



Monthly Report · September 2023

Electricity and NGAS Markets




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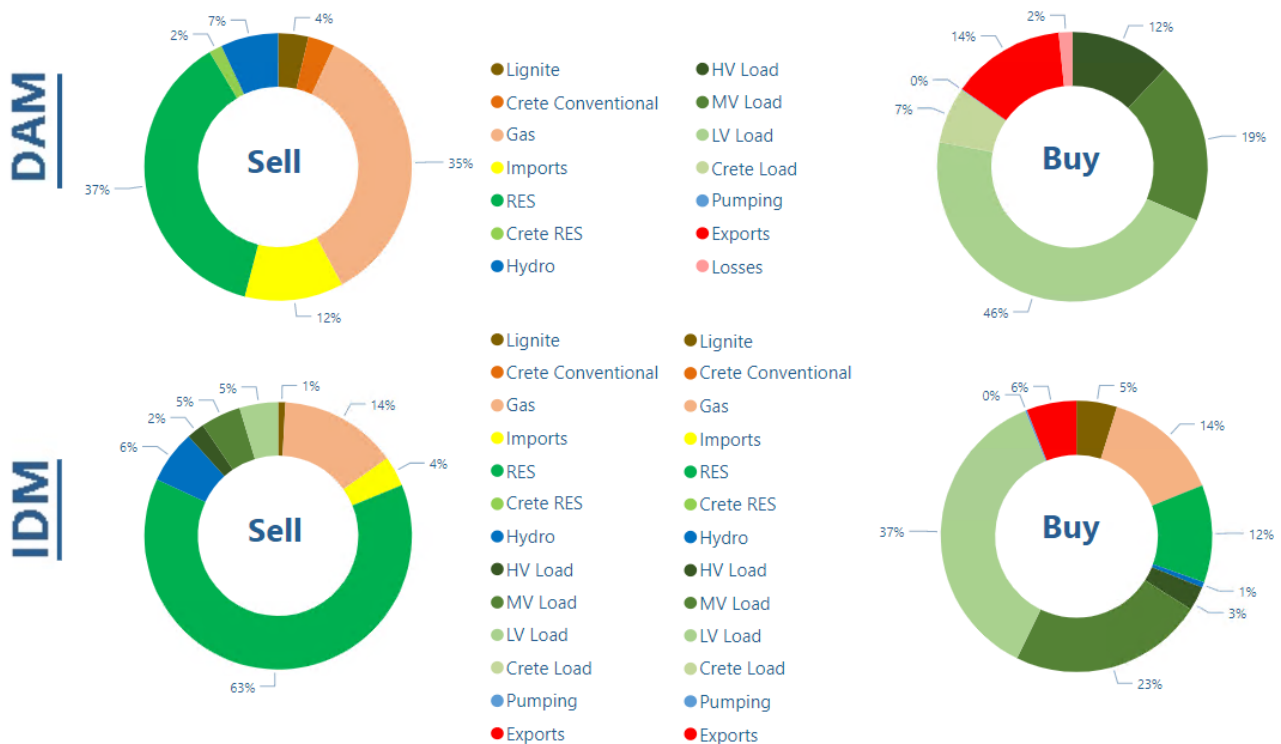
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Summary

	Sep 2023	Aug 2023	Sep 2022	<u>DAM</u>	<u>CRIDA1</u>	<u>CRIDA2</u>	<u>CRIDA3</u>	<u>XBID*</u>	<u>NGAS*</u>
 Price	€ /MWh			101.95	99.93	97.19	100.78	92.55	33.67
				109.33	103.26	100.36	117.56	94.85	28.51
				416.87	402.94	387.59	391.61		145.58
 Volume	GWh			4,545	54.5	45.7	26.3	310.18	875.04
				5,517	57.7	37.3	33.7	365.55	972.39
				4,267	146.6	60.9	32.0		243.46
 Value	M €			464.4	5.64	4.47	2.71	28.71	29.50
				611.1	6.09	3.70	4.05	34.67	27.75
				1,800.8	60.40	23.92	12.59		35.41

*The NGAS and XBID Price (€/MWh) refers to the weighted average of all trades (incl. all contracts) of the respective month. All volumes are one sided. XBID volumes are the average of all sell/buy trades.

Volume mix



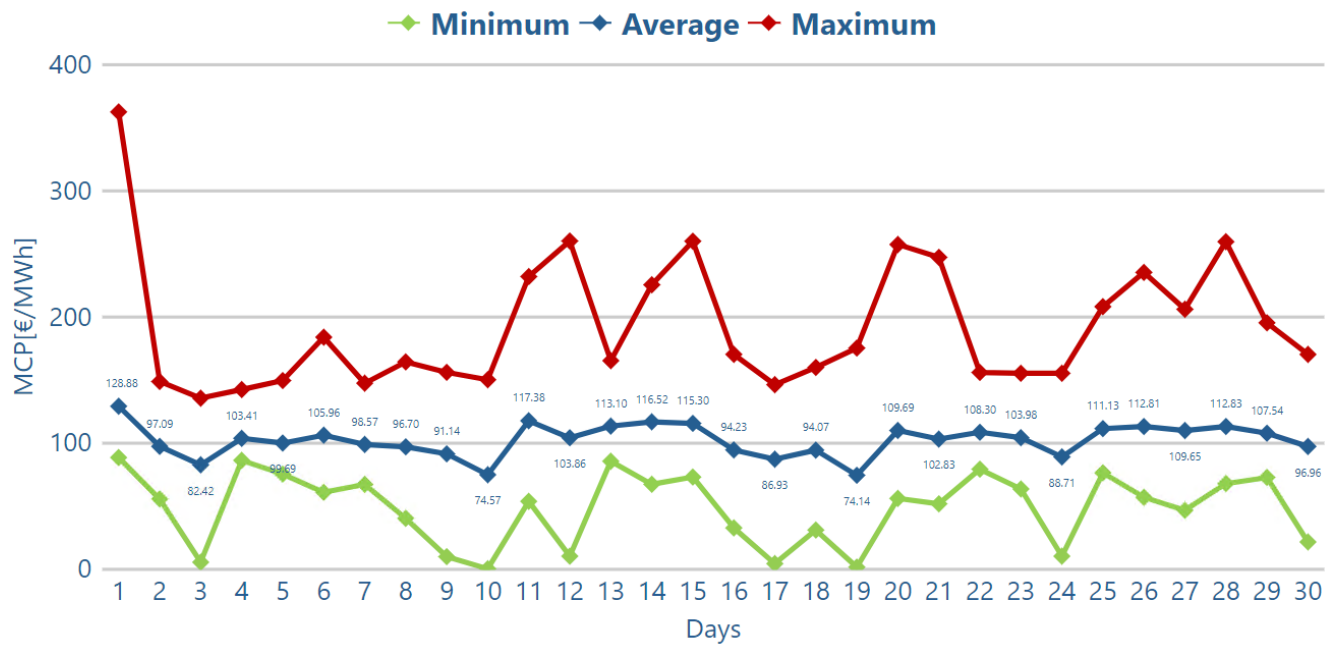
1. DAM

Market Clearing Price (MCP)

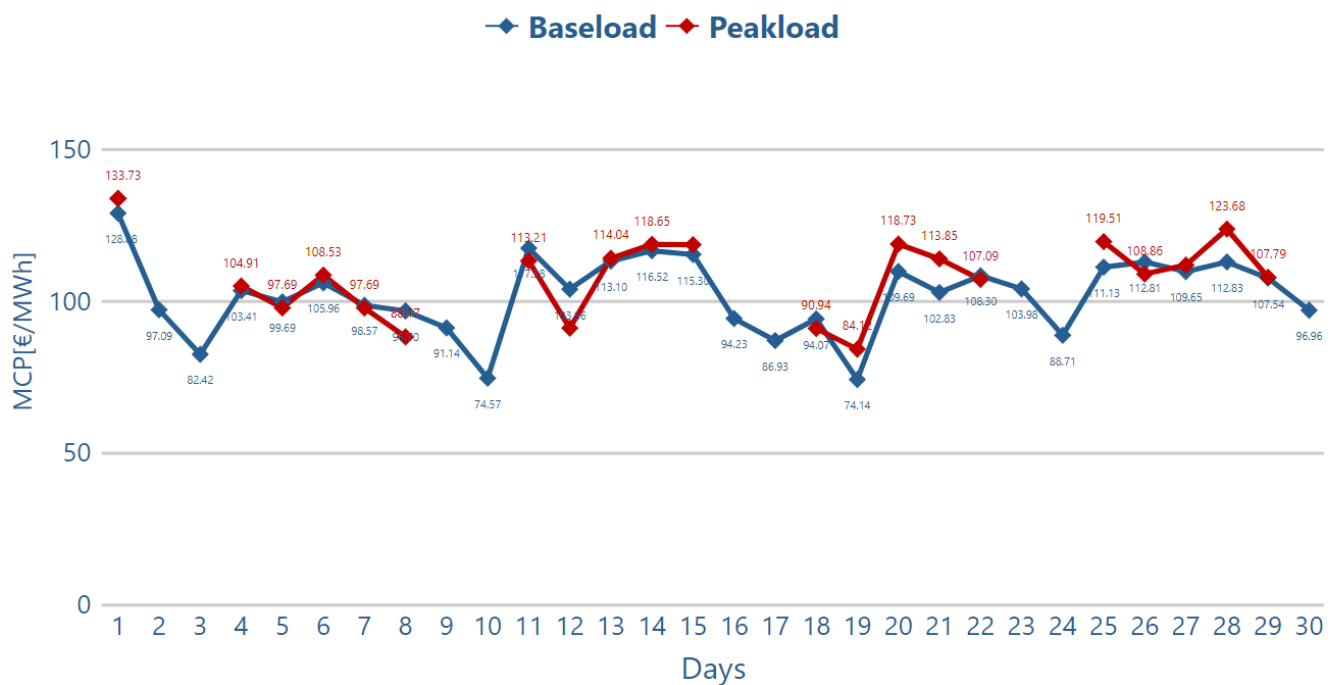
Volumes, technologies and order types

Interconnections

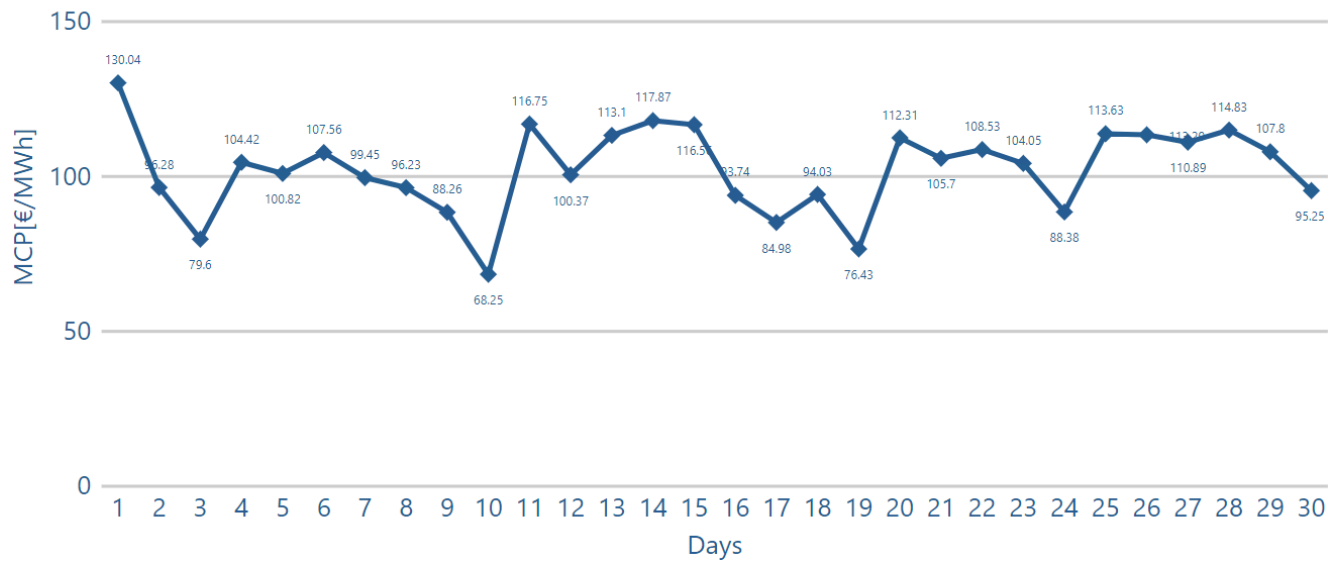
1.1. Daily MCP data of GR BZ



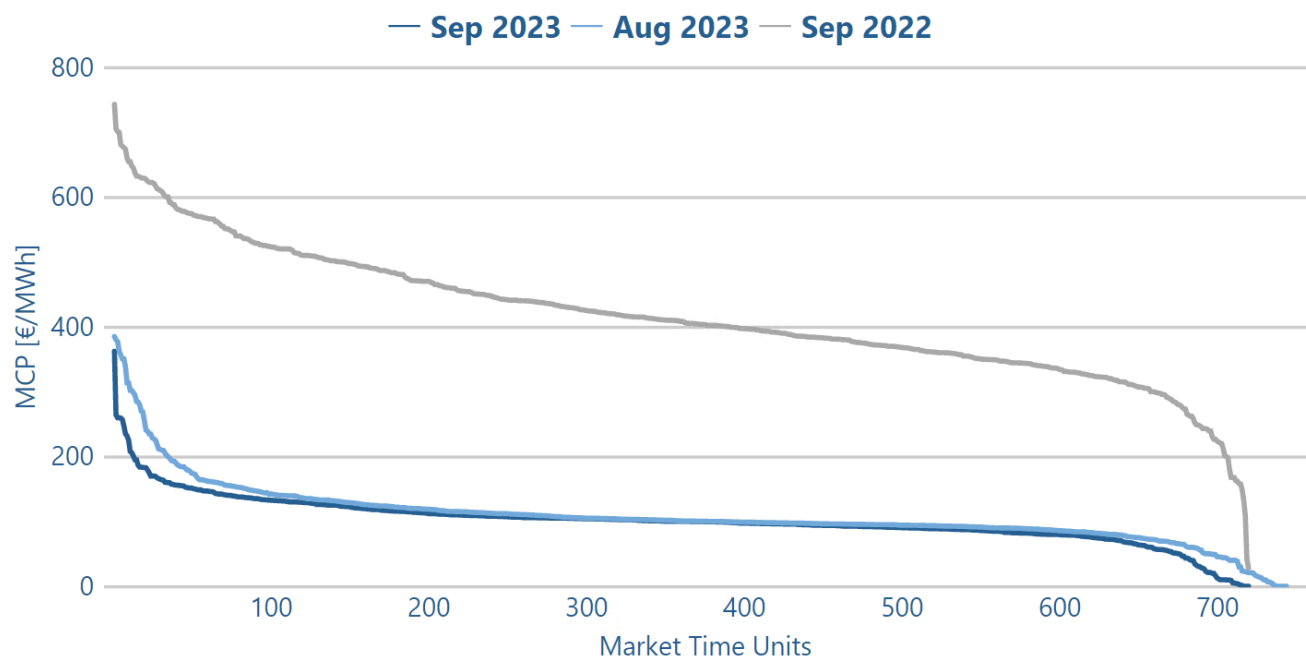
1.2. Daily average prices



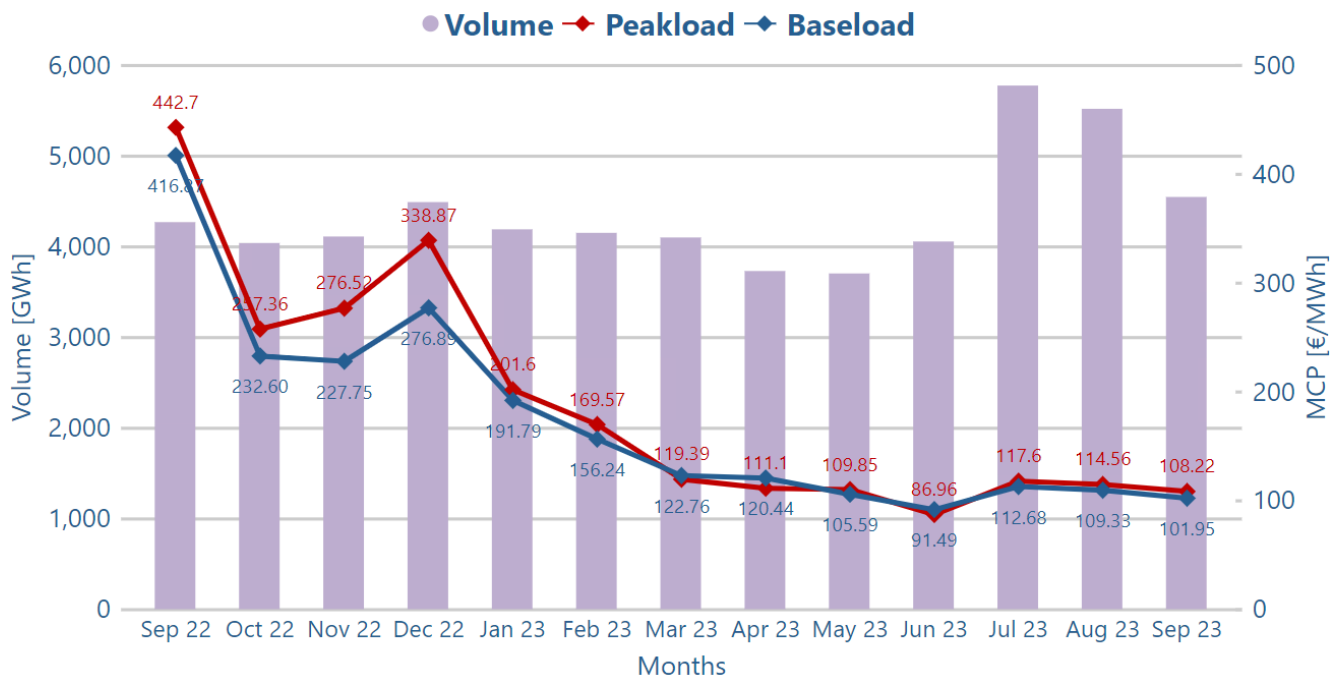
1.3. Daily weighted average baseload price



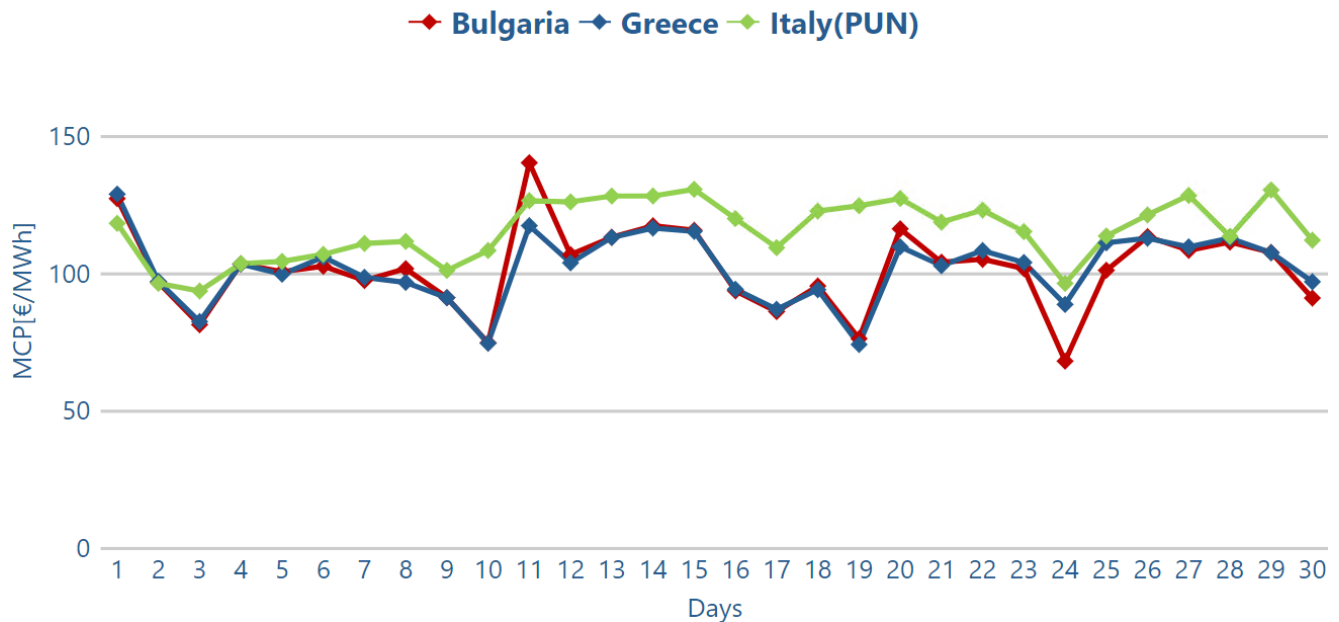
1.4. MCP duration curve



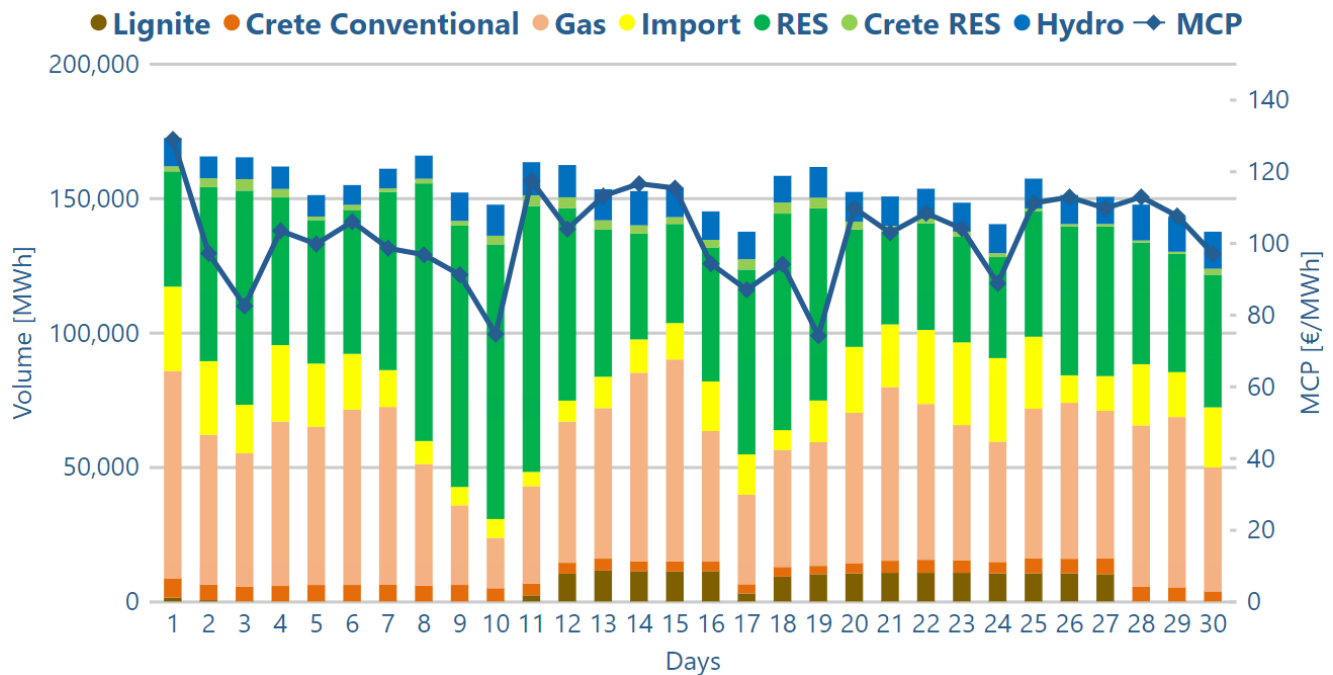
1.5. Monthly volume and average prices



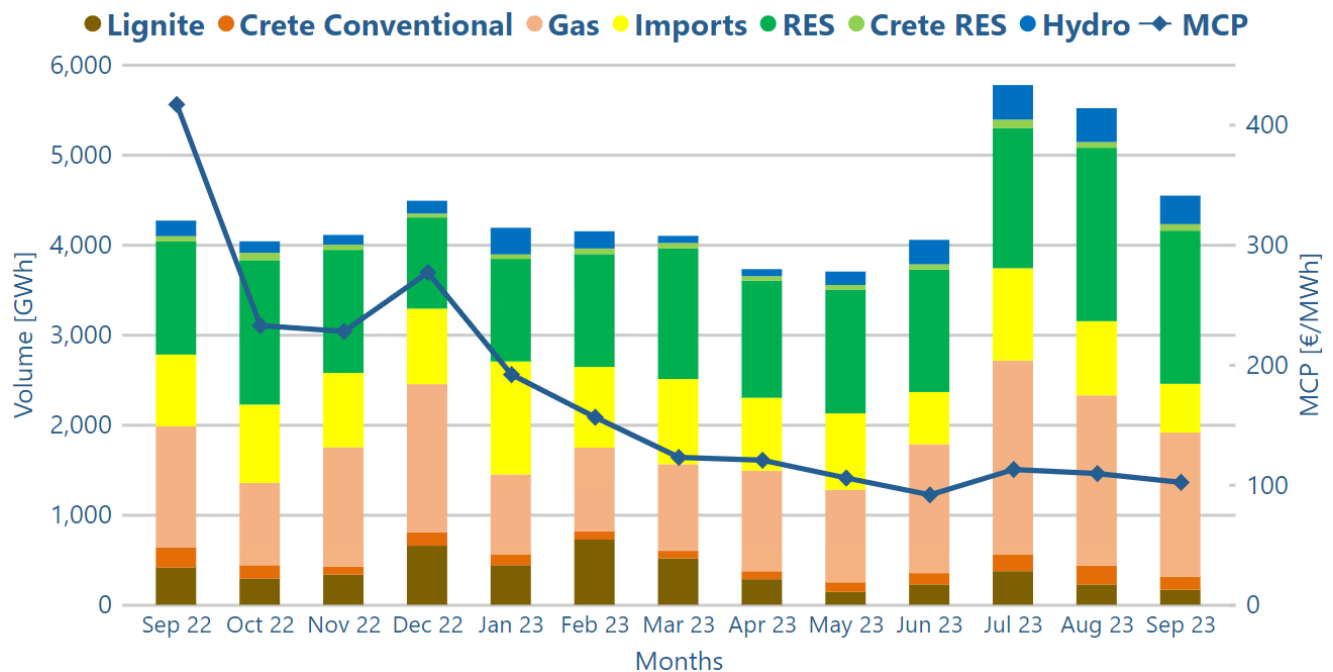
1.6. Daily average MCP of GR, IT, BG



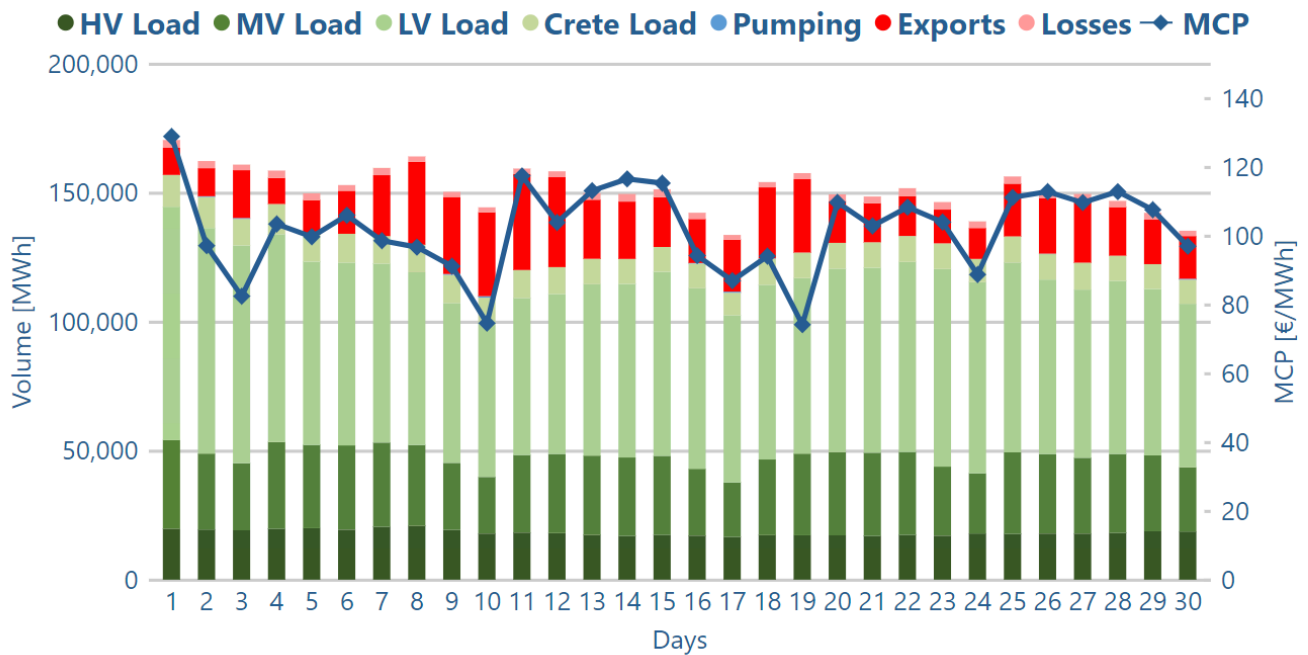
1.7. Volume mix of sell side per day



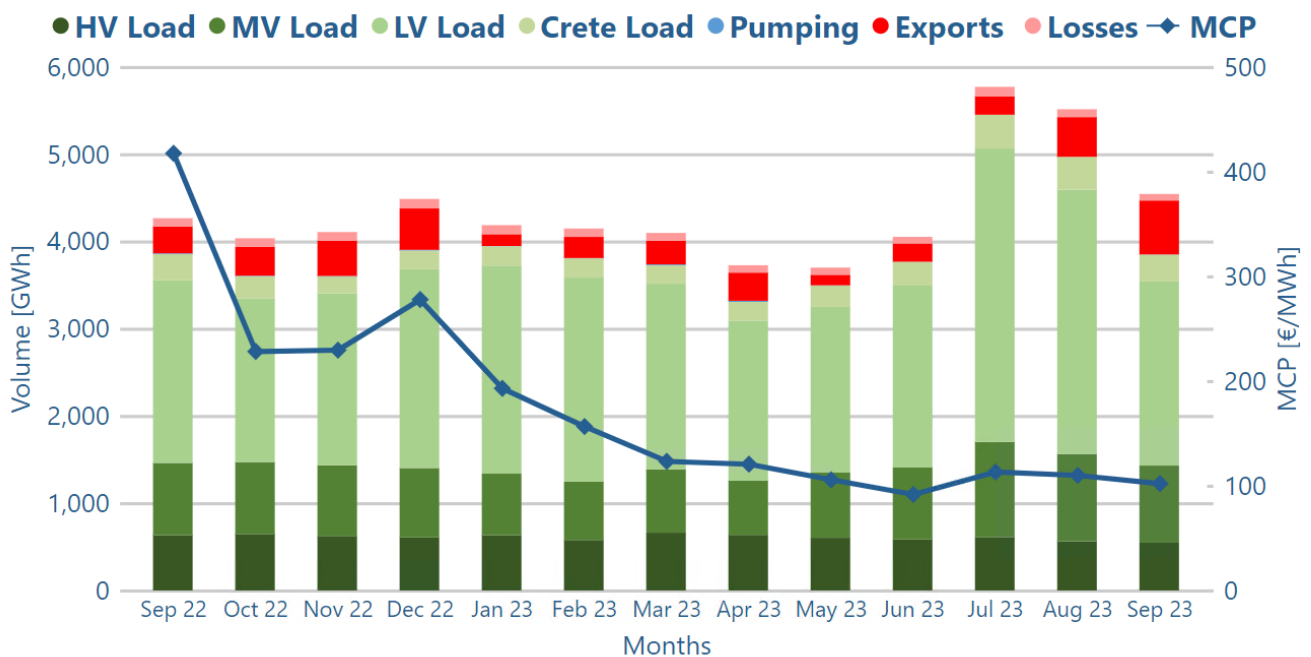
1.8. Volume mix of sell side per month



1.9. Volume mix of buy side per day



1.10. Volume mix of buy side per month

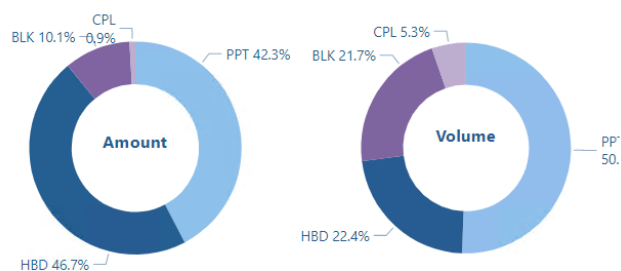


1.11. Table with MCP and volume per month

Year	Month	Minimum MCP[€/MWh]	Average MCP[€/MWh]		Maximum MCP[€/MWh]	Peakload MCP[€/MWh]		Volume [GWh]
2022	September	28.45	416.87	⬇️ -5%	742.72	442.70	⬇️ -5%	4,267
2022	October	30.53	232.60	⬇️ -44%	620.00	257.36	⬇️ -42%	4,037
2022	November	44.70	227.75	⬇️ -2%	503.55	276.52	⬆️ 7%	4,109
2022	December	-0.01	276.89	⬆️ 22%	600.10	338.87	⬆️ 23%	4,488
2023	January	0.49	191.79	⬇️ -31%	369.17	201.60	⬇️ -41%	4,188
2023	February	1.01	156.24	⬇️ -19%	287.32	169.57	⬇️ -16%	4,149
2023	March	4.95	122.76	⬇️ -21%	224.29	119.39	⬇️ -30%	4,098
2023	April	0.18	120.44	⬇️ -2%	211.00	111.10	⬇️ -7%	3,728
2023	May	0.00	105.59	⬇️ -12%	195.07	109.85	⬇️ -1%	3,701
2023	June	0.02	91.49	⬇️ -13%	174.99	86.96	⬇️ -21%	4,054
2023	July	0.00	112.68	⬆️ 23%	245.30	117.60	⬆️ 35%	5,773
2023	August	0.00	109.33	⬇️ -3%	384.82	114.56	⬇️ -3%	5,517
2023	September	0.00	101.95	⬇️ -7%	362.17	108.22	⬇️ -6%	4,545

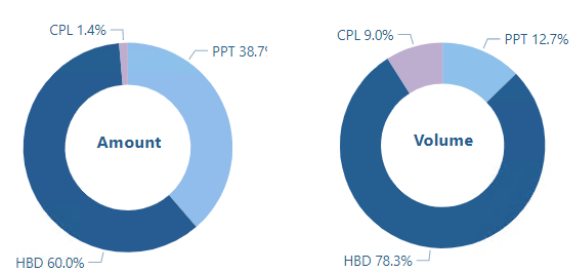
1.12. Trades per Order type

Sell Side



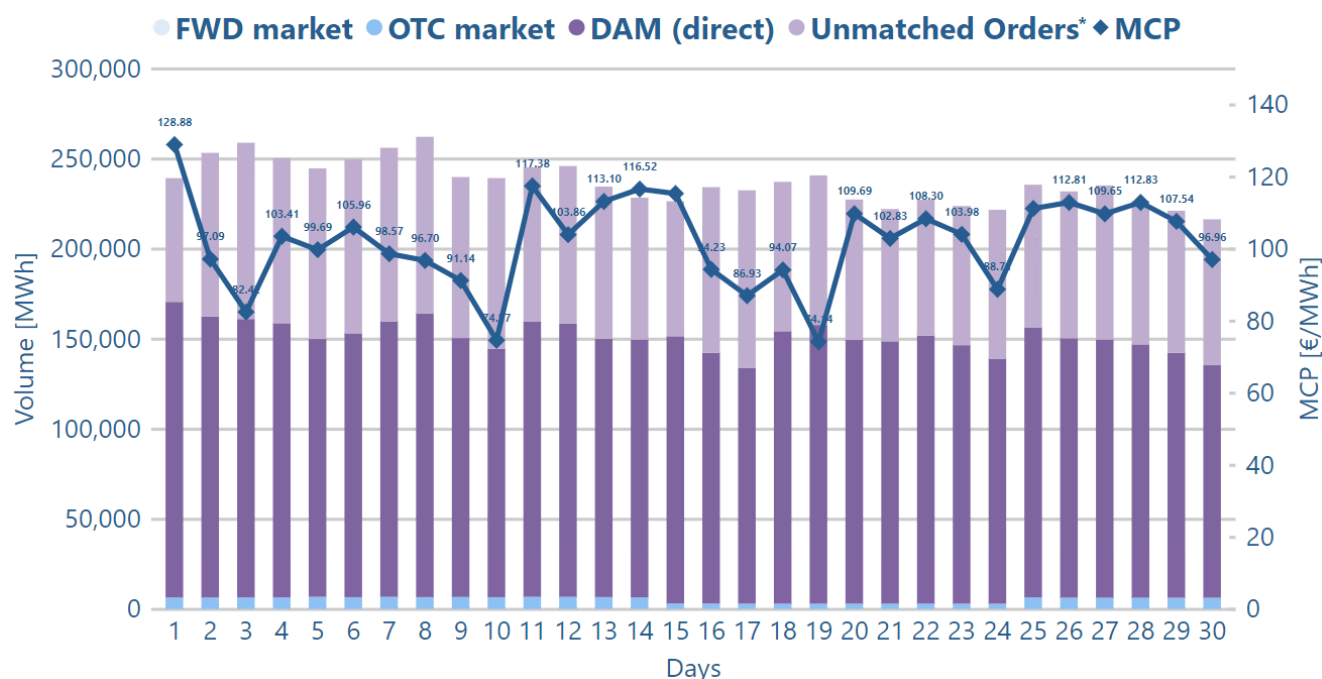
	PPT	HBD	BLK	CPL
Amount	26036	28768	6211	548
Volume [GWh]	2300	1019	986	240

Buy Side



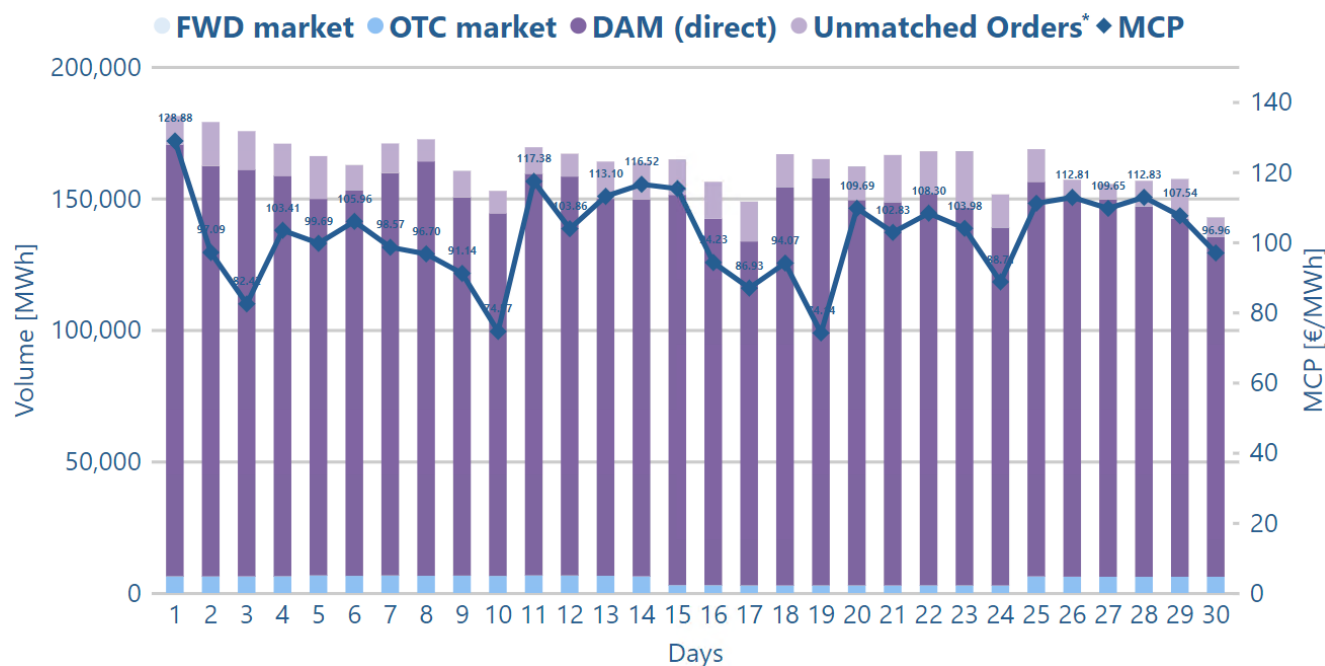
	PPT	HBD	CPL
Amount	25380	39376	892
Volume [GWh]	578	3558	409

1.13. Total volume and traded volume per Market Source of sell orders



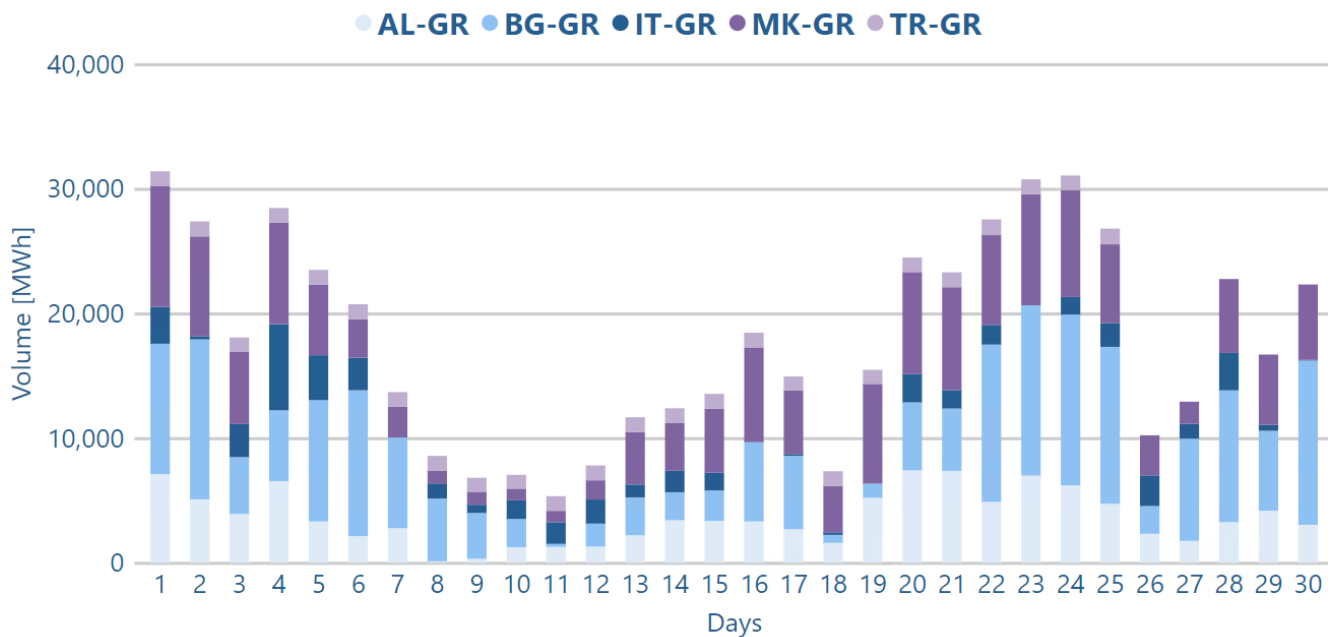
*The Unmatched Orders include all sell orders that have not been cleared by the algorithm (excluding block orders).

1.14. Total volume and traded volume per Market Source of buy orders

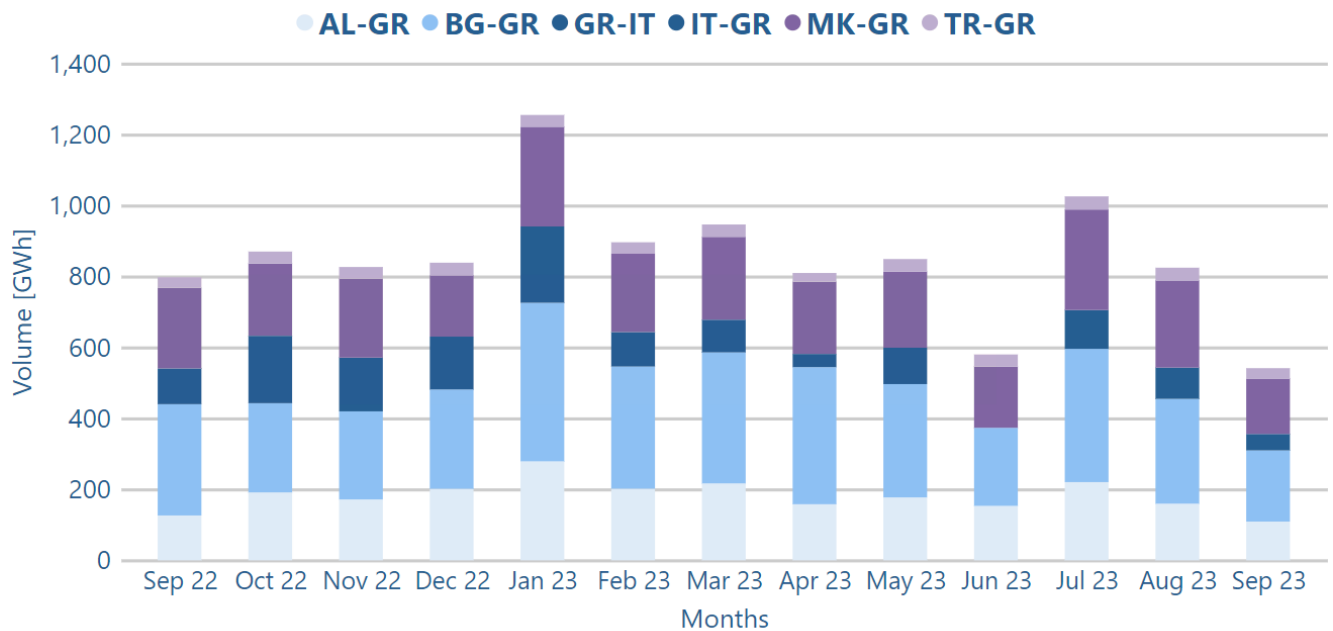


*The Unmatched Orders include all buy orders that have not been cleared by the algorithm.

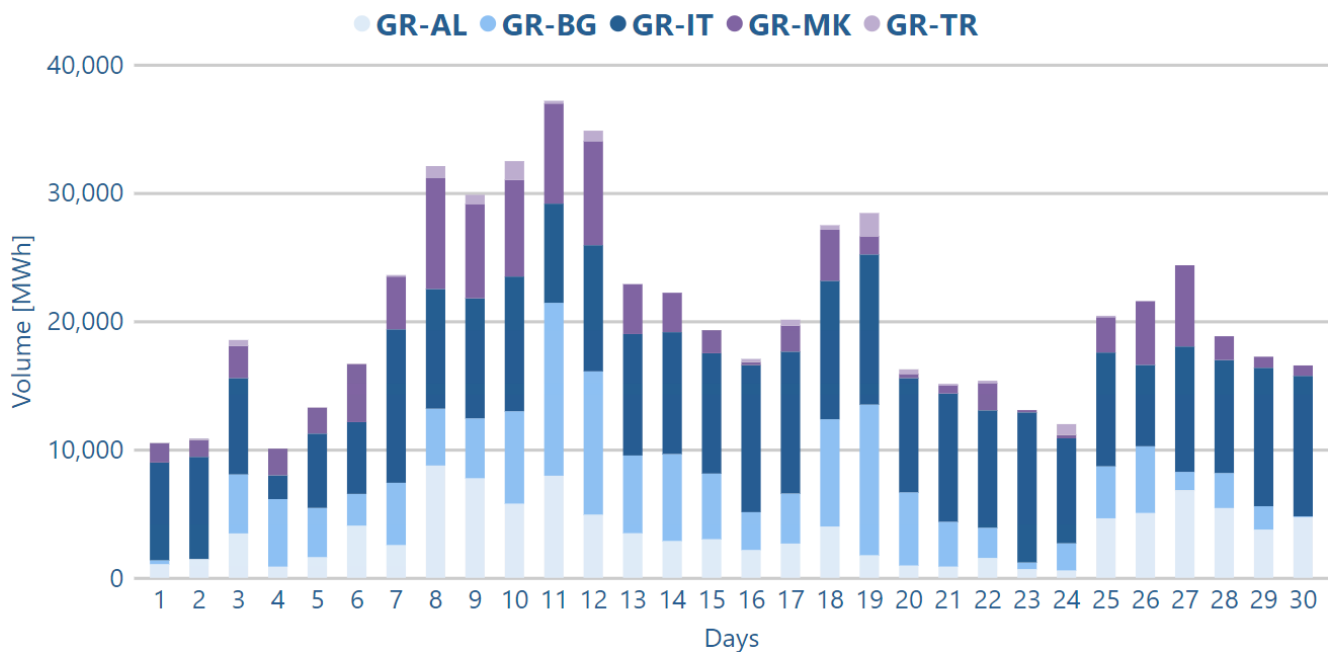
1.15. Cross Border volume · Imports per day



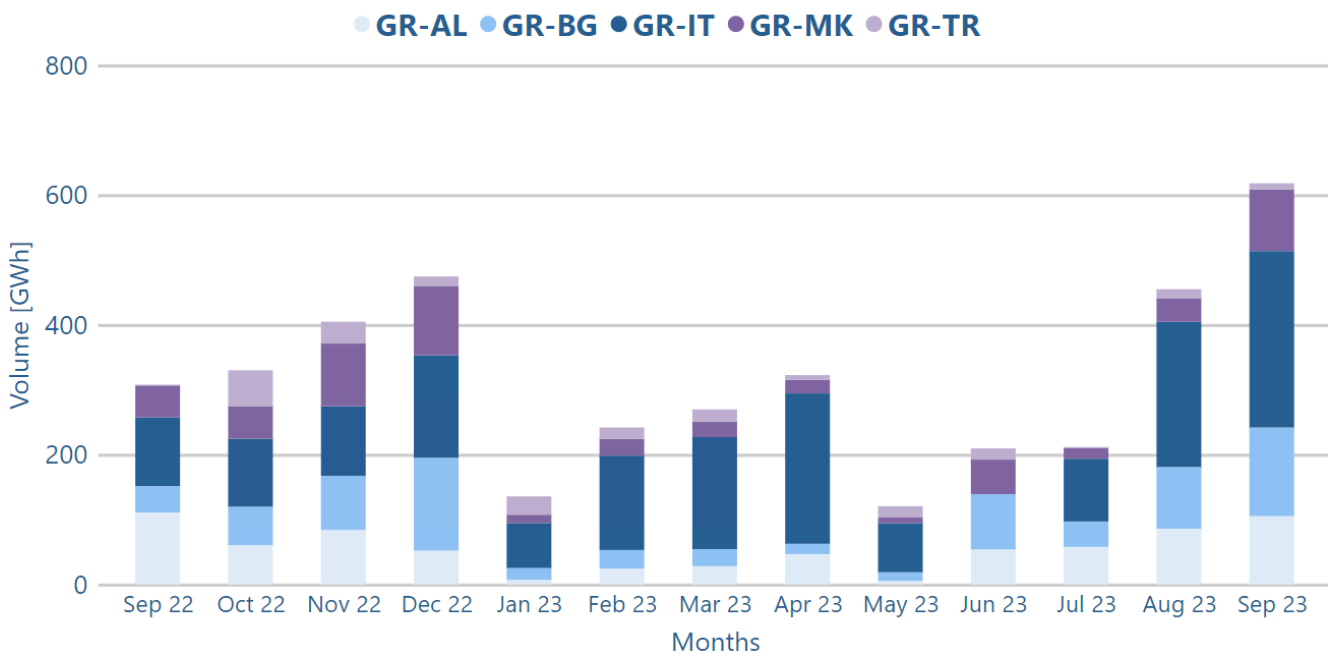
1.16. Cross Border Volume · Imports per month



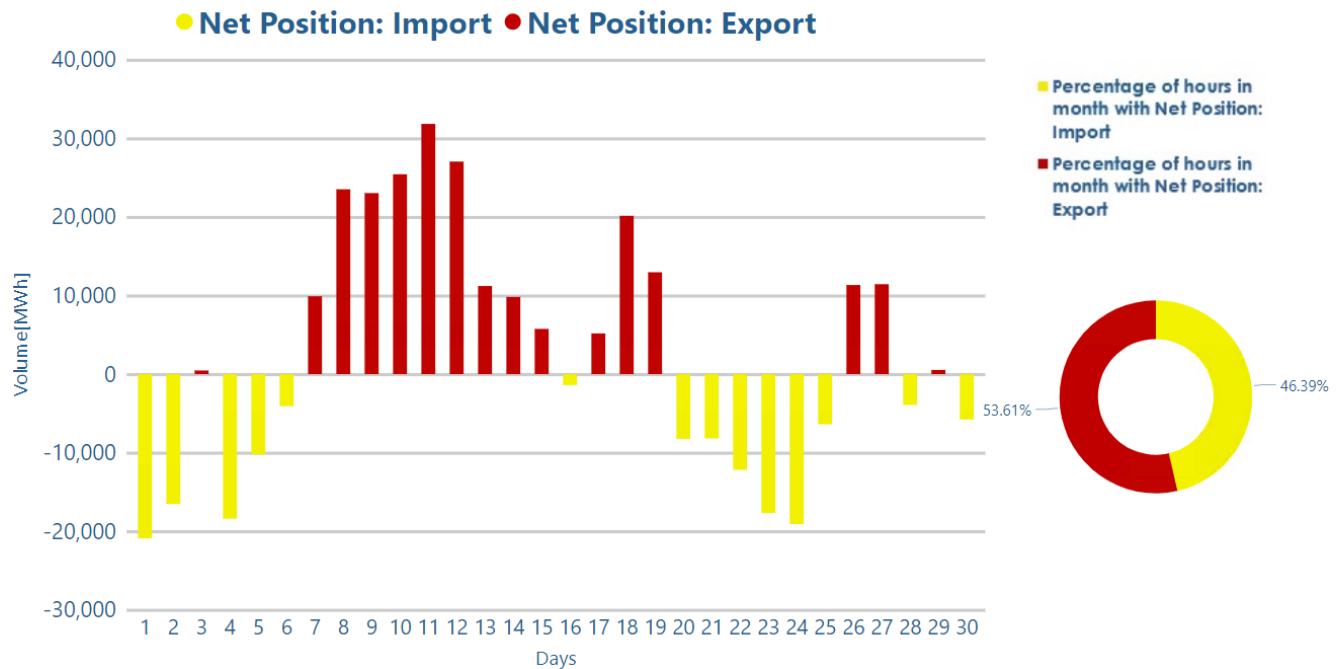
1.17. Cross Border volume · Exports per day



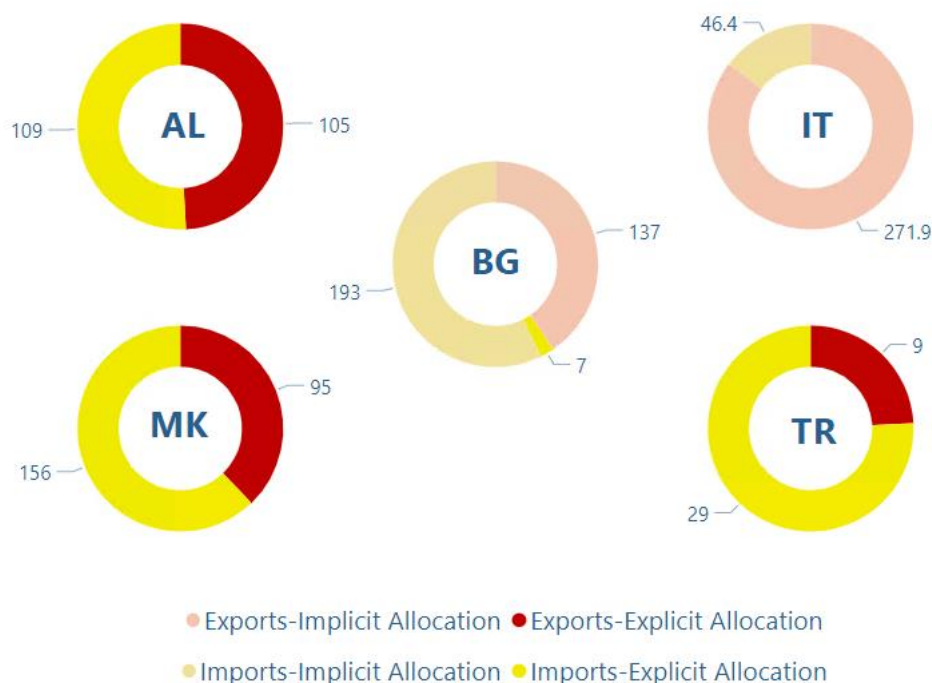
1.18. Cross Border Volume · Exports per month



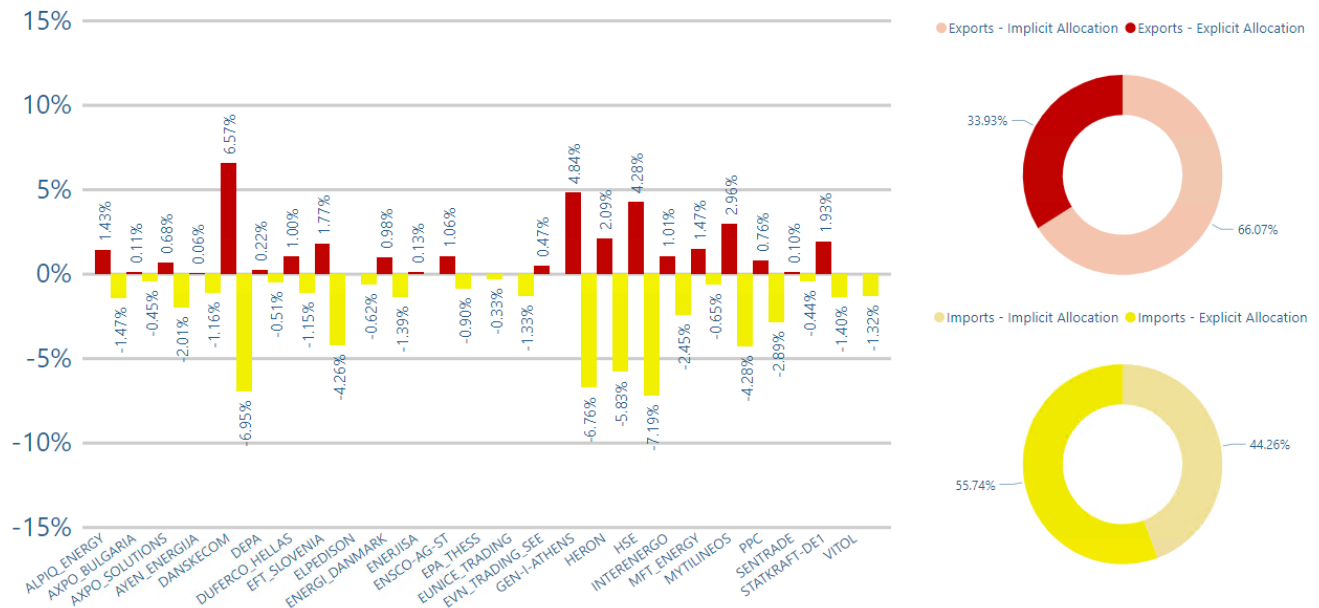
1.19. Net position of all cross-border flows



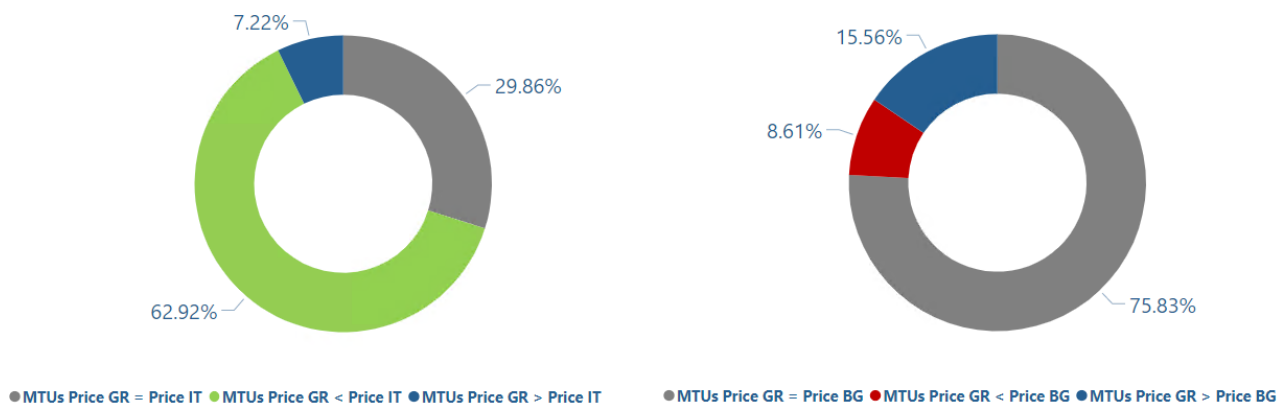
1.20. Cross Border Volumes (GWh) per Border



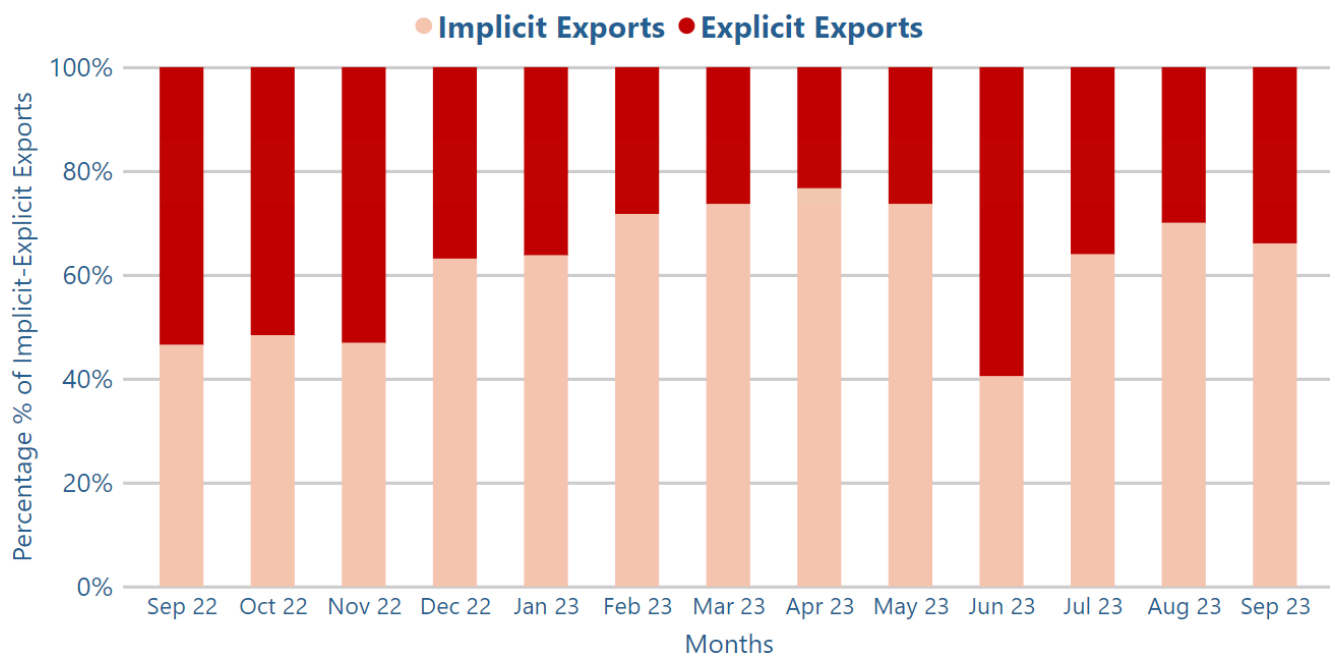
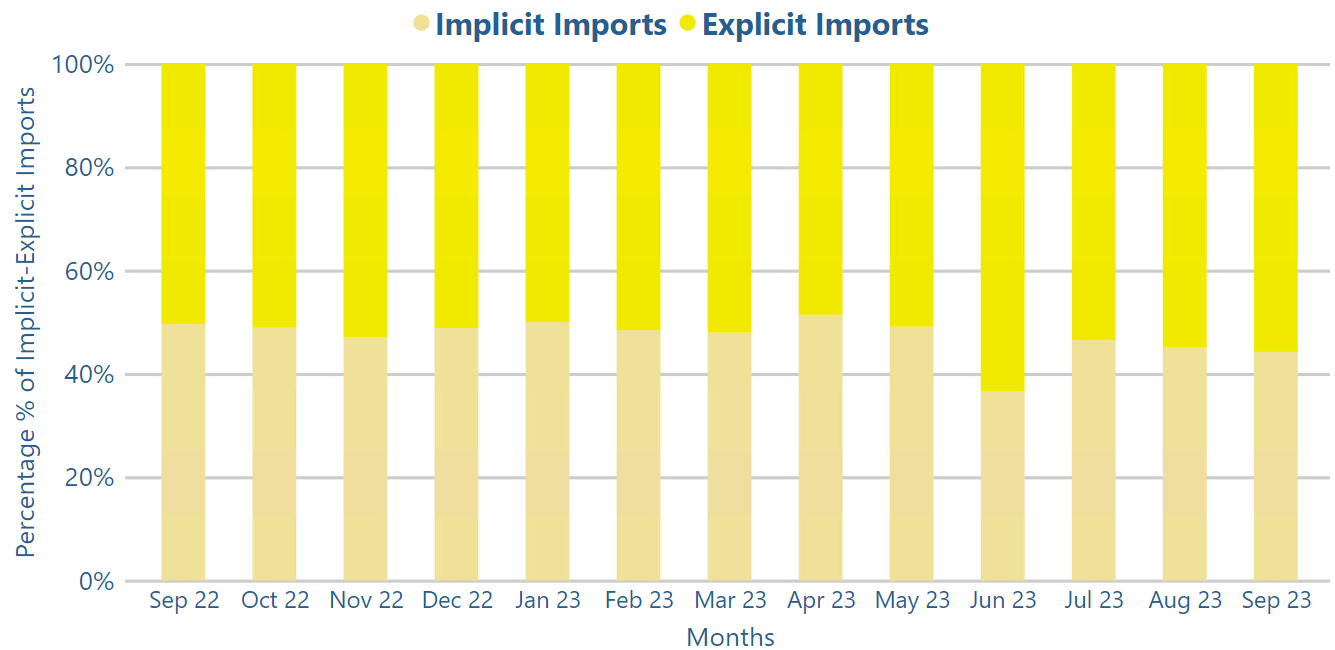
1.21. Market Shares of Imports and Exports per Market Participant



1.22. Price Coupling Data



1.23. Coupling Evolution

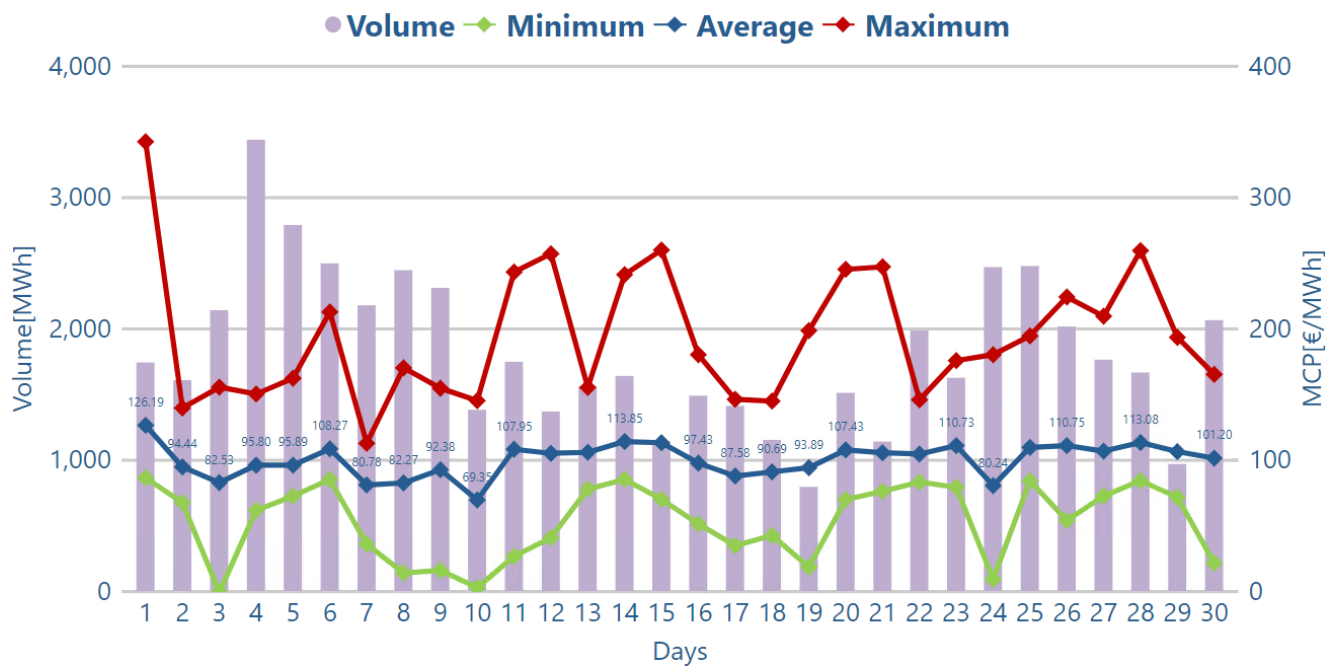


2. IDM

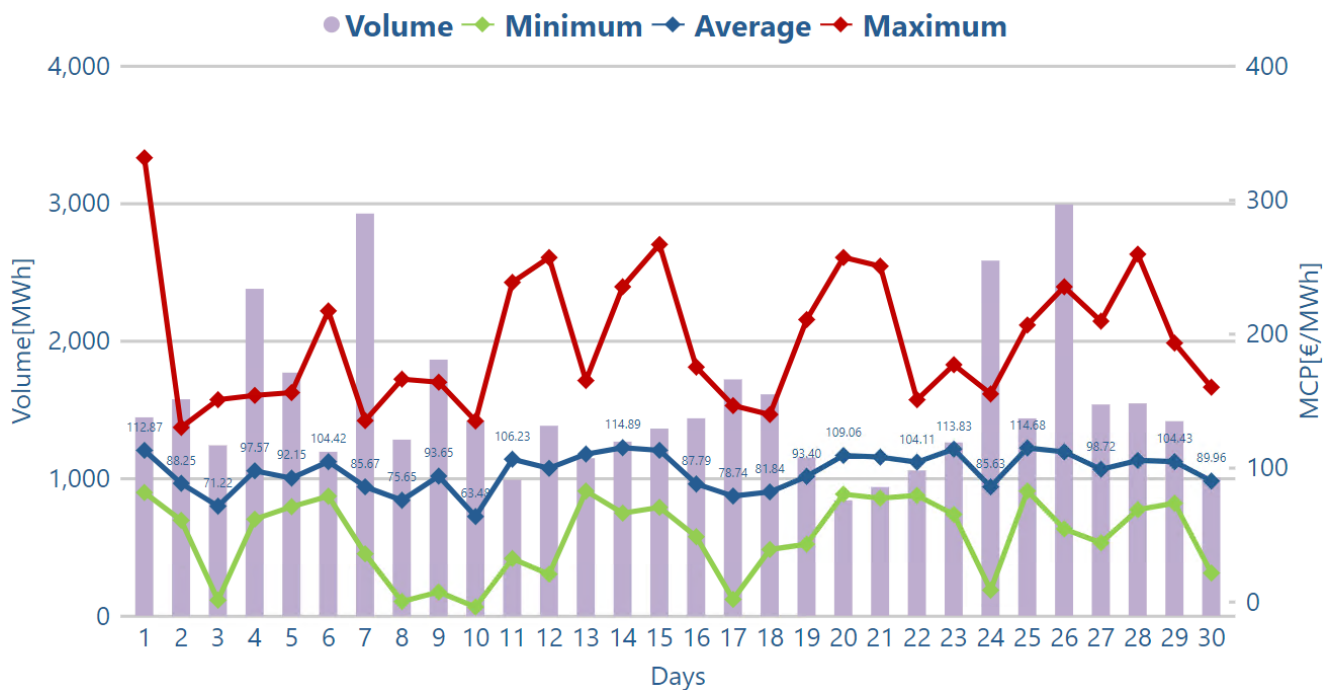
Market Clearing Prices (MCP)

Volumes, technologies and order types

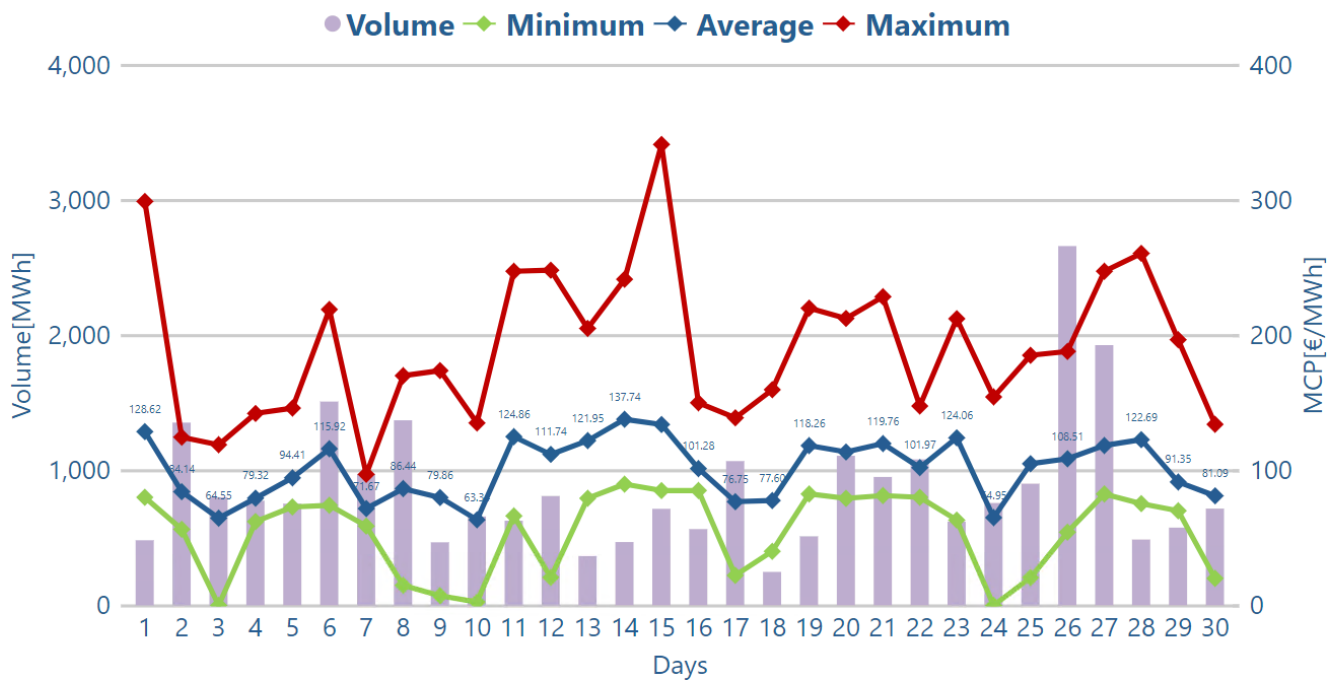
2.1. Daily MCP and volume · CRIDA1



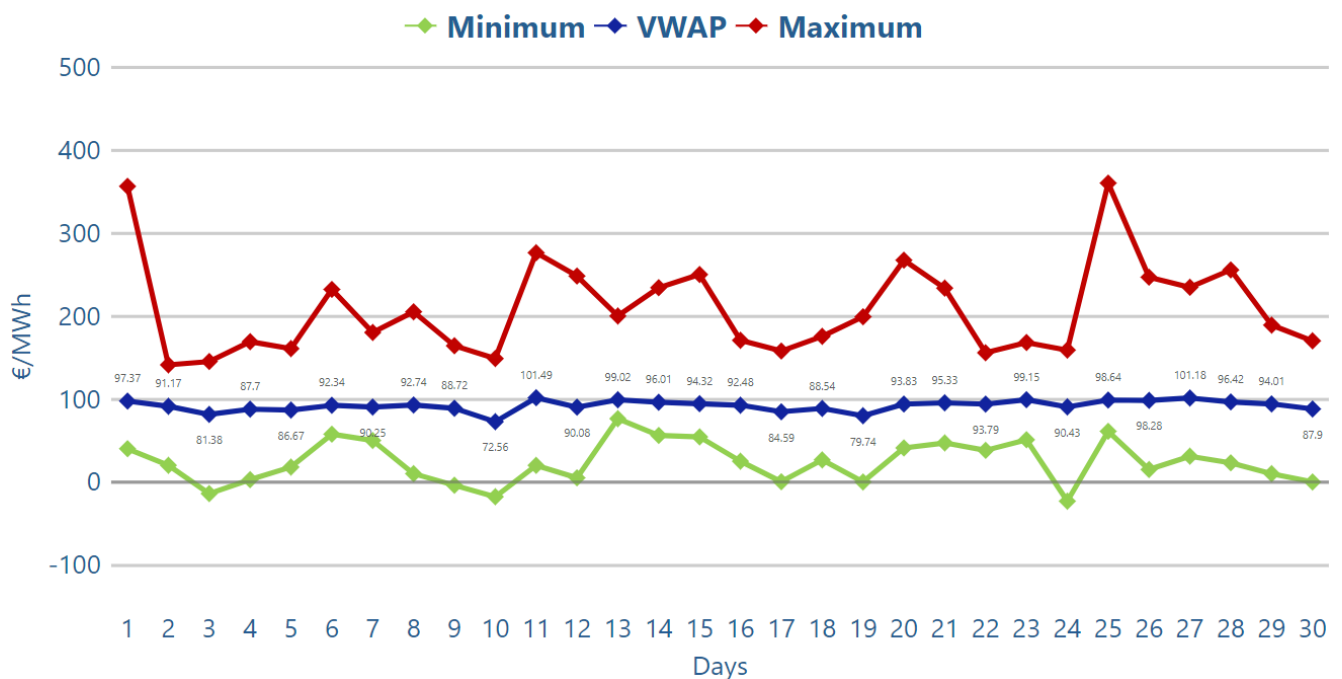
2.2. Daily MCP and volume · CRIDA2



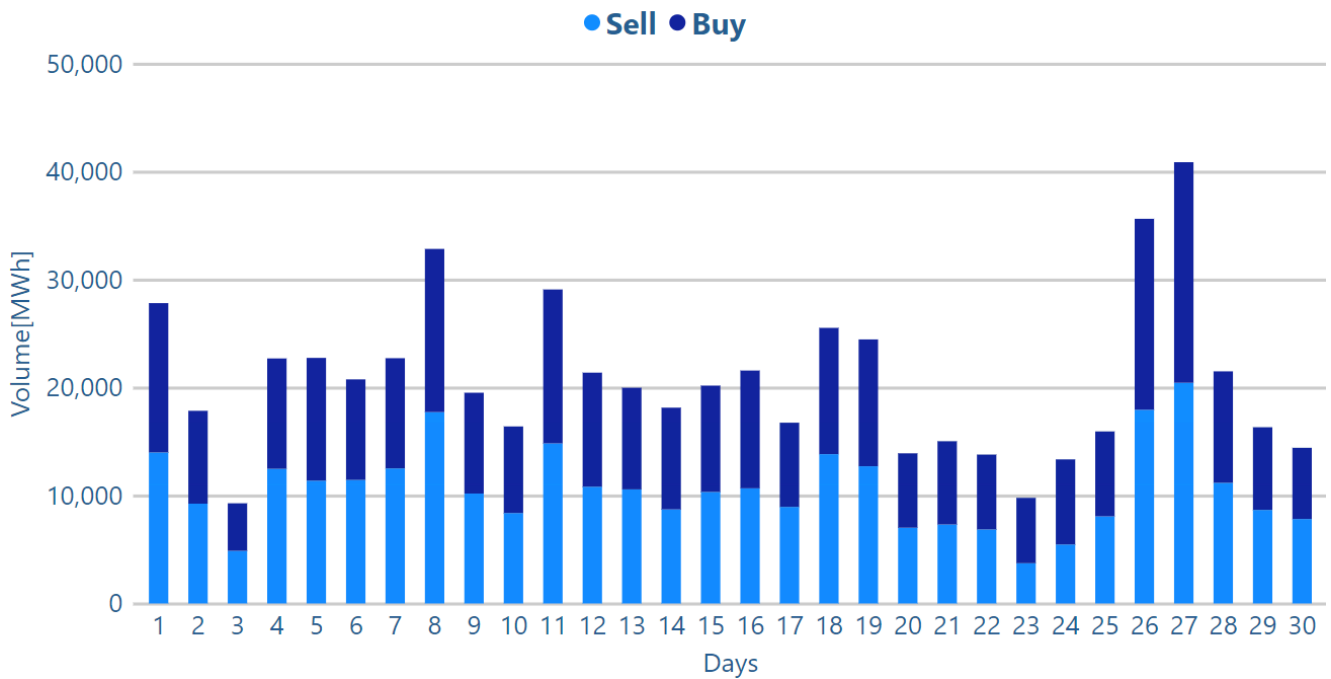
2.3. Daily MCP and volume · CRIDA3



2.4. Daily XBID Weighted Average Prices



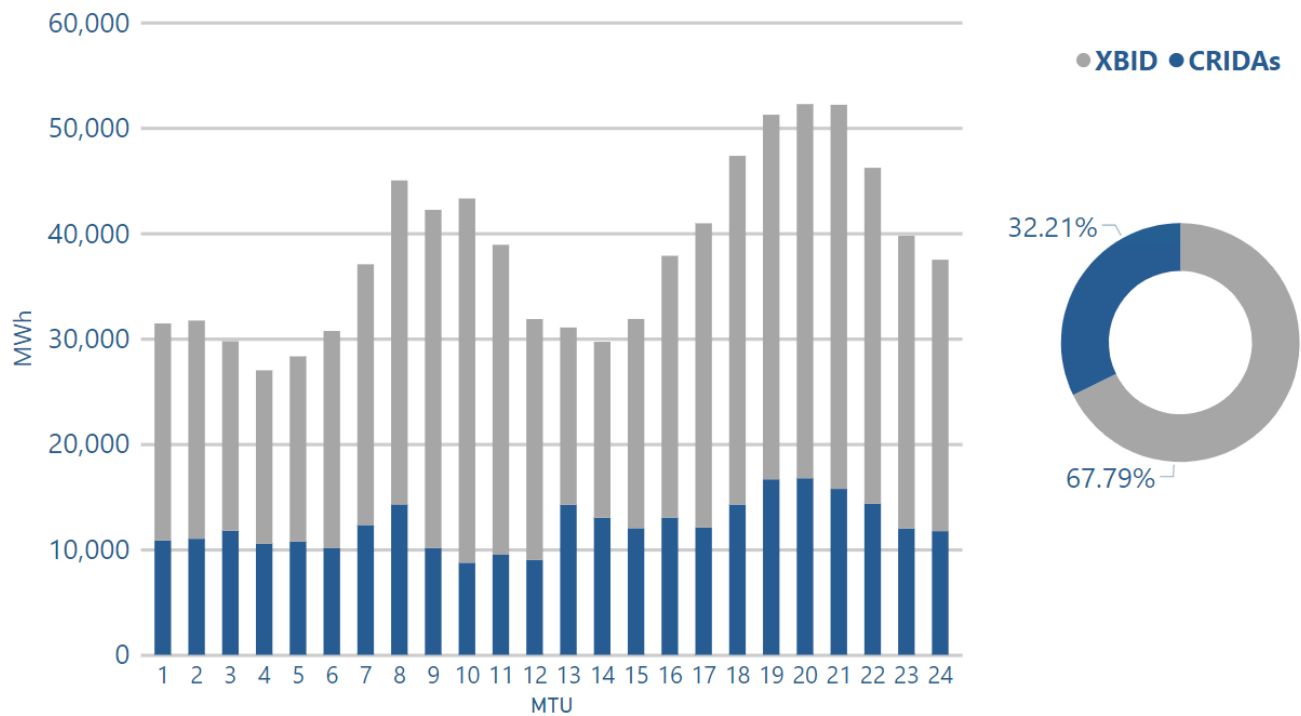
2.5. Daily XBID Volumes



2.6. Table with MCP and volume

Year			2022	2022	2022	2023	2023	2023	2023	2023	2023	2023	2023	2023
Month			Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep
CRIDA1	Price [€/MWh]	min	25	44.7	0	-90.28	0.90	3.95	7.50	-0.01	3.29	0	-1	-1
		avg	226.04	225.09	281.89	191.07	149.98	118.00	115.37	105.18	90.52	111.40	103.26	99.93
		max	635.5	700	1.06K	700	267	218.22	216.37	2.95K	190.92	300.00	404.90	342.17
	Volume [MWh]	86,125	59,666	32,236	31,952	41,868	50,834	41,365	45,131	31,612	58,530	57,680	54,474	
CRIDA2	Price [€/MWh]	min	29.92	44.7	0.20	-47.45	-0.01	0	0.34	-4.18	0.14	-2.50	-25.51	-4
		avg	205.56	212.60	273.38	173.21	138.04	109.27	108.38	96.24	89.23	107.55	100.36	97.19
		max	636.55	750	1.05K	531	500	244.22	226.37	190	400	415.82	571.54	331.27
	Volume [MWh]	66,295	59,260	18,677	44,385	53,775	51,859	48,714	60,218	43,967	46,690	37,297	45,738	
CRIDA3	Price [€/MWh]	min	-41.27	43	-0.40	0	-0.99	1	0.02	0.03	0.50	-3	0	0
		avg	213.59	226.36	277.57	180.25	141.56	103.40	107.07	92.49	104.72	126.30	117.56	100.78
		max	750	630	750	700	600	349.22	242.50	200	262.89	300	521.10	341.19
	Volume [MWh]	33,518	29,394	16,216	33,372	36,150	34,449	28,606	38,300	22,771	22,664	33,656	26,300	
XBID	Price [€/MWh]	min			-3	-3.80	-1.90	0	-25	-32	-38	-21.10	-80	-23.12
		VWAP			276.88	109.69	103.78	96.39	96.55	90.19	86.88	96.19	94.85	92.55
		max			660	413.90	300	1005	299.89	209.52	251	425.82	446	360
	AV.Volume [MWh]			339,205	261,922	356,502	342,283	335,968	348,346	312,678	398,199	365,551	310,182	

2.7. Comparison of Trading Volumes of IDM per MTU



2.8. Volume mix per side and net position for IDM



3. DAM & IDM · Aggregated Overview

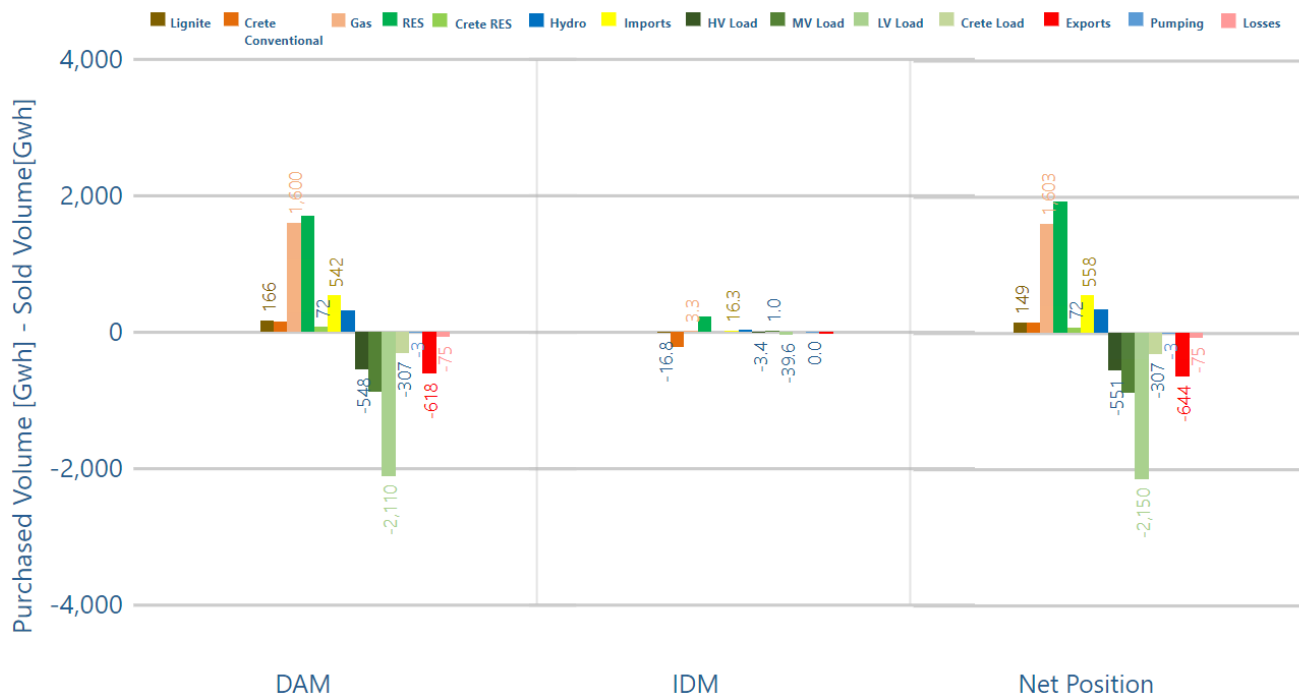
Final Market Schedules

Domestic Production

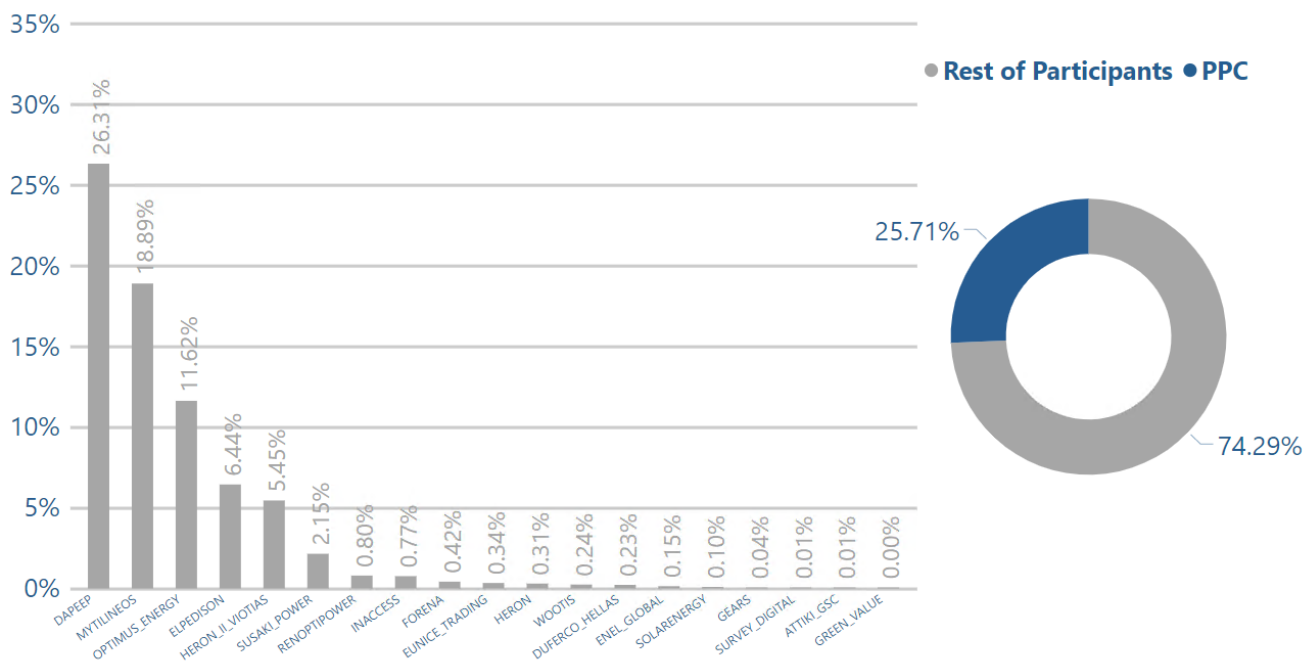
Domestic Consumption

Domestic Consumption per Voltage level

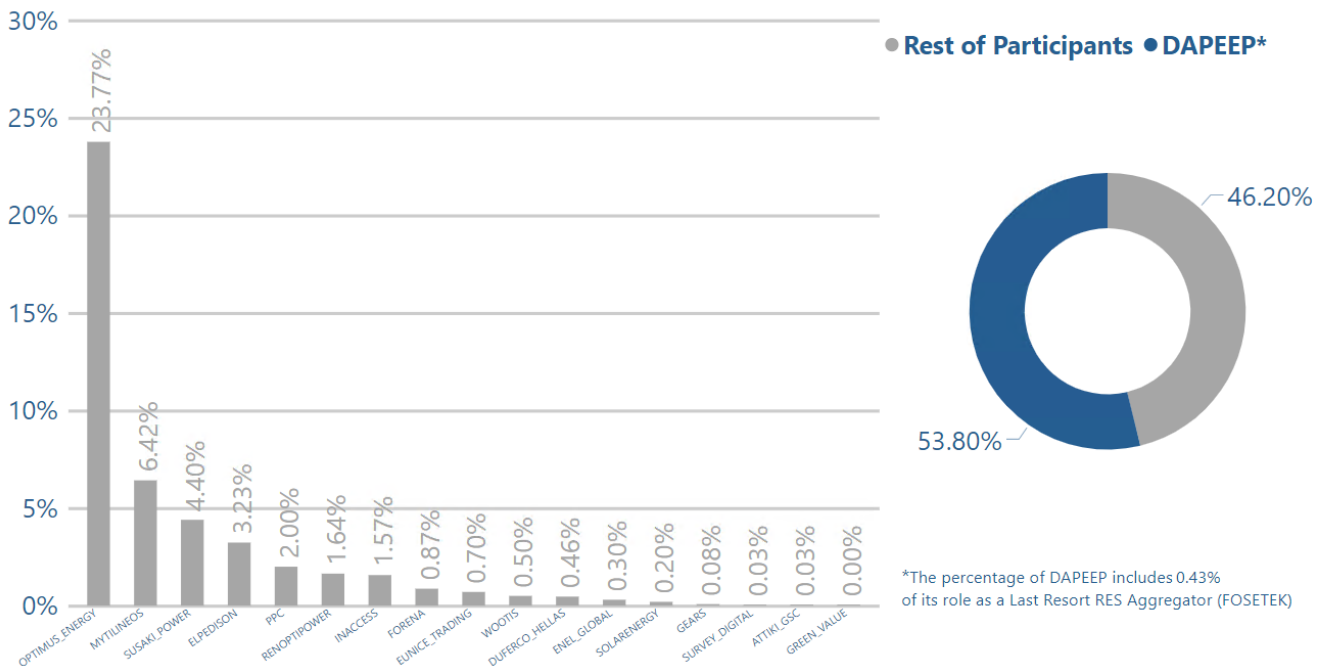
3.1 Market Schedules



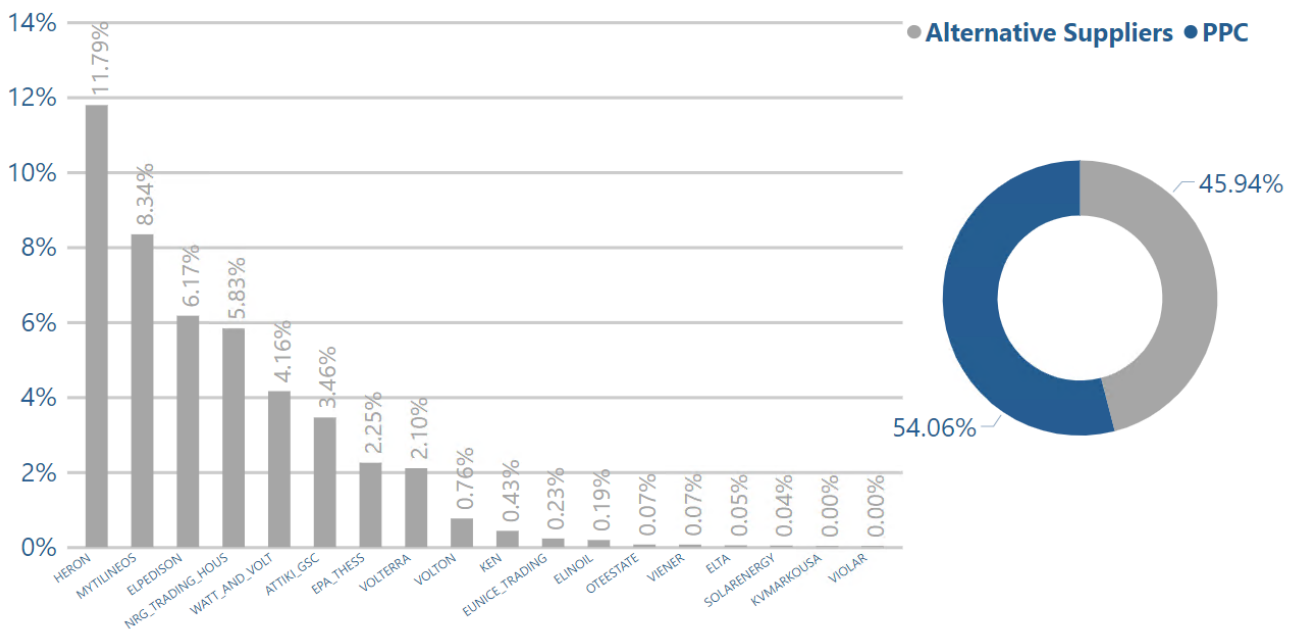
3.2 Final Market Schedules shares for all production units per Market Participant · Greek Bidding Zone



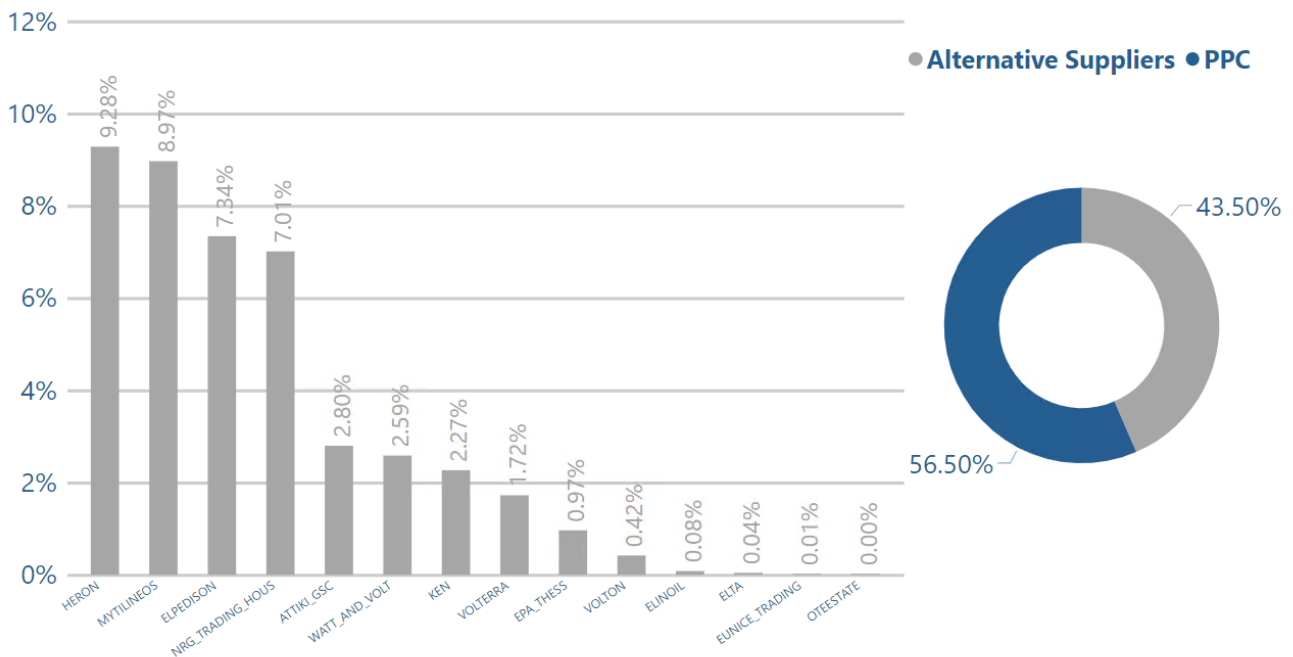
3.3 Final Market Schedules shares for RES production units per Market Participant · Greek Bidding Zone



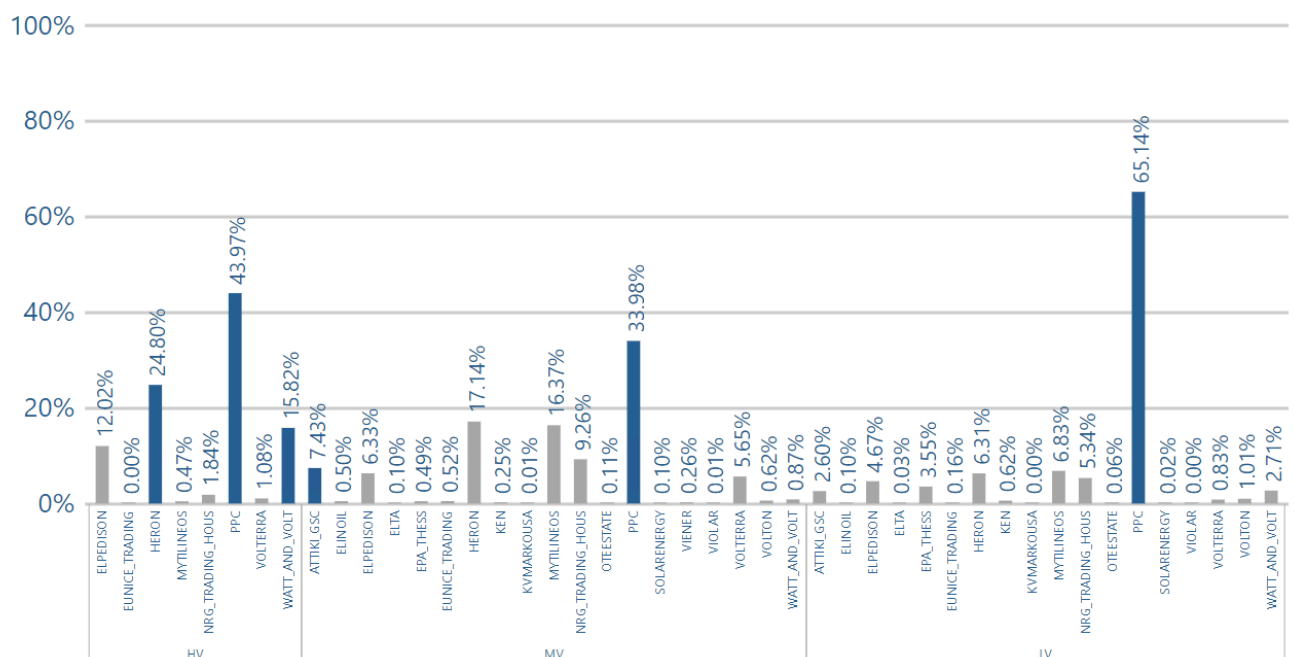
3.4 Final Market Schedules shares for domestic load per Market Participant · Mainland



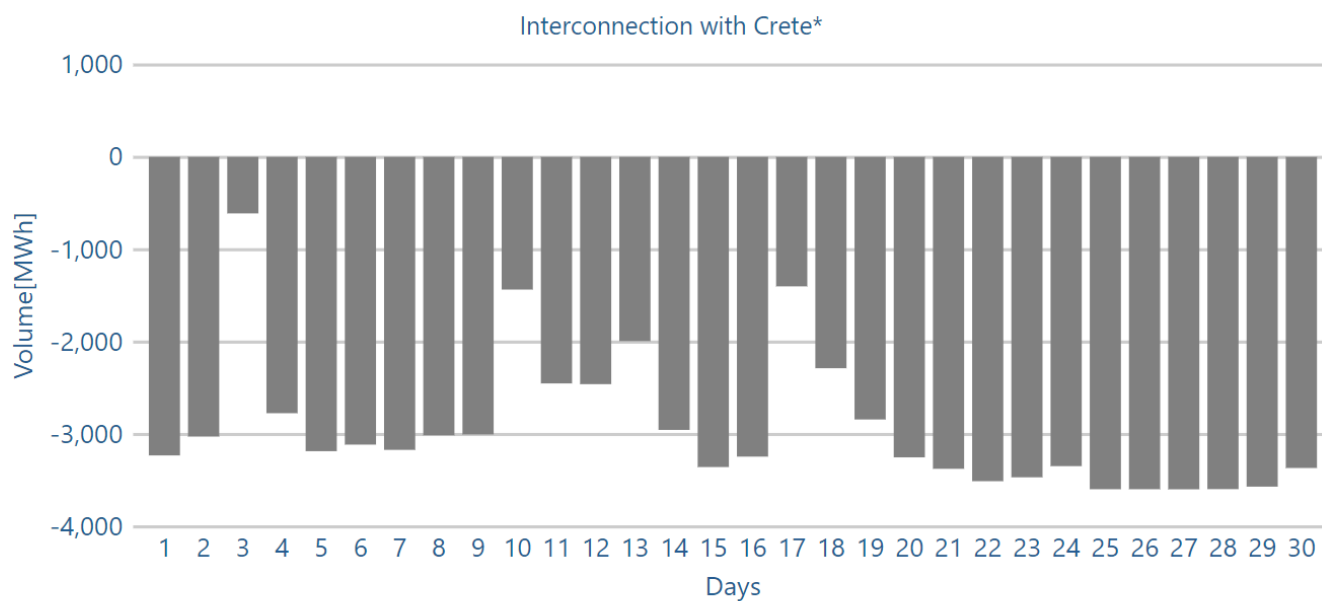
3.5 Final Market Schedules shares for domestic load per Market Participant · Crete



3.6 Final Market Schedules shares for domestic load per Market Participant at each Voltage Level · Mainland



3.7 Energy flow between Greece Mainland and Crete



*The positive figures represent energy flow from Crete to Greece mainland while negative figures represent energy flow from Greece mainland to Crete

4 Natural Gas TP

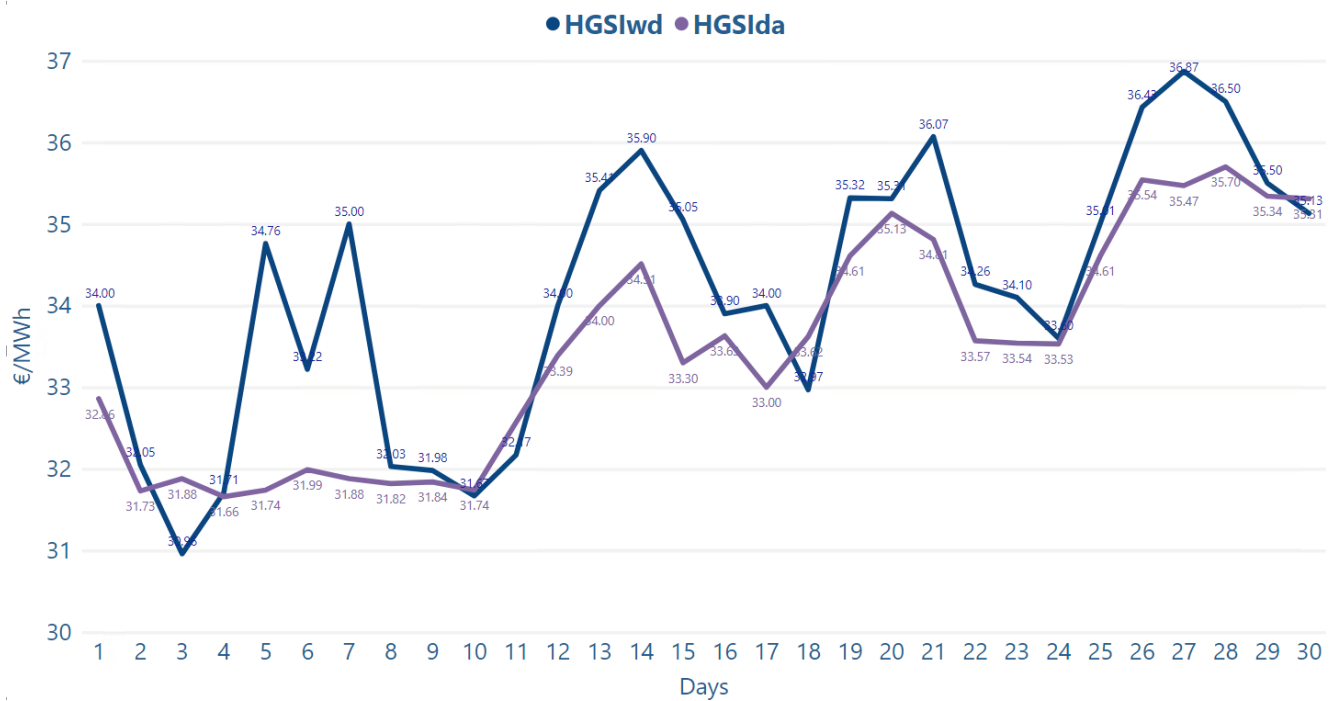
HEnEx NGAS Indices

Trading Volume per Trading Date

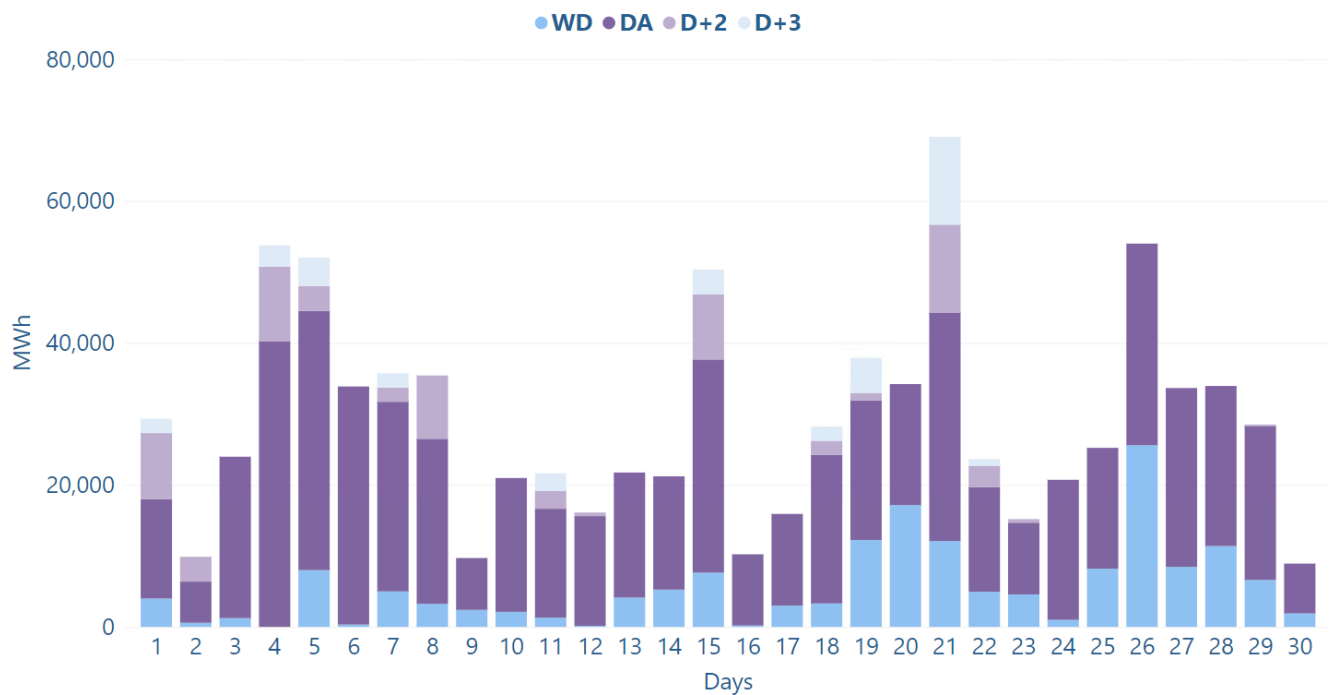
Trading Volume per Product, Session

Closing, Min, & Max Prices

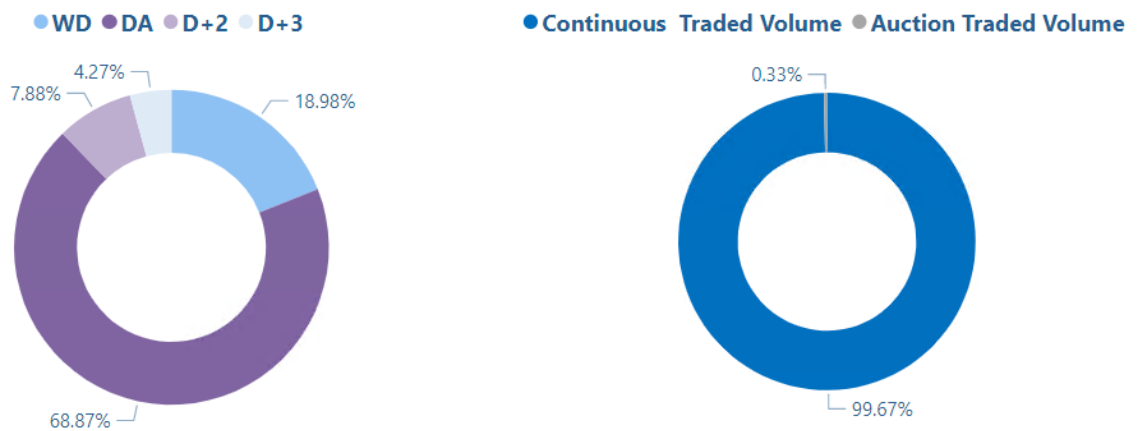
4.1 HEnEx NGAS indices



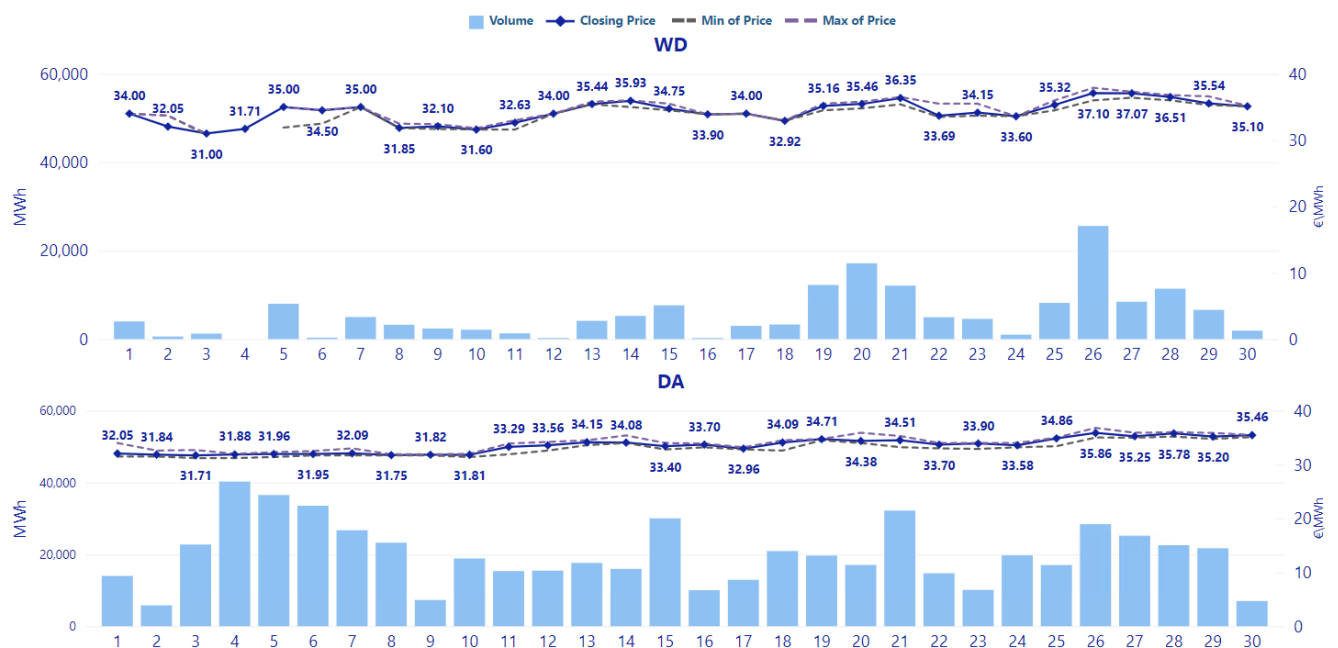
4.2 Trading Volume per Trading Day

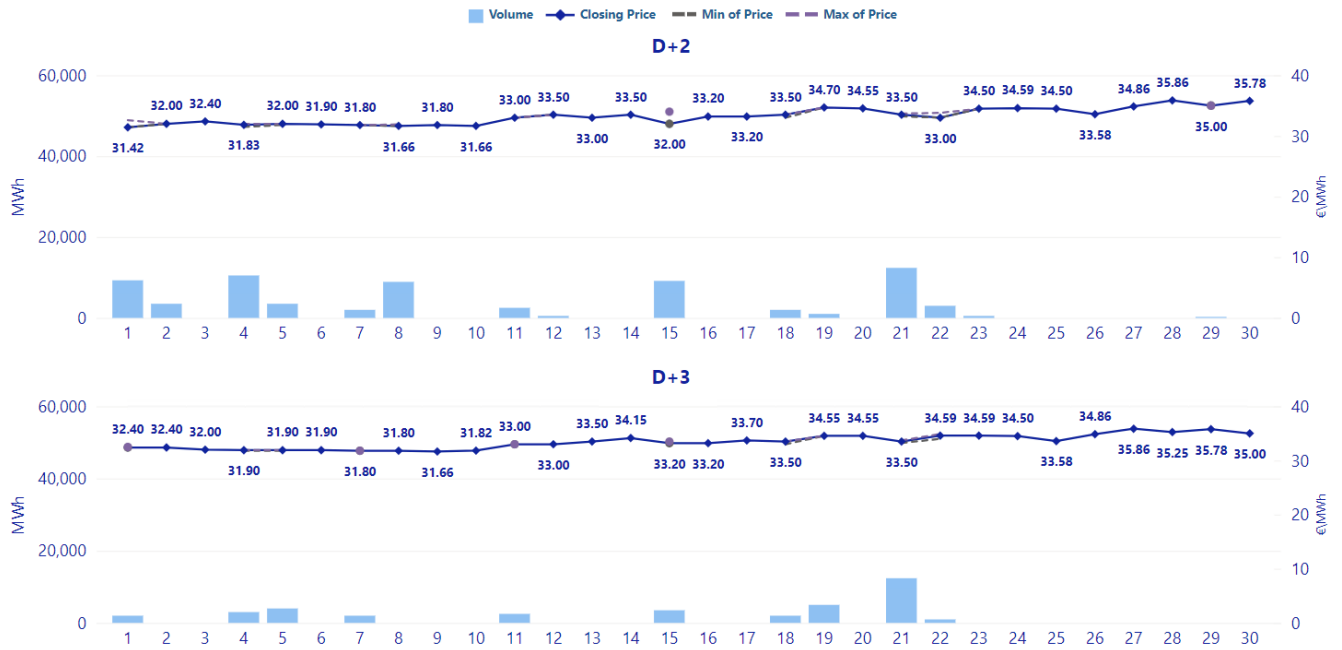


4.3 Trading Volume per Product & Session

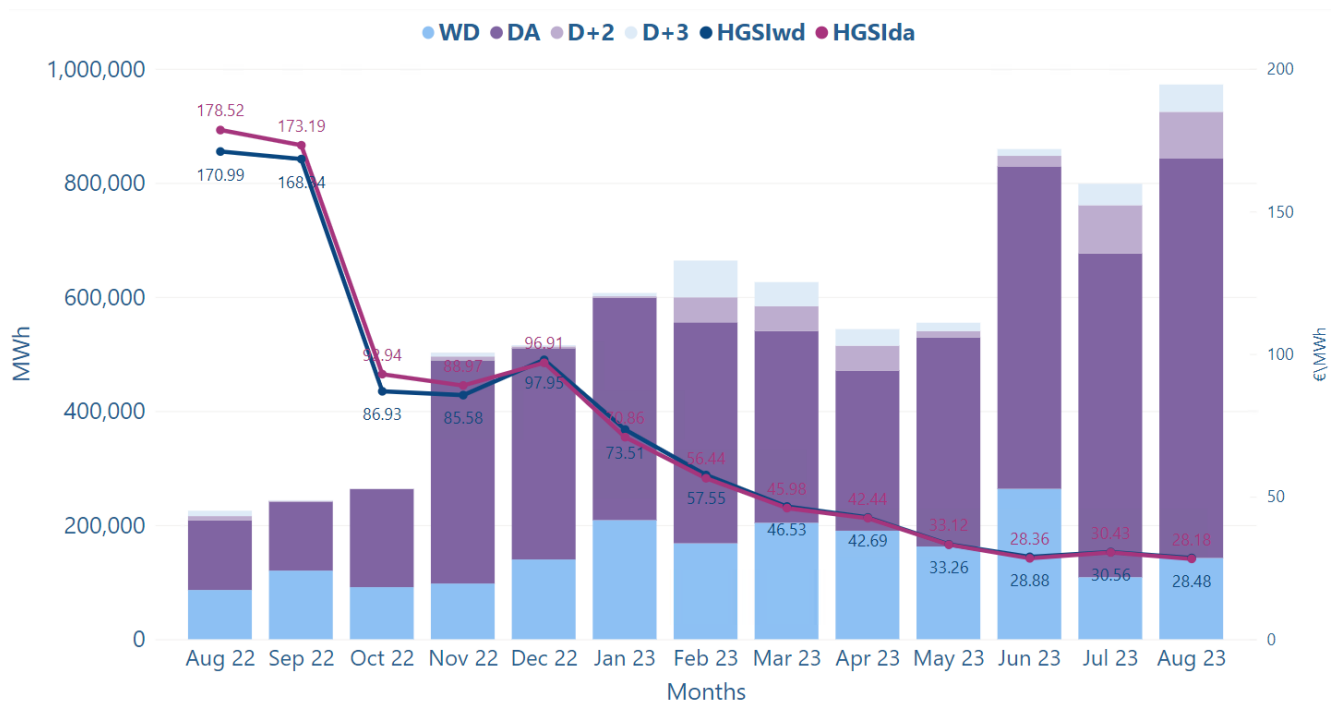


4.4 Volume, Closing, Min, & Max Prices per Trading Day & Product





4.5 HEnEX NGAS indices and Trading Volume per Month



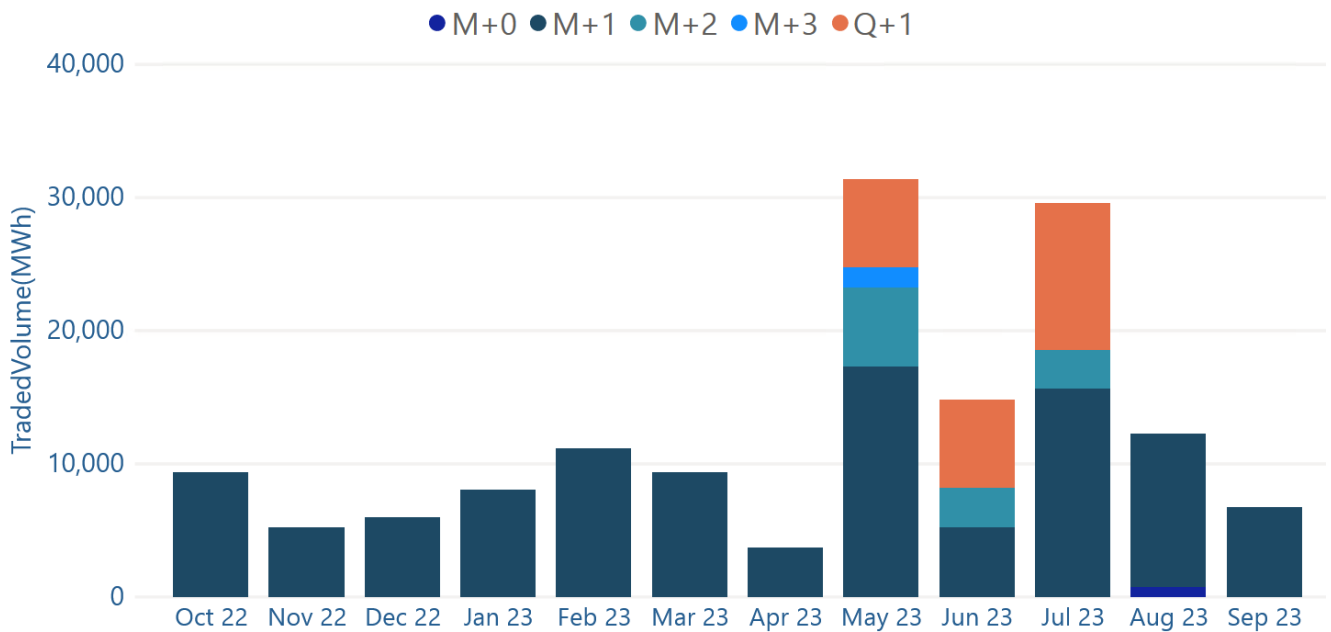
5 Derivatives Market

Traded Volume by Instrument and Month – Baseload

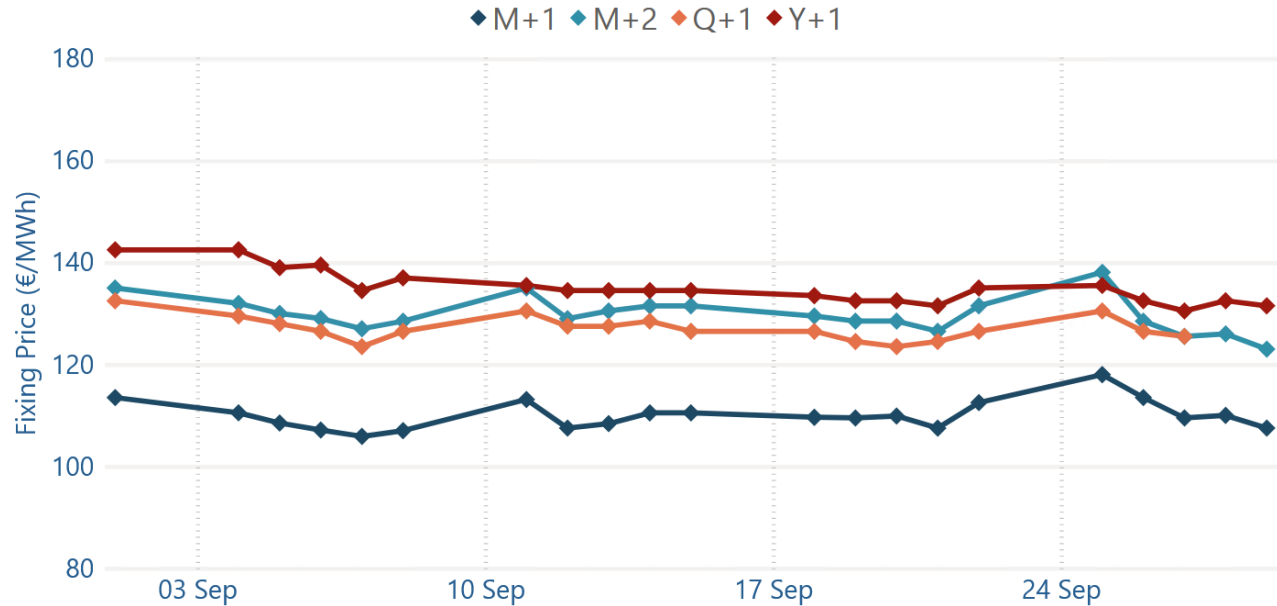
Daily Settlement prices for Baseload Instruments – Baseload

Final Settlement prices for the monthly expired traded series

5.1 Traded Volume by Instrument and Month- Baseload



5.2 Daily Fixing Prices – Baseload



5.3 Final Settlement prices for the monthly expired traded series

GREBM0923 - Final Settlement Price
101.95
Baseload

GREPM0923 - Final Settlement Price
108.22
Peakload

6. Annex

Definitions

ACRONYM	Definition
GR BZ	Greek Bidding Zone
MCP	Market Clearing Price
NGTP	Natural Gas Trading Platform
NTC	Net Transfer Capacity

Data Sources

Figure 1.6

- Data source for MCP of Italy: <http://www.mercatoelettrico.org/En/Download/DatiStorici.aspx>
- Data source for MCP of Bulgaria: <http://www.ibex.bg/en/market-data/dam/prices-and-volumes/#data-table>

Market Details

- Market Time Units of GR BZ are in CET-hr.
- Intraday Market of GR BZ consists of three Complementary Regional IntraDay Auctions (CRIDAs) and one continuous (XBID).
- The Hybrid Model for the operation of the Small Connected System (SCS) market of Crete was launched on Delivery Day 01/11/2021.
- Mainland refers to the interconnected system excluding Crete.

Changes on Figures

Figure 3.6

- From January 2022, Figure 3.6 changed from “Final Market Schedules shares for domestic load per Voltage Level and Market Participant · Mainland” to “Final Market Schedules shares for domestic load per Market Participant at each Voltage Level · Mainland”. The reported figures were amended respectively.