Spot
Trade Day	Auction Date
Origin	Grey for "Grey Energy" = Electricity Spot market
Product	"H" for single hours, "Q" for quarter hour products; block products identifiable by block name
Price	Order price = price of a buy or sell order
Volume Buy	Sum of Volume in MW of bids to Buy at relevant "Price"
Volume Sell	Sum of Volume in MW of offers to Sell at relevant "Price"
PriceZone	"AT" for Austria (10:15 and Market Coupling) "DE" for Germany (10:15 and Market Coupling) "NL" for Netherlands (only 10:15) "BE" for Belgium (only 10:15) "FR" for France (only 10:15) "AT-DE" for Austrian leg of AT-DE Location Spread Orders "DE-AT" for German leg of AT-DE Location Spread Orders "AT-NL" for Austrian leg of AT-NL Location Spread Orders "NL-AT" for German leg of AT-NL Location Spread Orders "AT-BE" for Belgian leg of AT-BE Location Spread Orders "BE-AT" for German leg of AT-BE Location Spread Orders "AT-FR" for French leg of AT-FR Location Spread Orders "FR-AT" for German leg of AT-FR Location Spread Orders
BuySurplus	Auction Buy Surplus in MW
SellSurplus	Auction Sell Surplus in MW

