

EPEX SPOT Info – 12 August 2024

Introduction of “Exclusive Links” block families in Single Day Ahead Markets

Important information

- Introduction of Exclusive Links block families in ETS with go-live date **18 September 2024** (first trading day) in SDAC, subject to successful testing.
- Testing available in ETS simulation 2 environment **as of 19 August**.
- **A dedicated webinar will be organized in September 2024**

Dear EPEX SPOT Member,

We are pleased to announce the **launch of a new and unique smart block product in ETS, the "Exclusive Links" block family**. As the growing share of intermittent renewable generation has increased price volatility on day-ahead and intraday markets, EPEX SPOT has designed these innovative blocks which combine the properties of exclusive groups and linked families **to support members in valuing their assets' flexibility and successfully managing their monetization and associated risks**.

Feel free to contact us if you have any questions.

Truly yours,
The EPEX SPOT Team

TABLE OF CONTENTS

| | |
|--|----------|
| 1. DESCRIPTION OF AN “EXCLUSIVE LINKS” BLOCK FAMILY | 2 |
| 2. EXCLUSIVE LINKS ORDERBOOK SUBMISSION IN ETS | 3 |
| 2.1 Orderbook structure | 3 |
| 2.2 API submission | 3 |
| 3. EXCLUSIVE LINKS BIDDING PARAMETERS | 4 |
| 4. PLANNING AND TESTS | 4 |

1. Description of an “Exclusive Links” block family

Exclusive block families (C04) allow members to propose their flexibility to the algorithm which decides which of the submitted blocks will be executed whilst all other exclusive blocks from the family will not. **“Exclusive Links” will now offer the possibility to associate linked blocks (C02) to one or more exclusive blocks within an exclusive block family.** As such, members will be able to submit families of exclusive blocks within which additional profiles (curtailable link blocks) can be included.

The executed volume flexibility is achieved by conditioning the execution of a set of child block orders to the execution of the block order included in the exclusive group (parent block order).

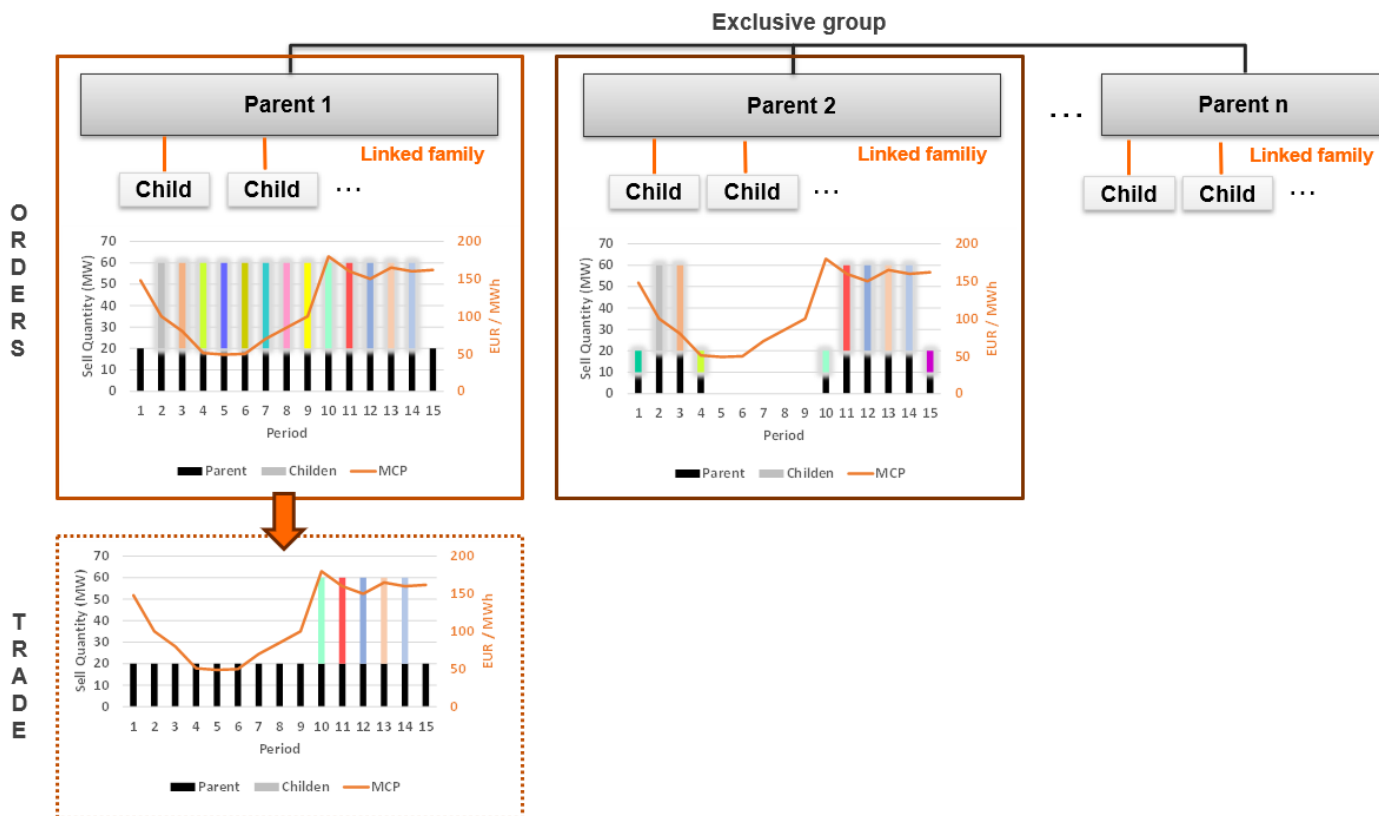


Illustration 1: Example of an Exclusive Links block family (exclusive block is represented in black whilst associated linked blocks are colored and independent one from the other) and its execution (parent #1 is executed and its linked children #10 to #14 are executed, securing a maximized welfare)

Exclusive links increase the in-the-moneyness of dispatchable assets with a reduced risk of paradoxical rejection because the child block orders can be fully curtailable to increase the volume flexibility.

2. Exclusive Links orderbook submission in ETS

2.1 Orderbook structure

Exclusive Links block families are the combination of Exclusive blocks (C04) and Linked blocks (C02). The orderbook follows a simple brick logic:

- Each C04 block of the family will belong to the same group (BlockCodePRM).
- Each C02 block related to a C04 block will have the C04 block as sole parent (BlockCodePRM).

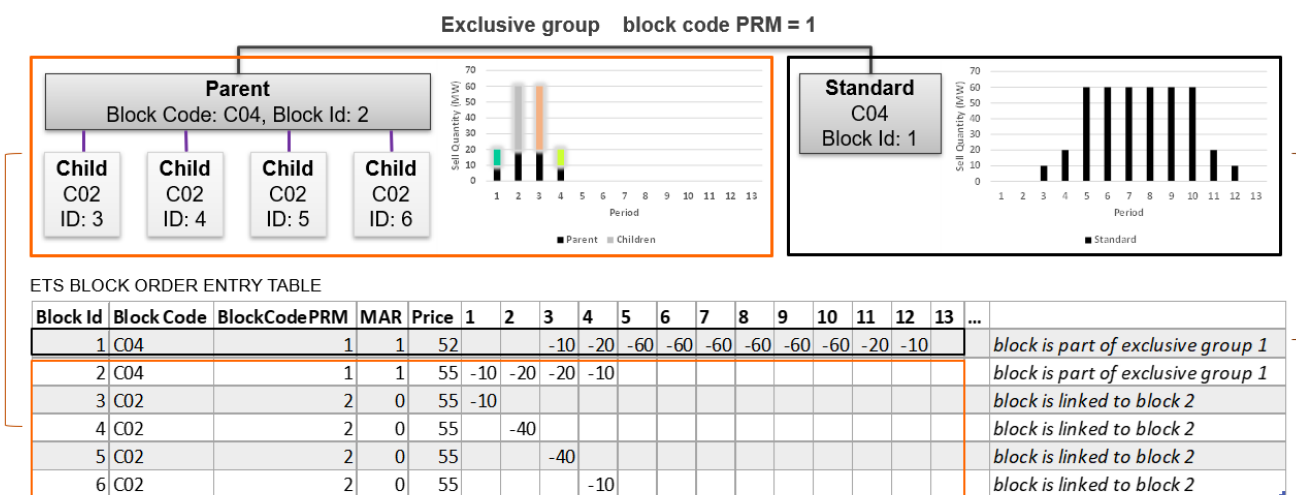


Illustration 2: Example of the submitted orderbook for an Exclusive Links block family comprising 2 exclusive blocks and 4 linked blocks related to the parent exclusive block #2.

Members who already have a SAB portfolio, will automatically get access to Exclusive Links feature, upon respective go-live, through their existing SAB portfolio(s). If you do not have an SAB portfolio yet and would like to use this feature, please contact your Key Account Manager or sales@epexspot.com.

2.2 API submission

API users with an SAB portfolio have the possibility to submit Exclusive Links block families in ETS using the `EnterBlockOrderBatch` method.

Exclusive links are supported with all API schema versions (3.6, 3.7 or 3.8).

The API package has been updated with an example of request and response to illustrate this functionality:

- 05a_EnterBlockOrderBatch_Request.html
- 05a_EnterBlockOrderBatch_Response.html

Please note that **the full API package is available for download for all API customers:**

- For members on our website (in your [member download area](#))
- For ISVs and Data Vendors using this link : should you need your password again please do not hesitate to contact us at marketdata.technical@epexspot.com.

3. Exclusive Links bidding parameters

The following set of parameters will apply to Exclusive Links block families in ETS:

| | SDAC |
|--|--------------------------|
| Maximum combined number of Exclusive Groups and Exclusive Links Families per portfolio and market area | 10 |
| Maximum number of Exclusive Links Families per portfolio and market area | 3 |
| Maximum number of C04 block orders within an Exclusive Link Family | 24 |
| Maximum number of children for a C04 Exclusive Link Block Order | 25 |
| Maximum number of periods for a C02 Exclusive Link Block Order | 1 |
| Maximum number of C02 Exclusive Link Block Orders per portfolio and market area | 200 |
| Number of parents for a C02 Exclusive Link Block Order | 1 |
| Number of generations for an Exclusive Link Family | 2, i.e. C02 has no child |

Note: A complete overview of current block parameters applicable to all EPEX SPOT auctions is available at any time in your Member Area of the website ([EPEX SPOT Power Spot Auctions Block Parameters](#)).

4. Planning and Tests

The Exclusive Links block families are due to be released in SDAC on **18 September, 2024** (first trading day) in SDAC. (12:00 CEST)

Testing is available in ETS simulation 2 environment as of 19 August.

Feel free to contact us if you have any questions.

Kind regards,
The EPEX SPOT Team

| Your Contacts | | |
|---|---|---|
| <p>Market Operations Team powerspot@epexspot.com</p> <p>Auction Hotlines (incl. Intraday Auctions) DE: +49 341 3396 8071 FR: +33 1 73 03 96 10 NL: +31 20 305 4042 UK: +44 207 220 3444</p> <p>Continuous Intraday Hotlines DE: +49 341 3396 8072 FR: +33 1 73 03 77 00 NL: +31 20 305 5079 UK: +44 207 220 3444</p> | <p>Sales Team sales@epexspot.com</p> <p>API Customer Services marketdata.technical@epexspot.com</p> <p>Market Data Team marketdata.sales@epexspot.com</p> <p>E-learning Team elearning@epexspot.com</p> | <p>Membership membership@epexspot.com</p> <p>+49 341 24680 136 +49 341 24680 145 +49 341 24680 148 +49 341 24680 181</p> |