



# Monthly Report · August 2023

## Electricity and NGAS Markets




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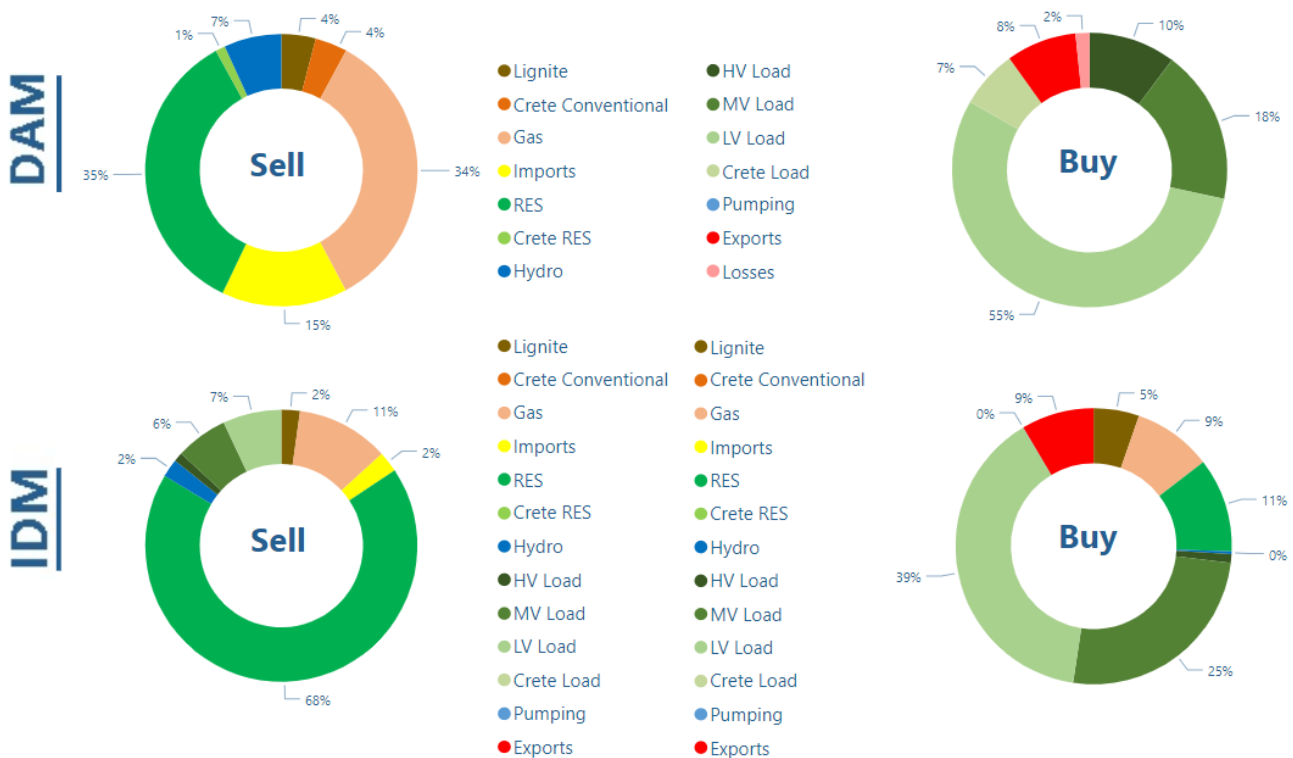
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## Summary

	Aug 2023 Jul 2023 Aug 2022	<u>DAM</u>	<u>CRIDA1</u>	<u>CRIDA2</u>	<u>CRIDA3</u>	<u>XBID*</u>	<u>NGAS*</u>
 Price €/MWh		109.33	103.26	100.36	117.56	94.85	28.51
		112.68	111.40	107.55	126.30	96.19	29.81
		436.53	422.60	395.14	425.80		178.89
 Volume GWh		5,517	57.7	37.3	33.7	365.55	972.39
		5,773	58.5	46.7	22.7	398.20	798.38
		5,377	184.0	45.3	22.1		225.27
 Value M €		611.1	6.09	3.70	4.05	34.67	27.75
		658.8	6.40	4.88	2.64	38.30	23.78
		2,336.3	86.05	17.82	10.22		40.30

\*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



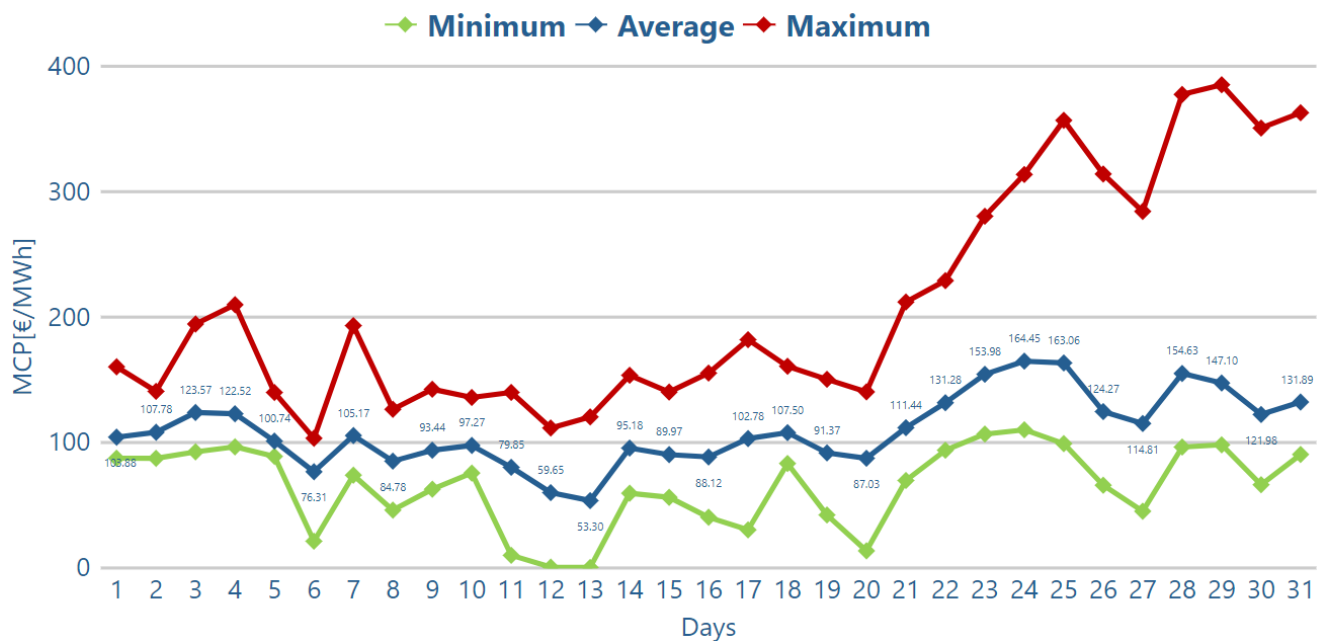
# 1. DAM

Market Clearing Price (MCP)

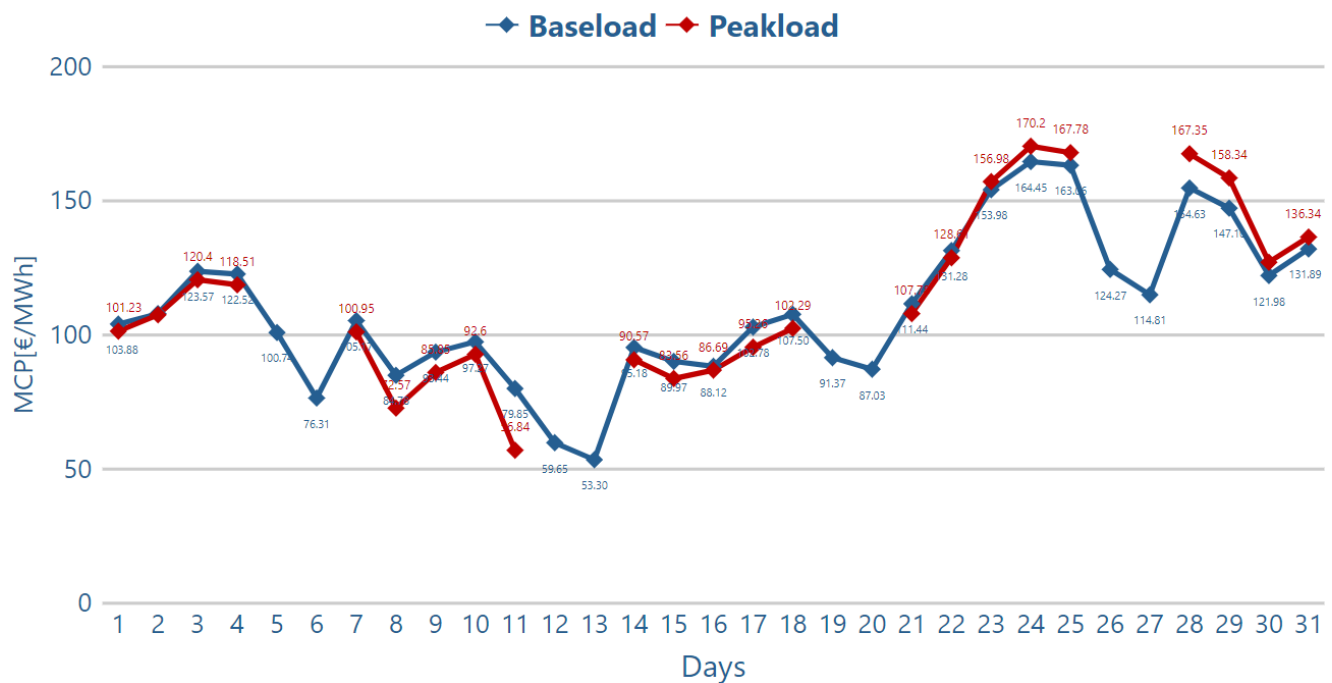
Volumes, technologies and order types

Interconnections

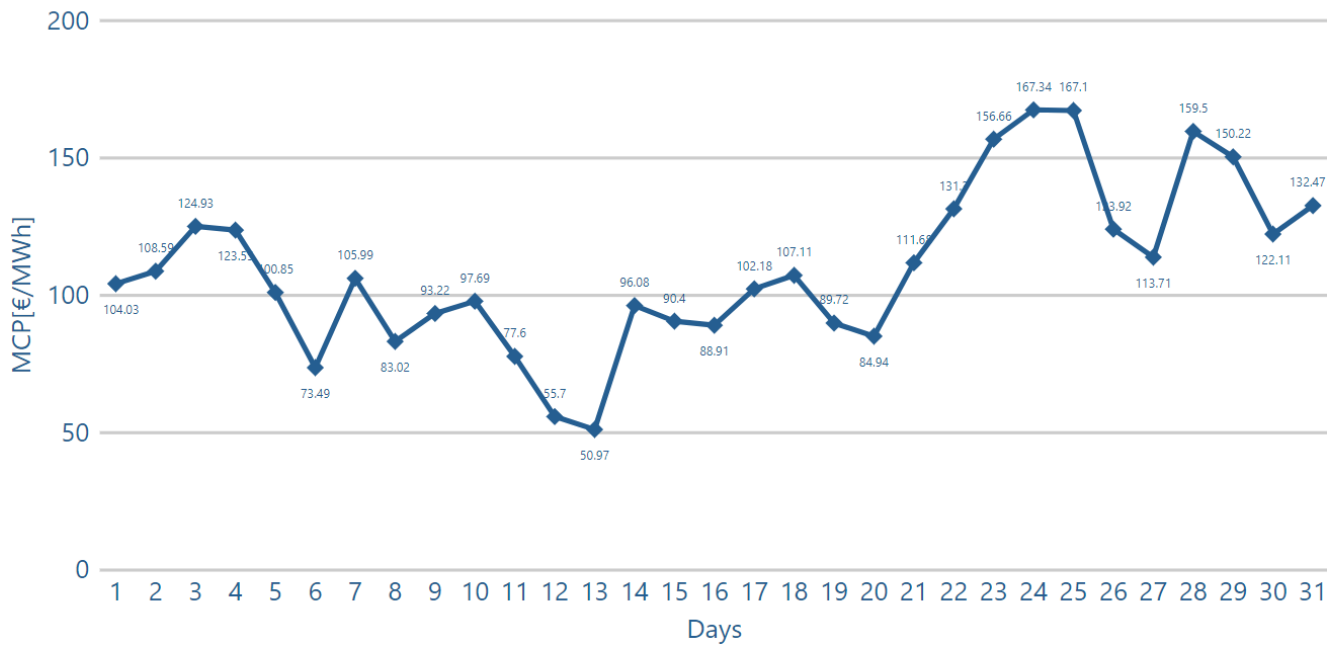
## 1.1. Daily MCP data of GR BZ



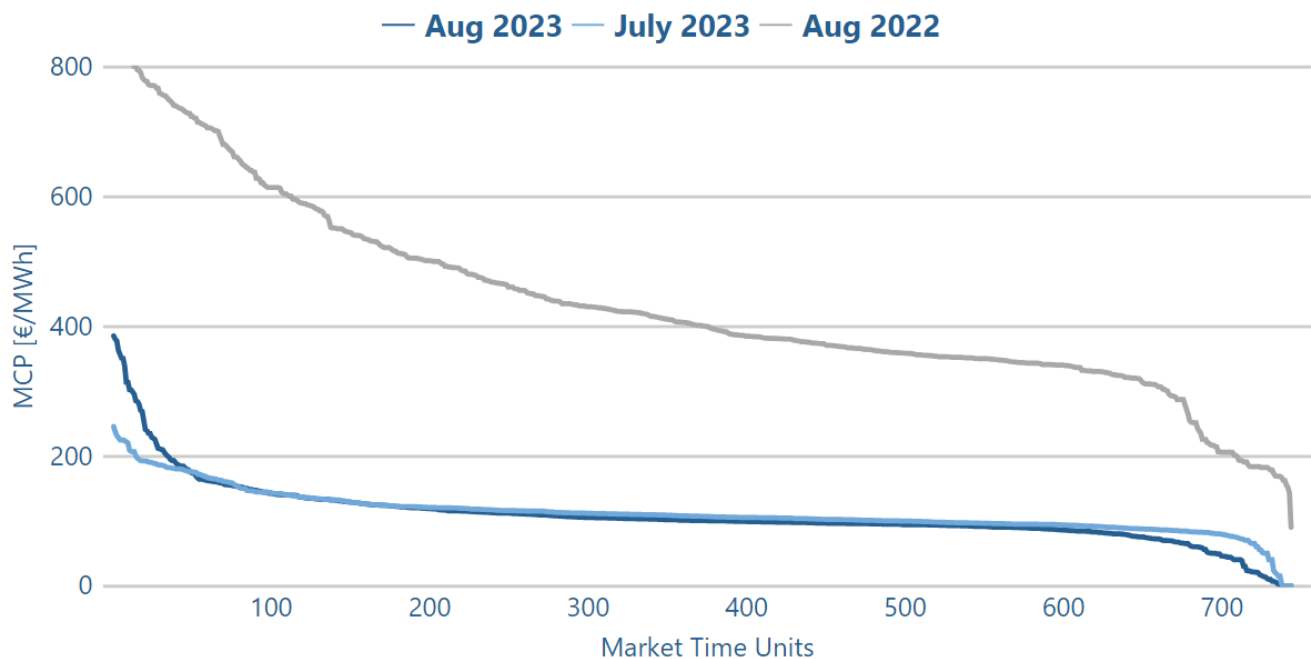
## 1.2. Daily average prices



### 1.3. Daily weighted average baseload price

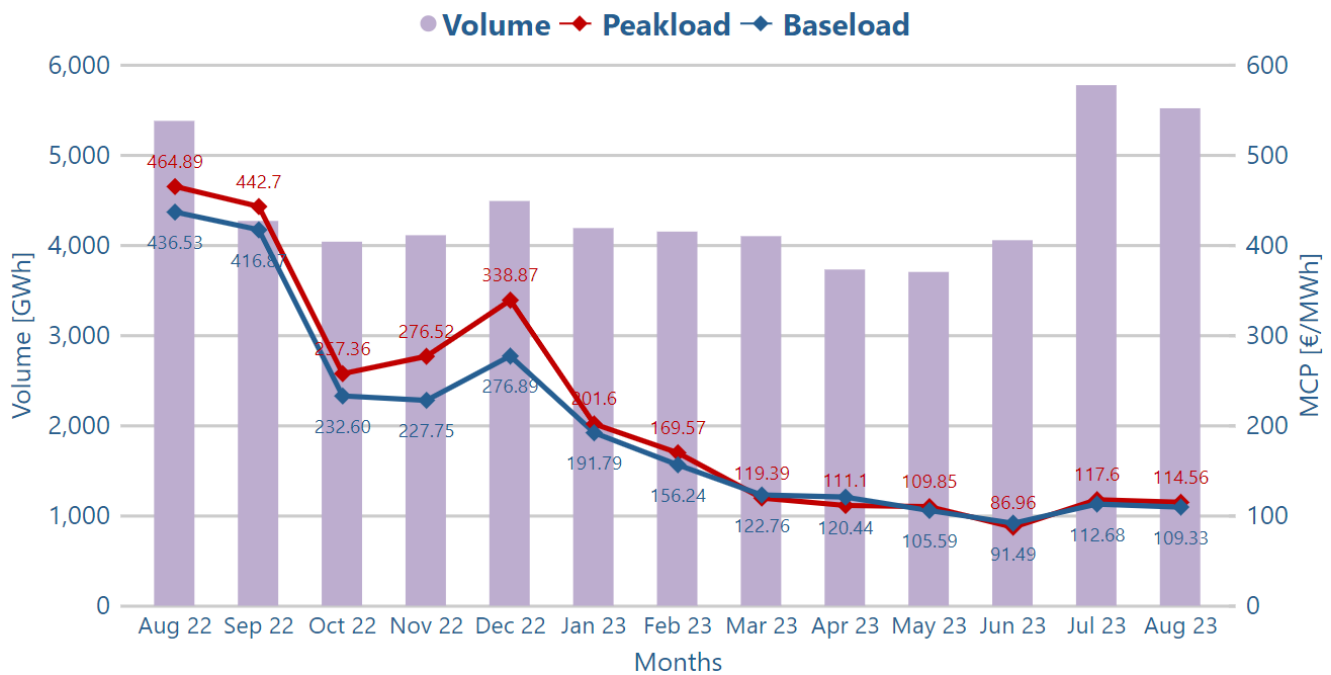


### 1.4. MCP duration curve

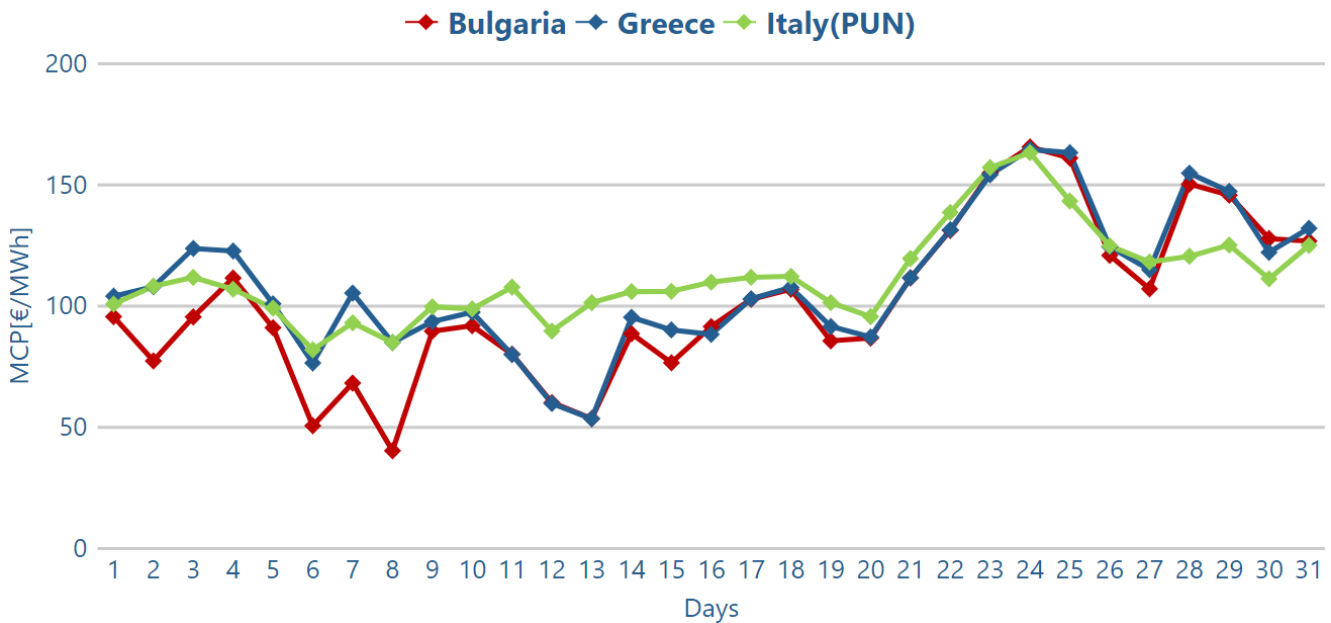




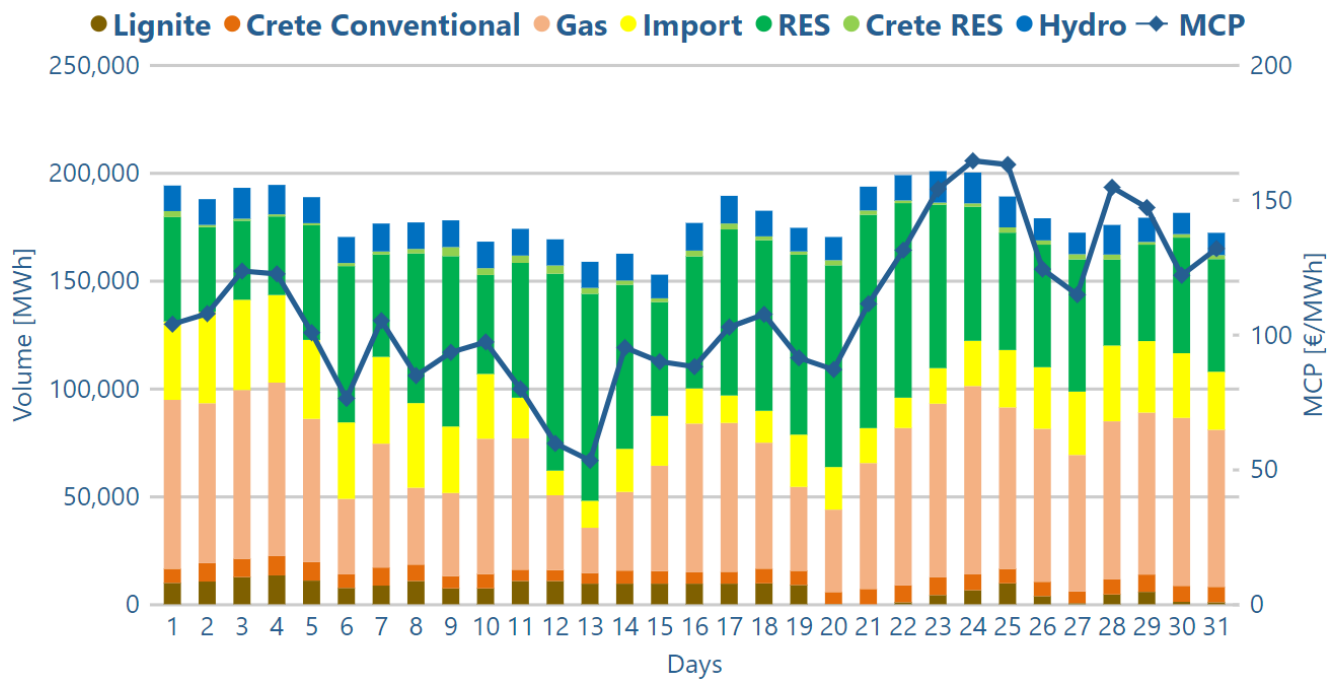
## 1.5. Monthly volume and average prices



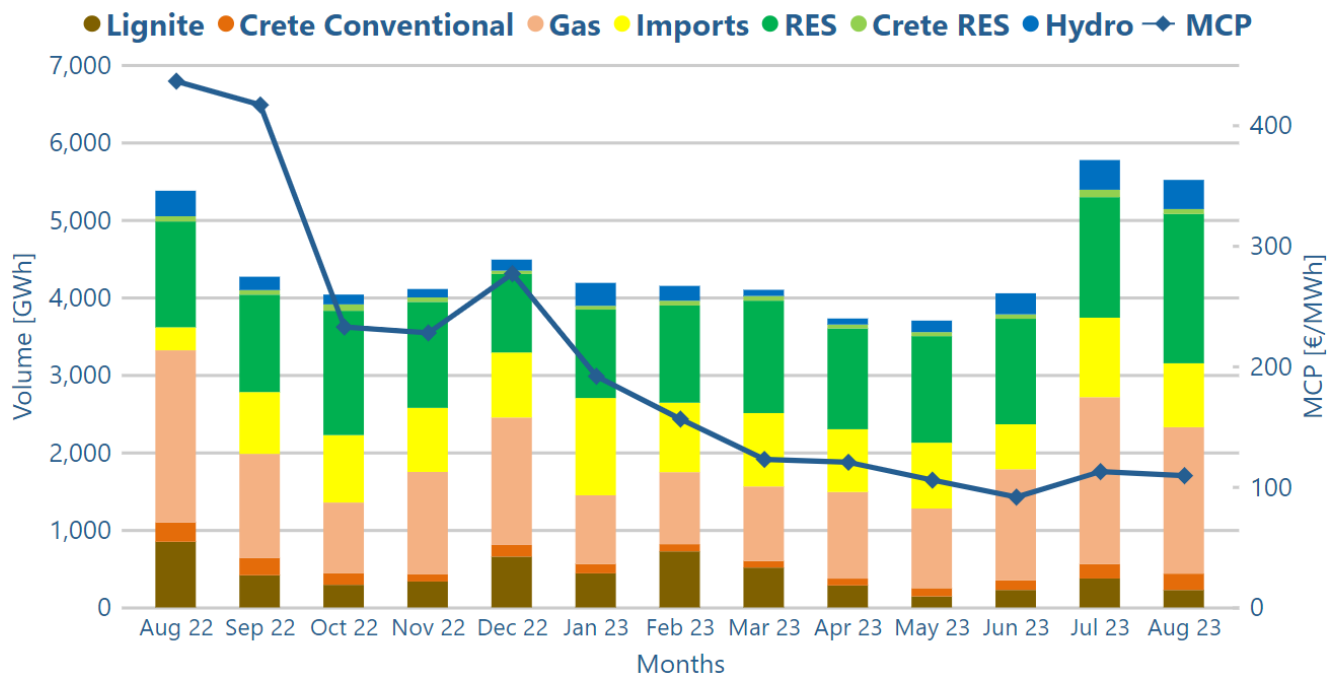
## 1.6. Daily average MCP of GR, IT, BG



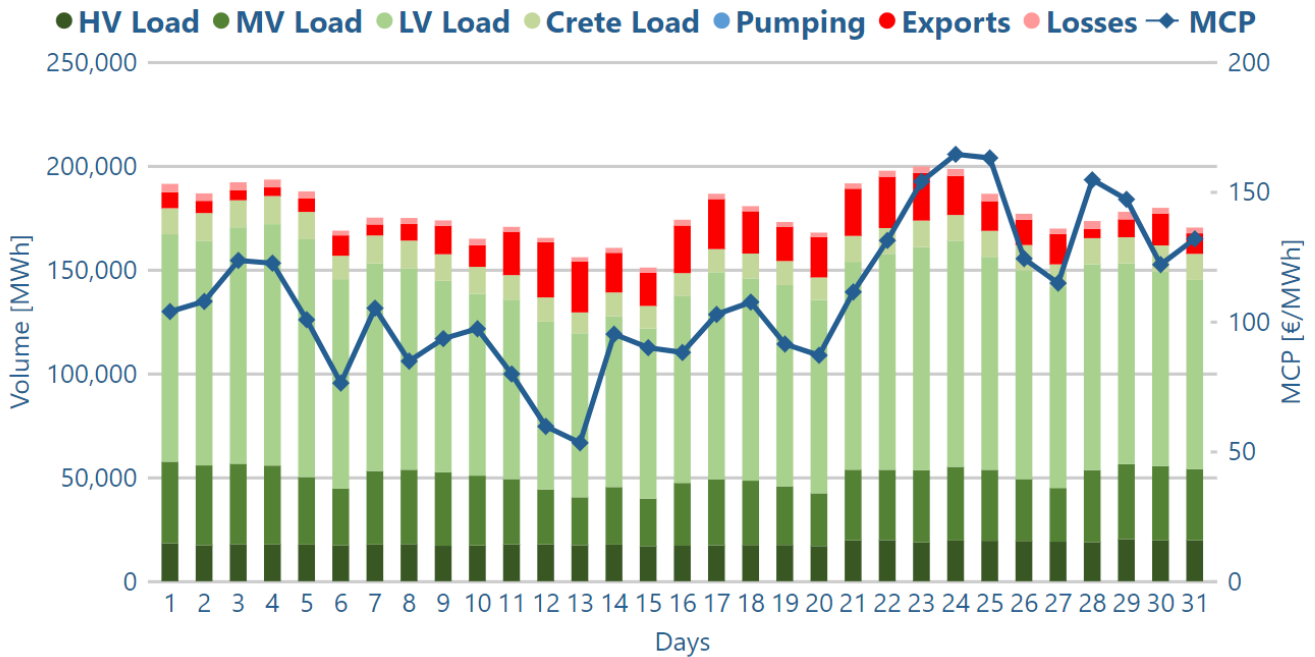
## 1.7. Volume mix of sell side per day



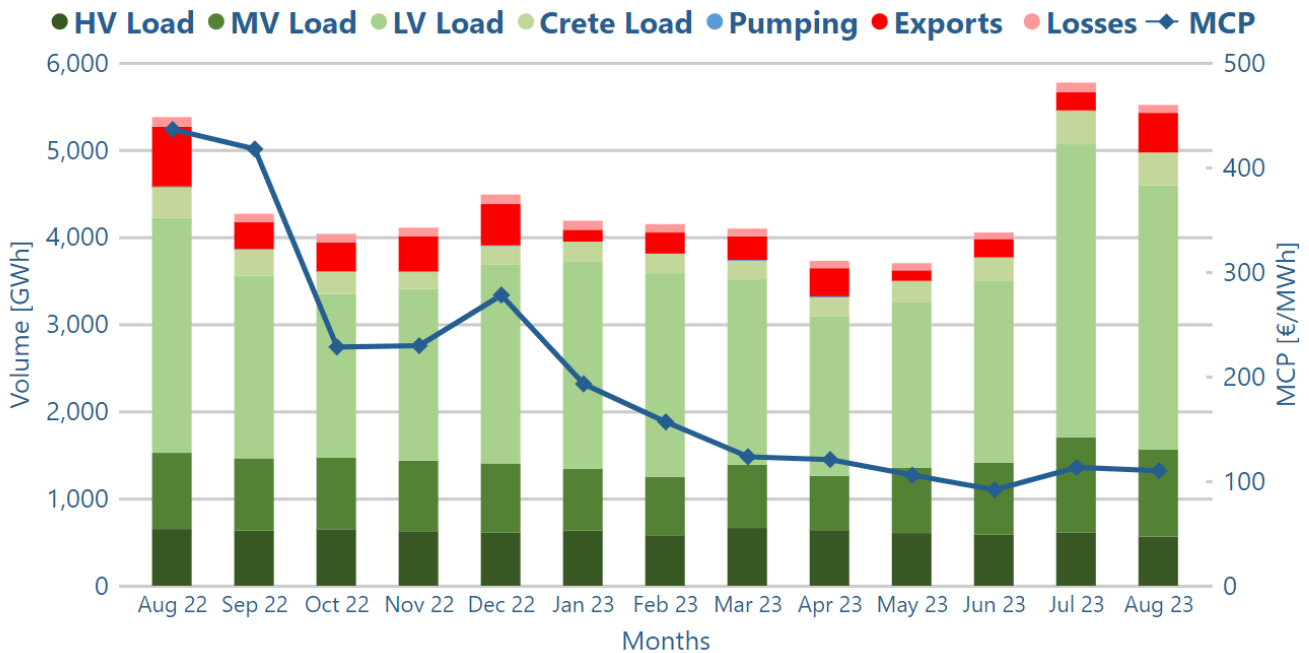
## 1.8. Volume mix of sell side per month



## 1.9. Volume mix of buy side per day



## 1.10. Volume mix of buy side per month

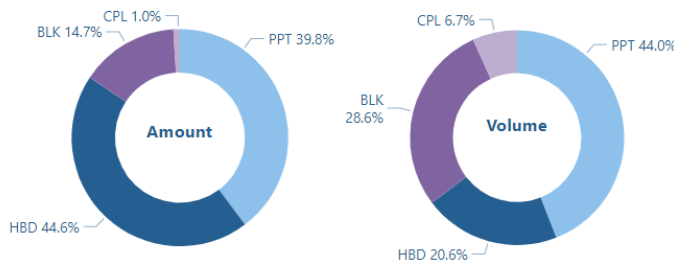


## 1.11. Table with MCP and volume per month

Year	Month	Minimum MCP[€/MWh]	Average MCP[€/MWh]		Maximum MCP[€/MWh]	Peakload MCP[€/MWh]		Volume [GWh]
2022	August	90.00	436.53	↑ 29%	936.33	464.89	↑ 29%	5,377
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

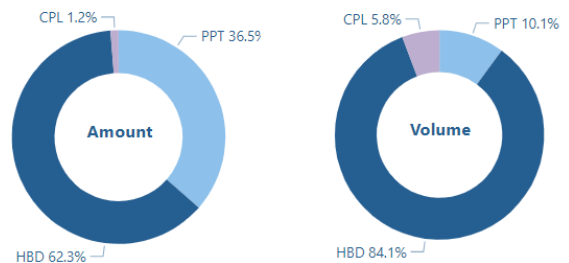
## 1.12. Trades per Order type

### Sell Side



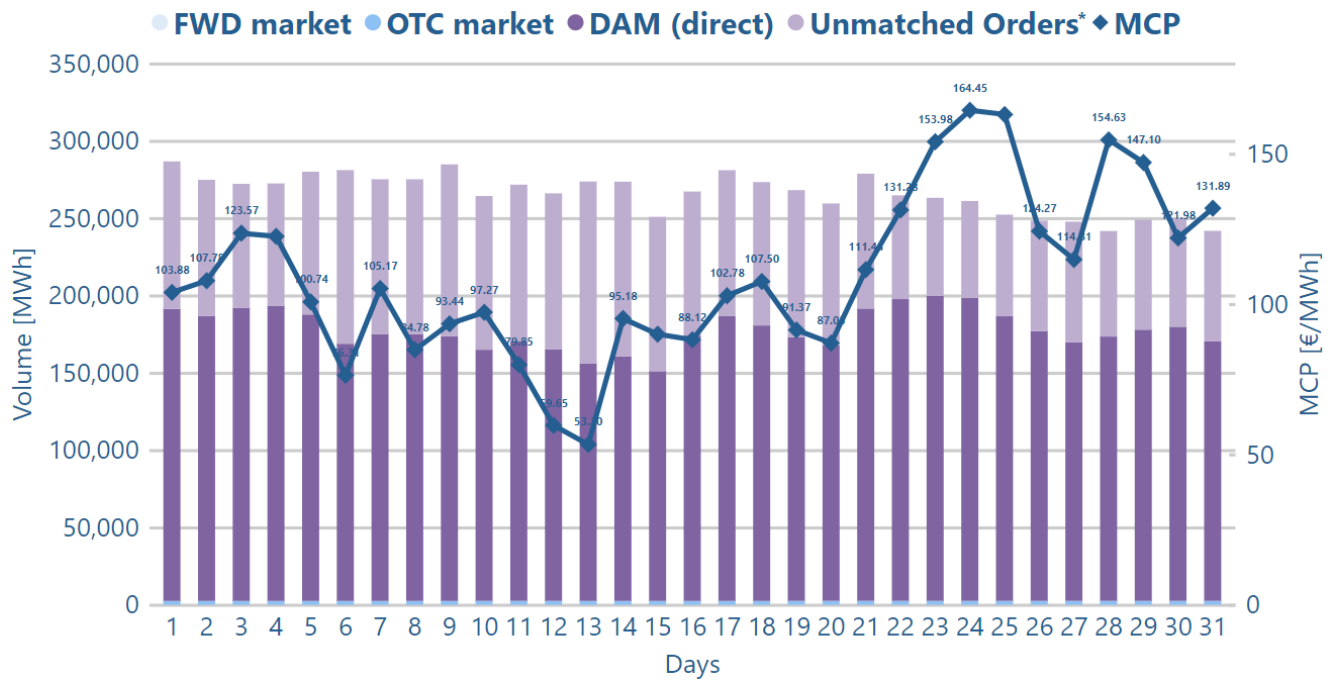
	PPT	HBD	BLK	CPL
Amount	29306	32847	10828	727
Volume [GWh]	2430	1135	1580	372

### Buy Side



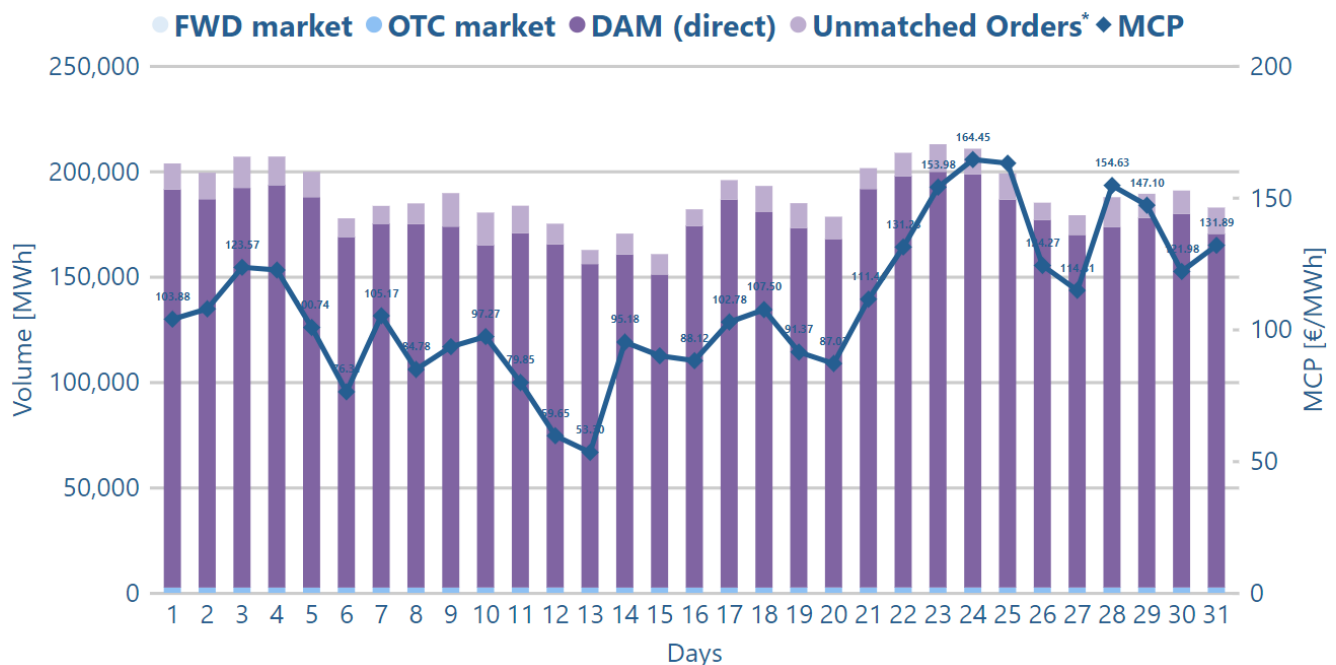
	PPT	HBD	CPL
Amount	22778	38885	761
Volume [GWh]	558	4640	319

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



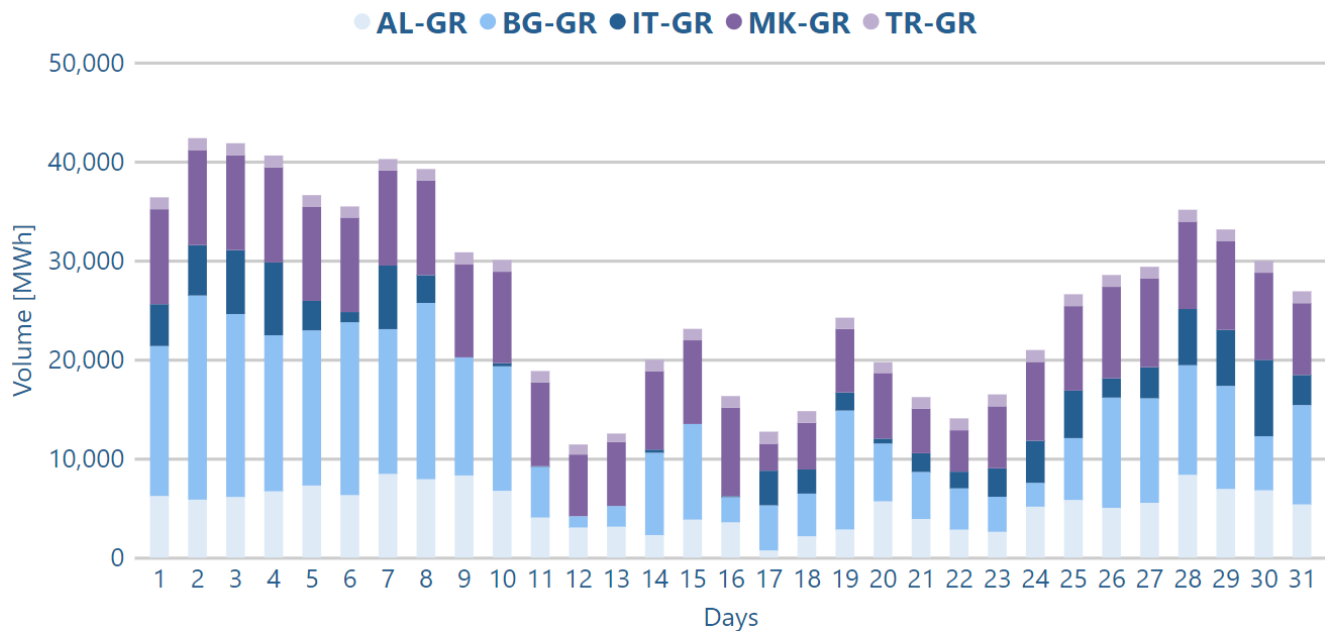
\*The Unmatched Orders include all sell orders that have not been cleared by the algorithm (excluding block orders).

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

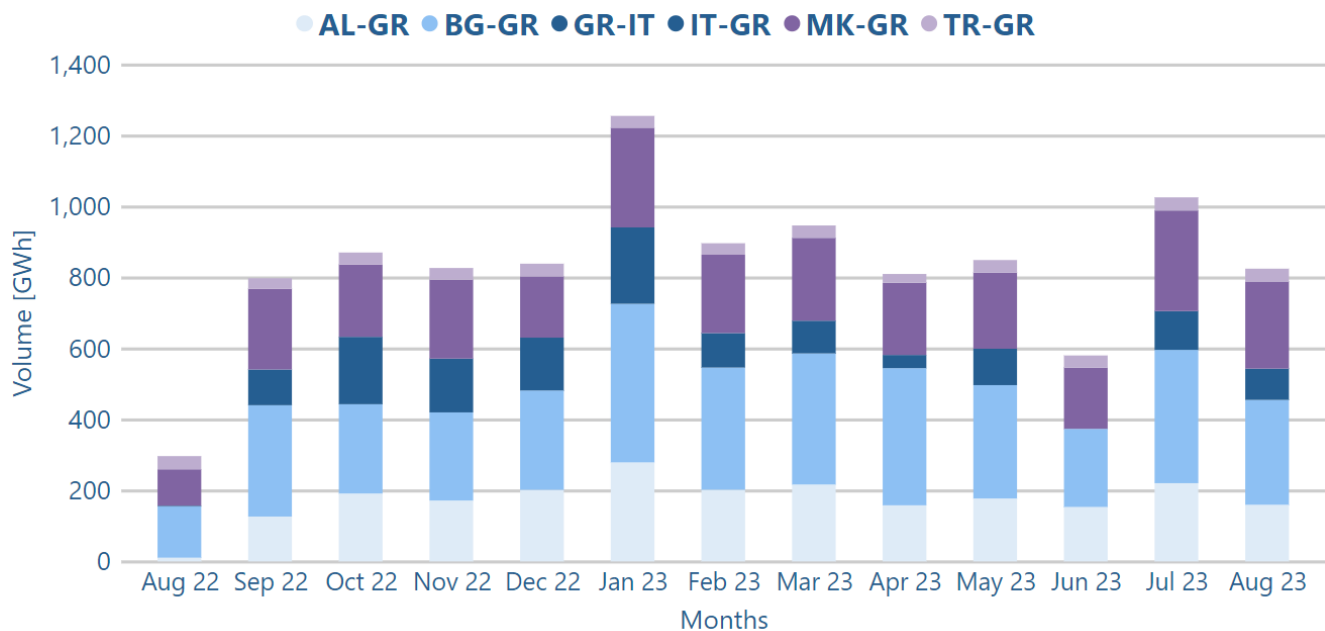


\*The Unmatched Orders include all buy orders that have not been cleared by the algorithm.

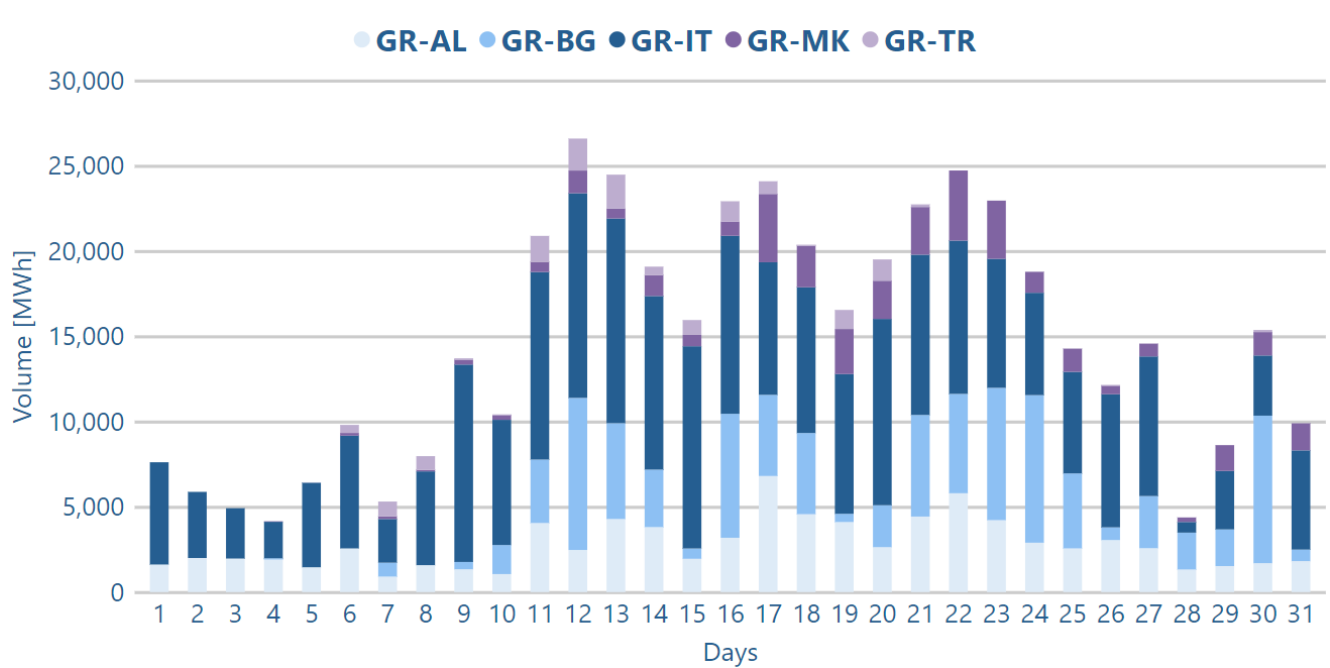
### 1.15. Cross Border volume · Imports per day



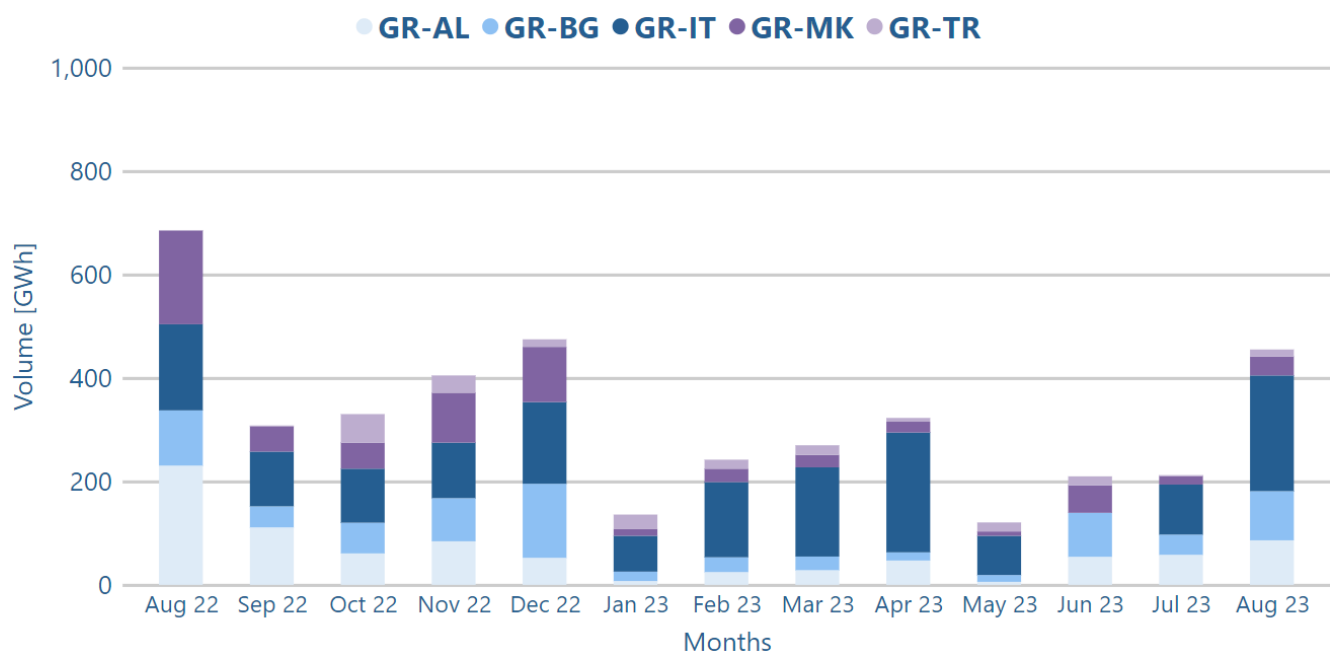
### 1.16. Cross Border Volume · Imports per month



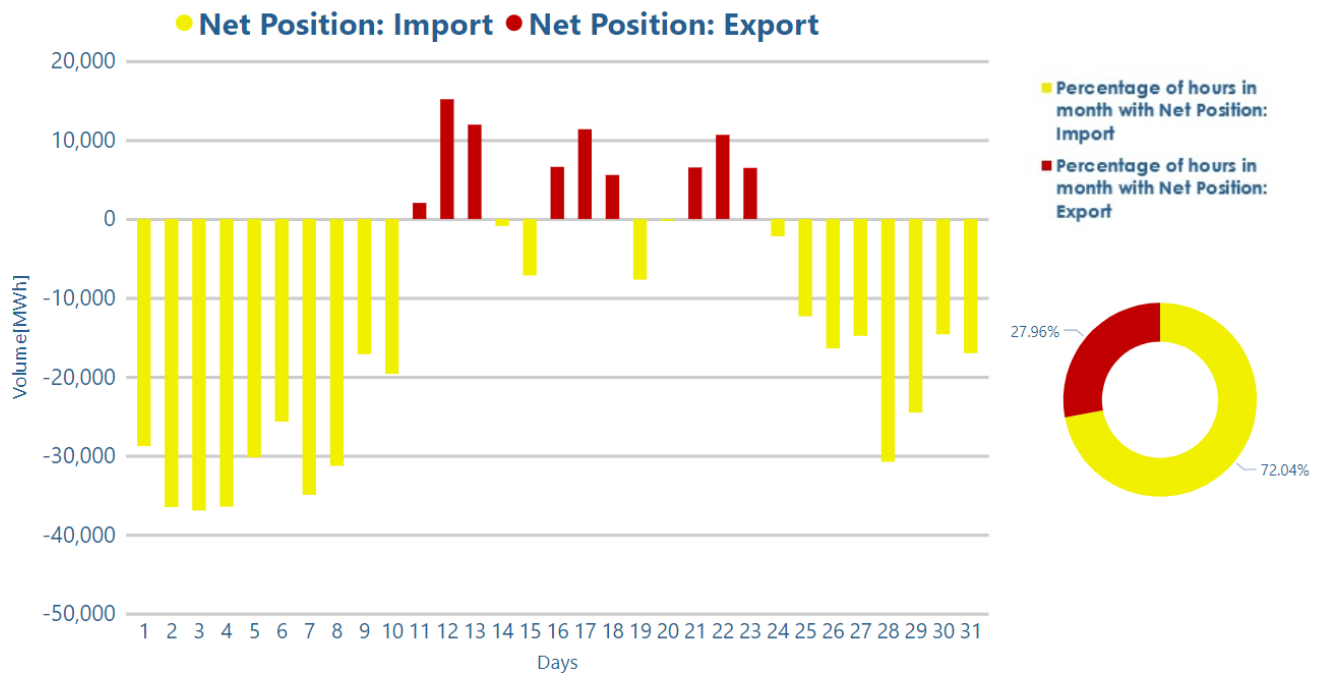
### 1.17. Cross Border volume · Exports per day



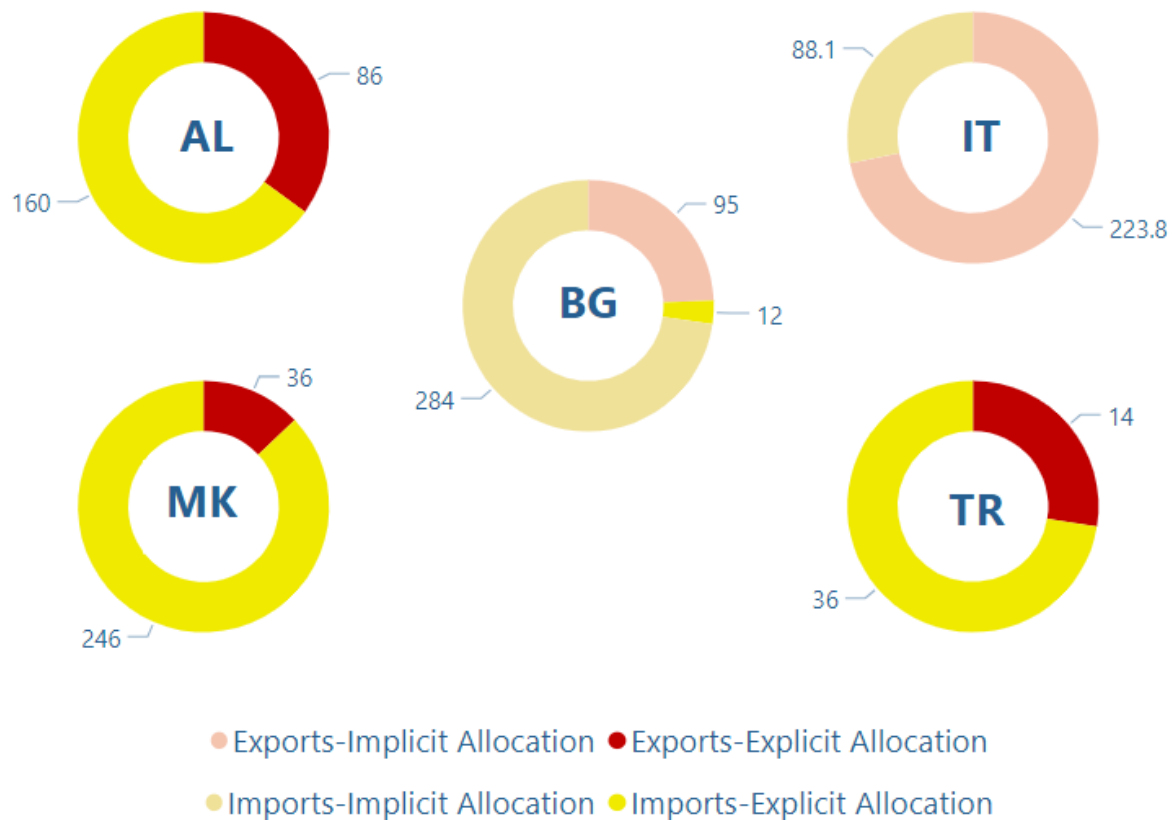
### 1.18. Cross Border Volume · Exports per month



## 1.19. Net position of all cross-border flows

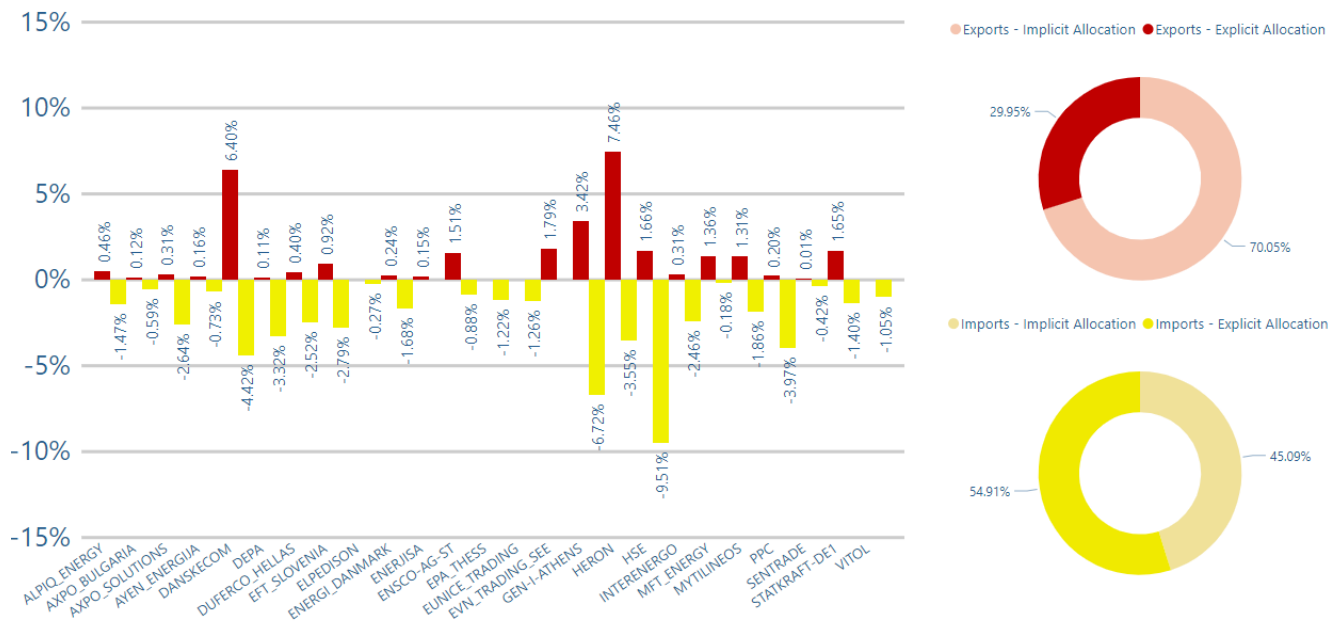


## 1.20. Cross Border Volumes (GWh) per Border

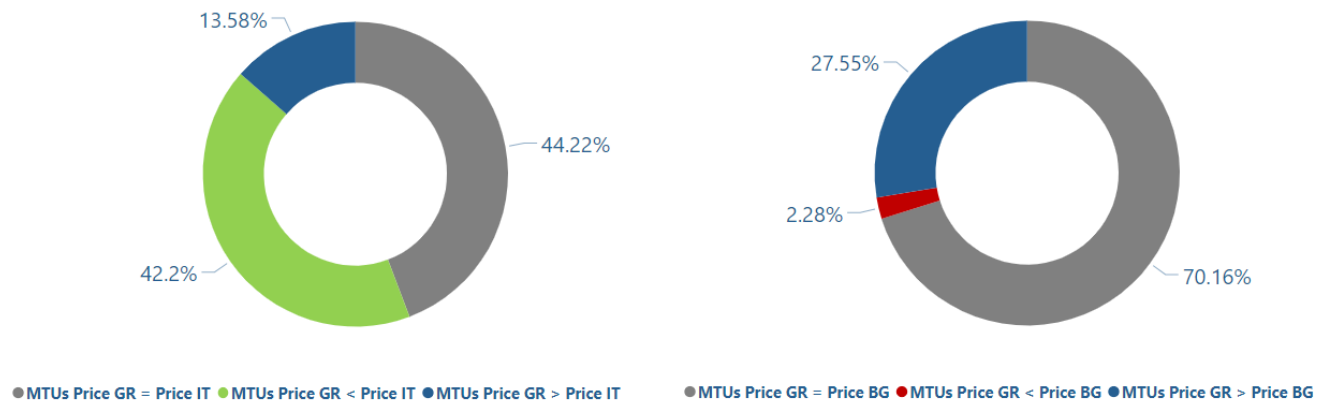




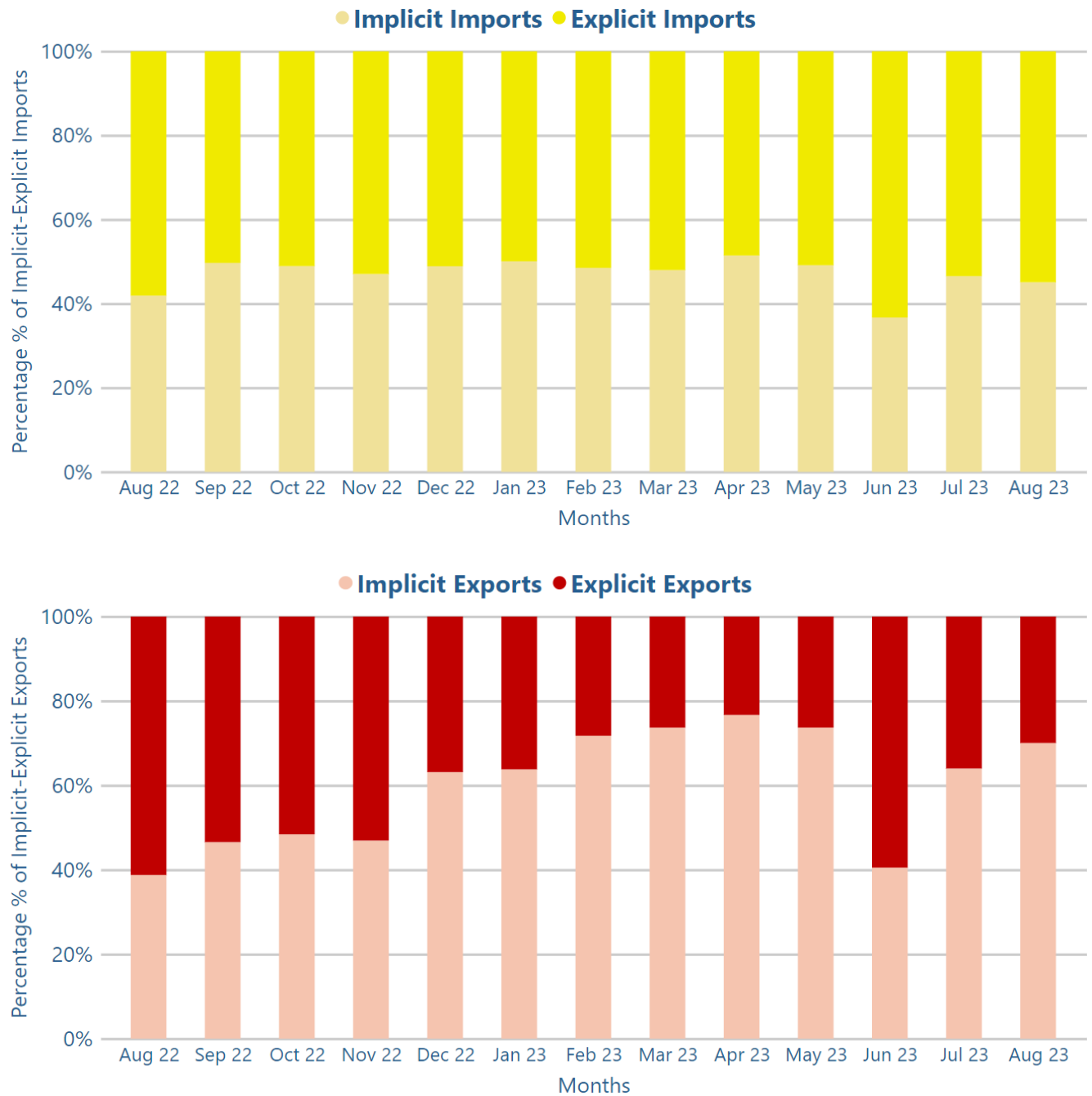
## 1.21. Market Shares of Imports and Exports per Market Participant



## 1.22. Price Coupling Data



## 1.23. Coupling Evolution

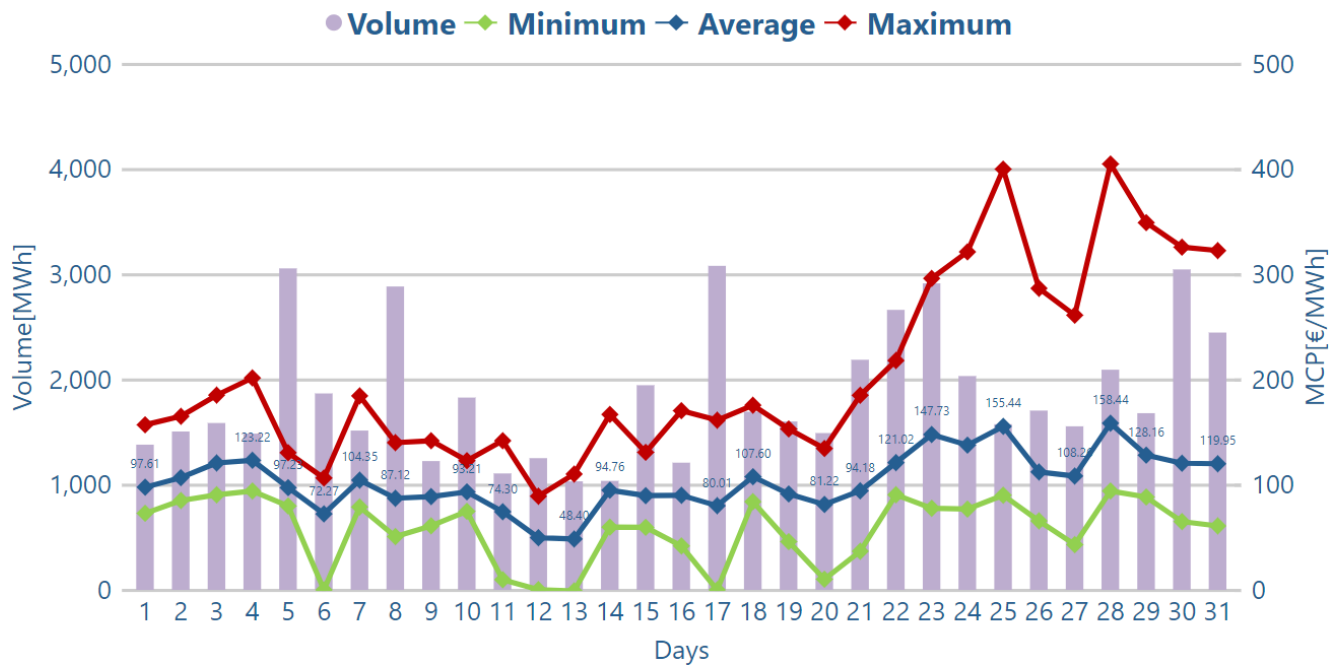


## 2. IDM

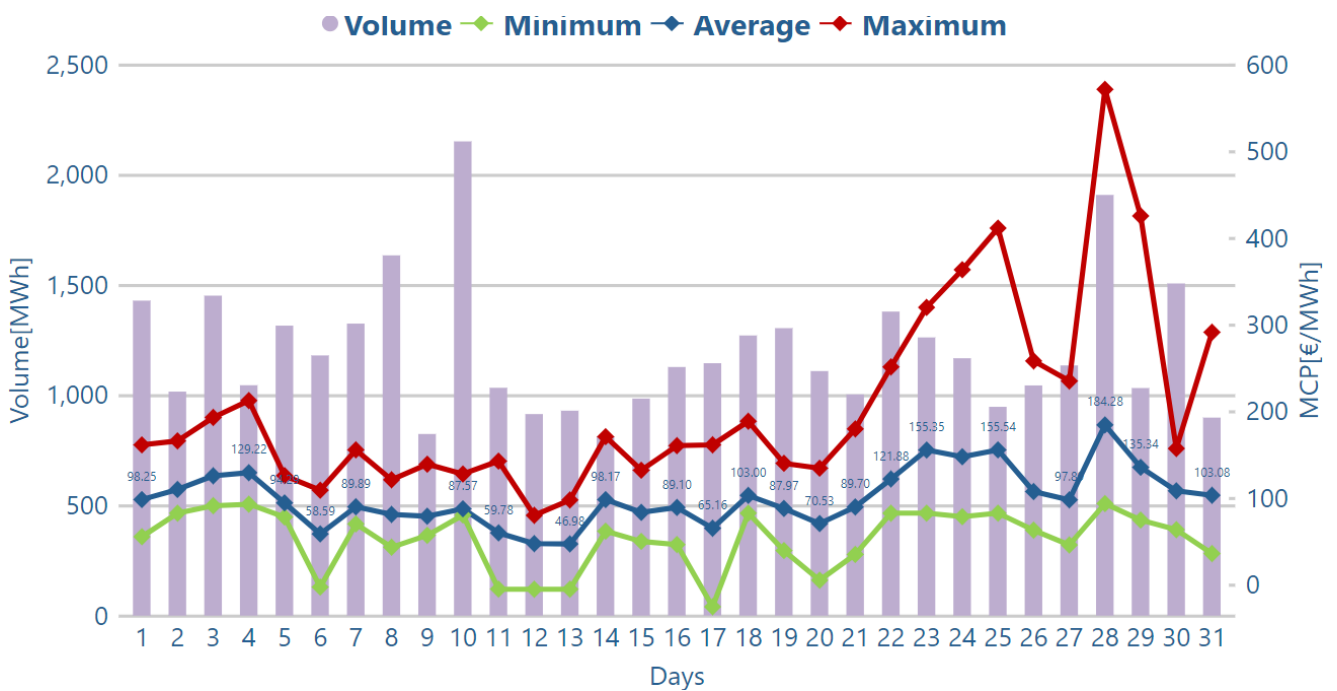
Market Clearing Prices (MCP)

Volumes, technologies and order types

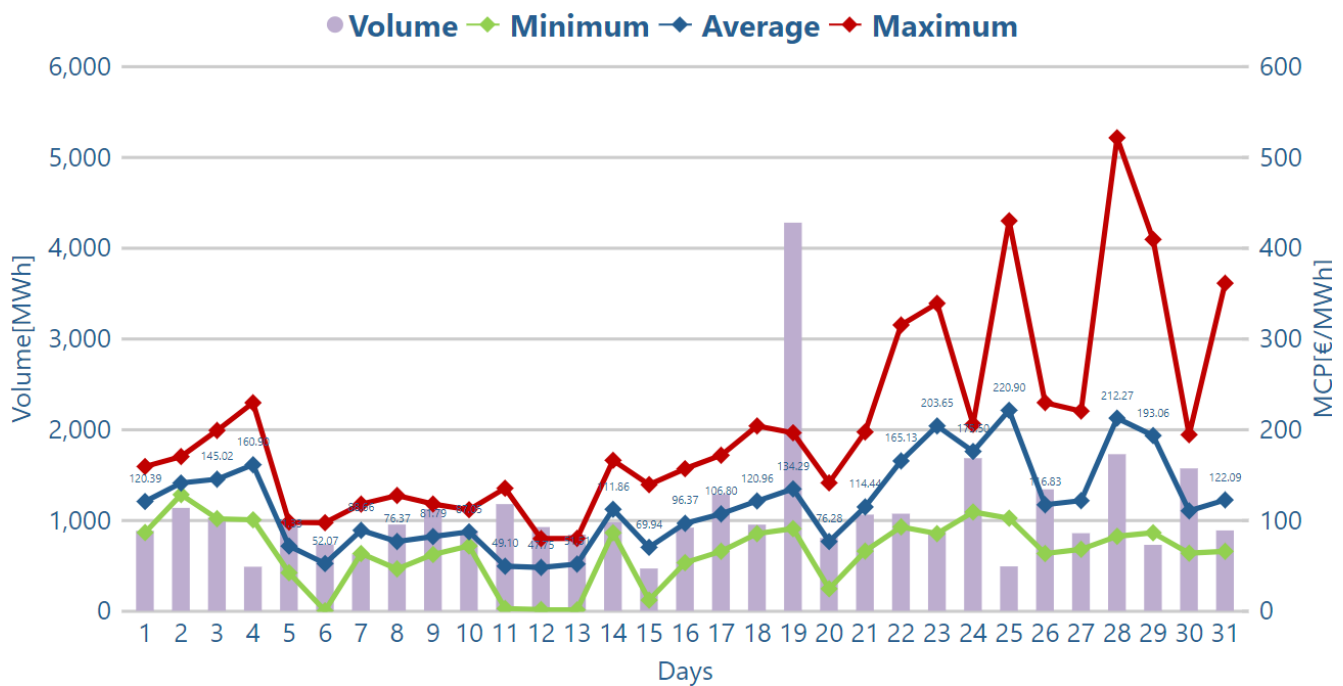
## 2.1. Daily MCP and volume · CRIDA1



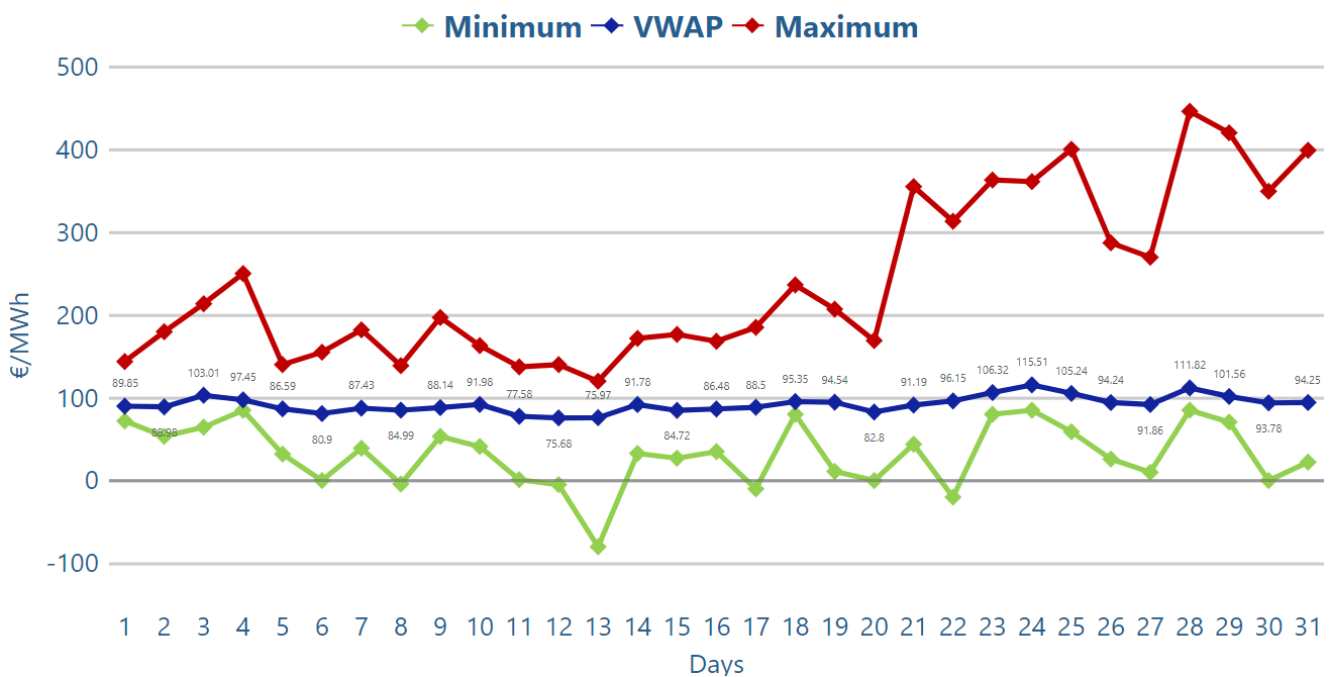
## 2.2. Daily MCP and volume · CRIDA2



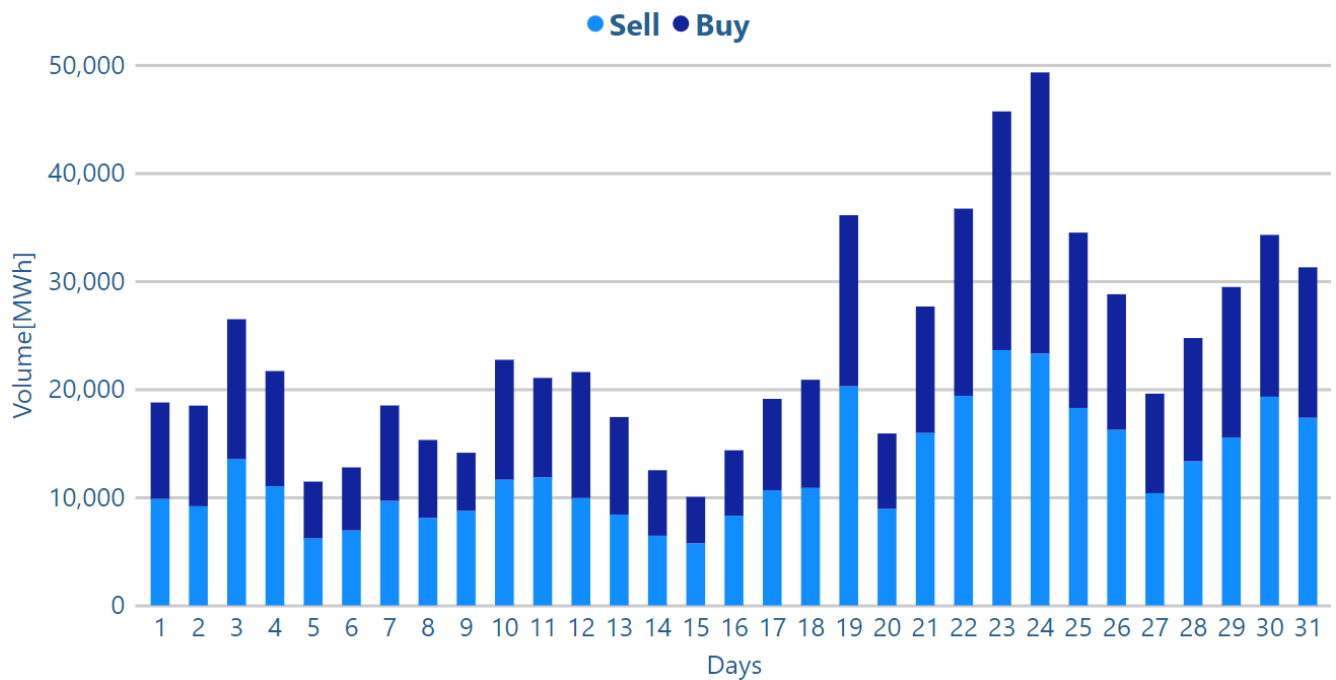
## 2.3. Daily MCP and volume · CRIDA3



## 2.4. Daily XBID Weighted Average Prices



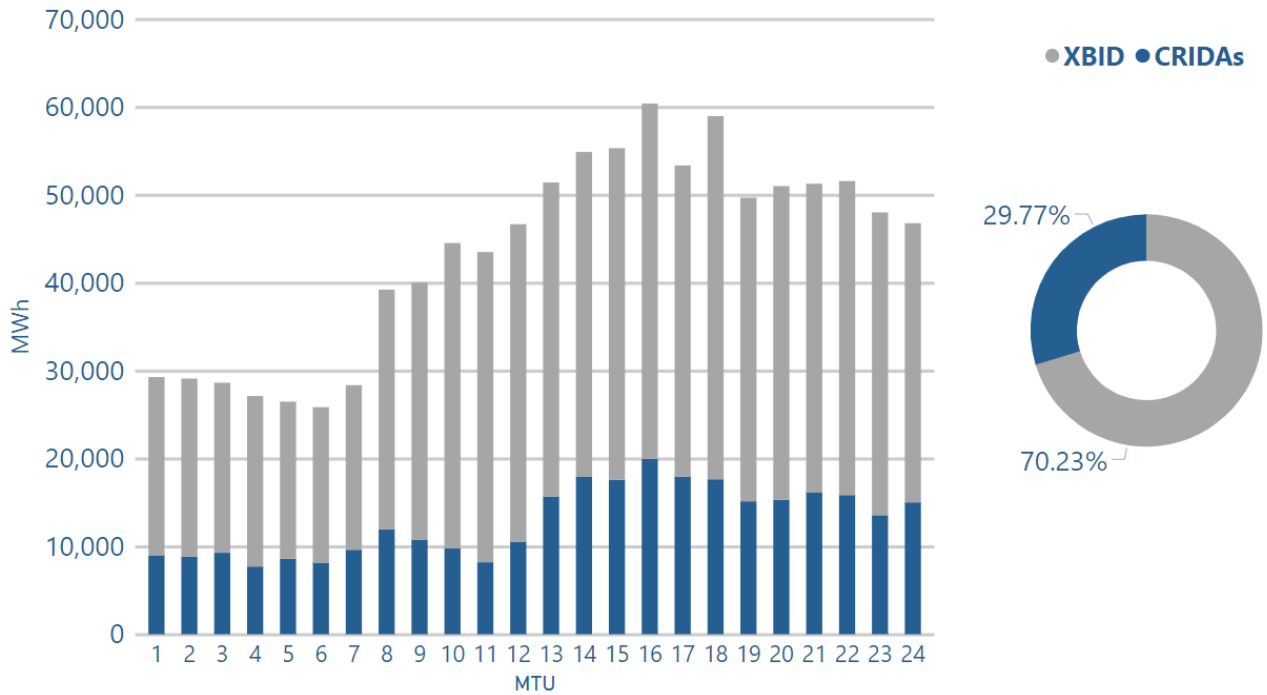
## 2.5. Daily XBID Volumes



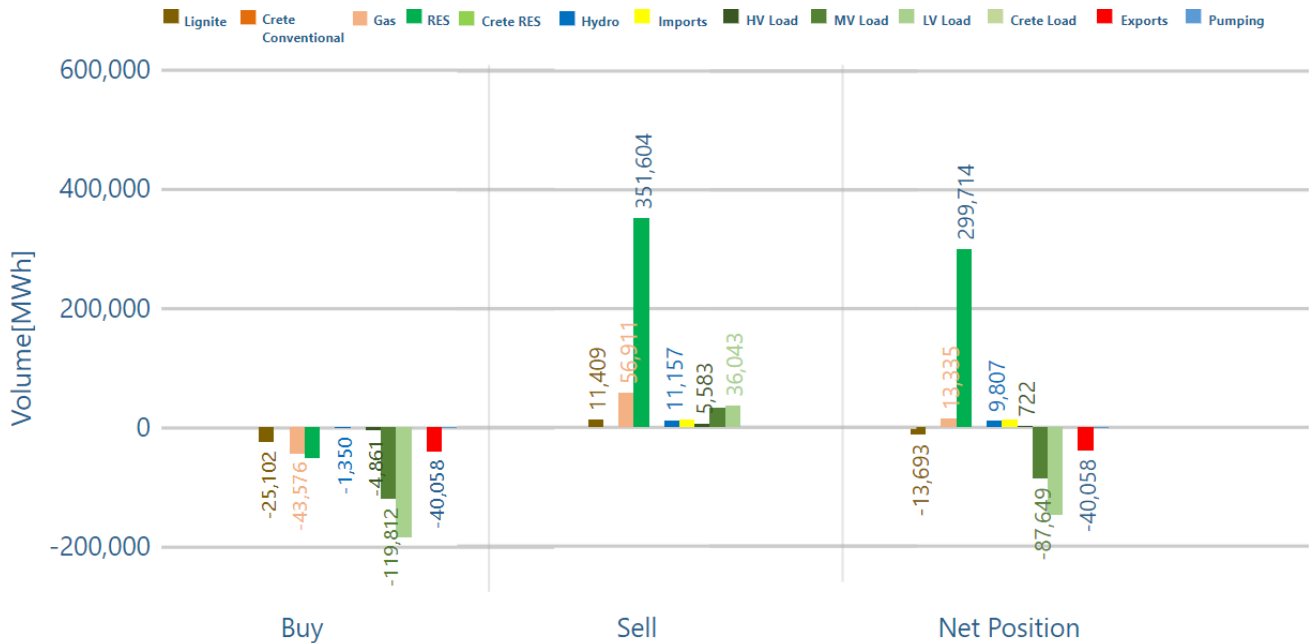
## 2.6. Table with MCP and volume

		Year	2022	2022	2022	2022	2023	2023	2023	2023	2023	2023	2023
		Month	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul
CRIDA1	Price [€/MWh]	min	28.46	25	44.70	0	-90.28	0.90	3.95	7.50	-0.01	3.29	0
		avg	402.94	226.04	225.09	281.89	191.07	149.98	118.00	115.37	105.18	90.52	111.40
		max	715.06	635.50	700	1.06K	700	267	218.22	216.37	2.95K	190.92	300
	Volume [MWh]		146,571	86,125	59,666	32,236	31,952	41,868	50,834	41,365	45,131	31,612	58,530
CRIDA2	Price [€/MWh]	min	28.45	29.92	44.70	0.20	-47.45	-0.01	0	0.34	-4.18	0.14	-2.50
		avg	387.59	205.56	212.60	273.38	173.21	138.04	109.27	108.38	96.24	89.23	107.55
		max	900	636.55	750	1.05K	531	500	244.22	226.37	190	400	415.82
	Volume [MWh]		60,862	66,295	59,260	18,677	44,385	53,775	51,859	48,714	60,218	43,967	46,690
CRIDA3	Price [€/MWh]	min	-76.05	-41.27	43	-0.40	0	-0.99	1	0.02	0.03	0.50	-3
		avg	391.61	213.59	226.36	277.57	180.25	141.56	103.40	107.07	92.49	104.72	126.30
		max	850	750	630	750	700	600	349.22	242.50	200	262.89	300
	Volume [MWh]		32,006	33,518	29,394	16,216	33,372	36,150	34,449	28,606	38,300	22,771	22,664
XBID	Price [€/MWh]	min			129	-3	-3.80	-1.90	0	-25	-32	-38	-21.10
		VWAP			362.04	276.88	109.69	103.78	96.39	96.55	90.19	86.88	96.19
		max			493.55	660	413.90	300	1005	299.89	209.52	251	425.82
	AV.Volume [MWh]				7,384	339,205	261,922	356,502	342,283	335,968	348,346	312,678	398,199

## 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**

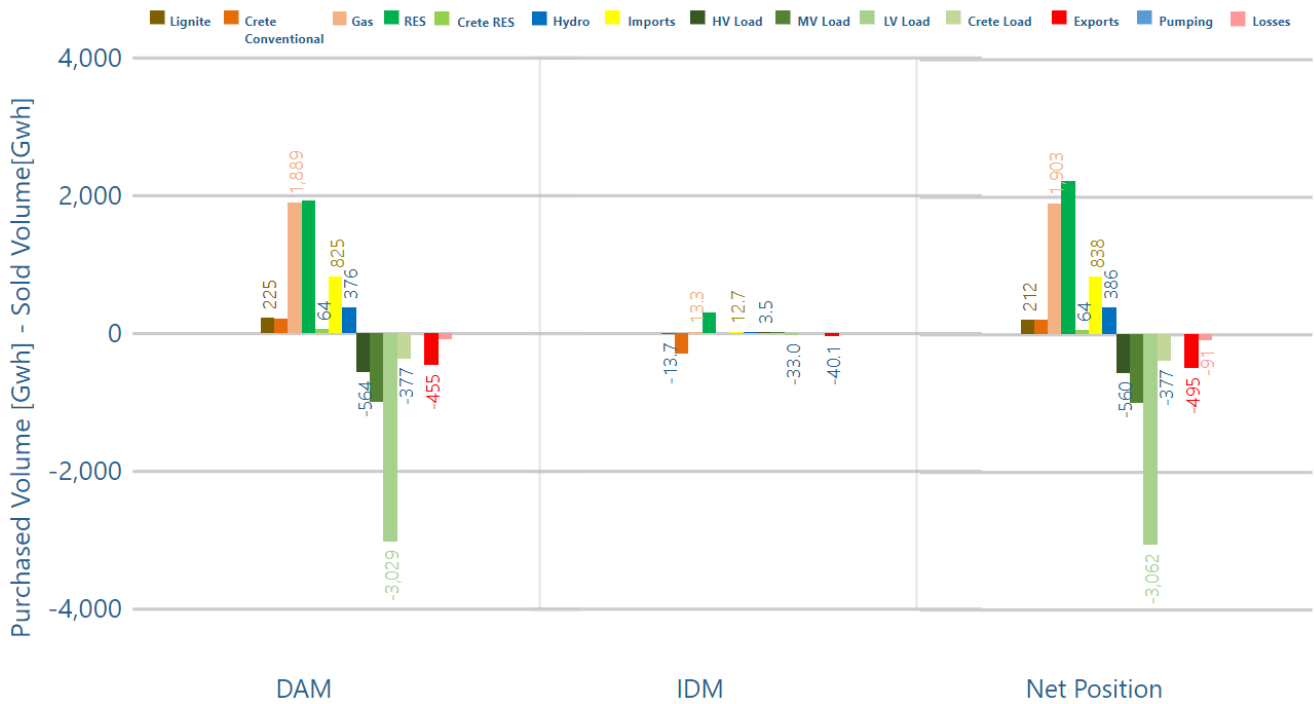
**Domestic Production**

**Domestic Consumption**

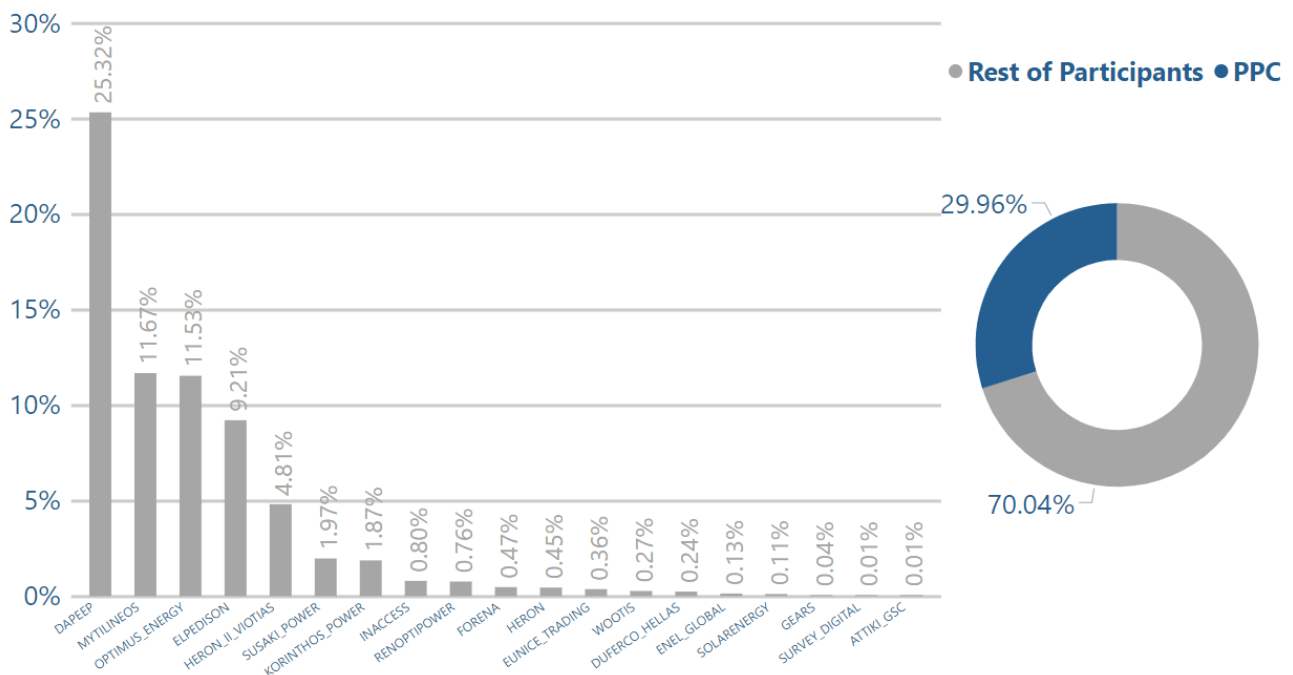
**Domestic Consumption per Voltage level**



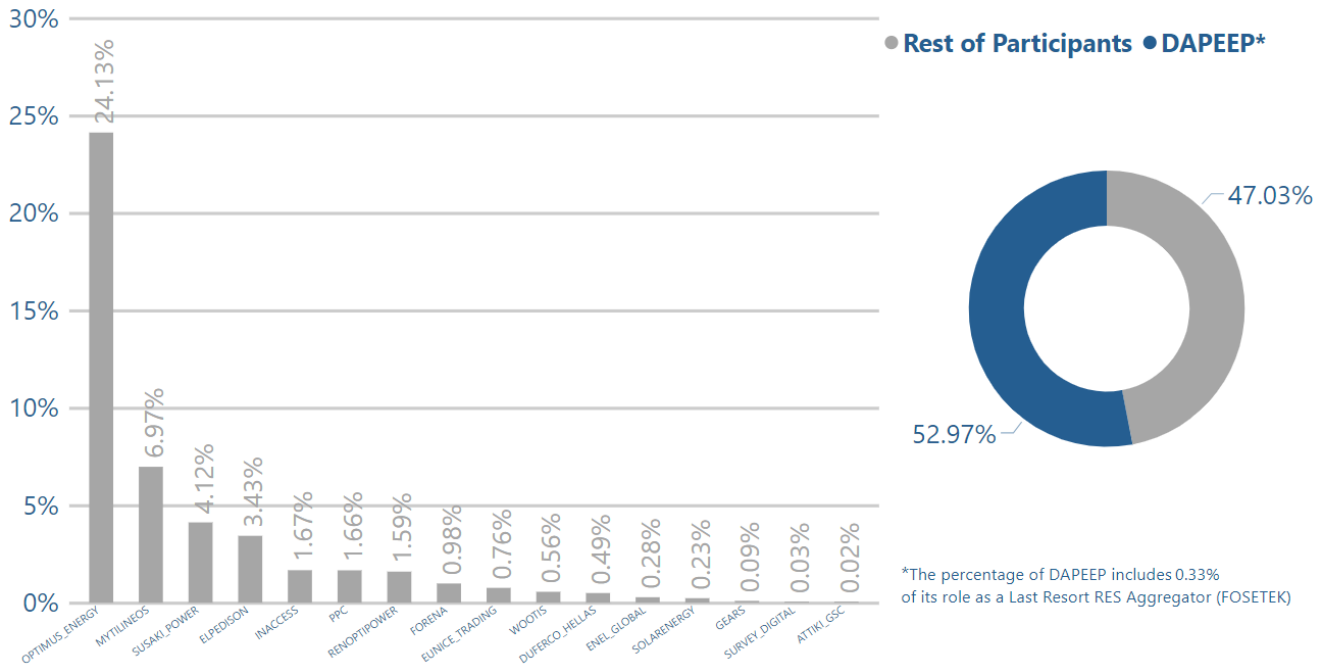
### 3.1 Market Schedules



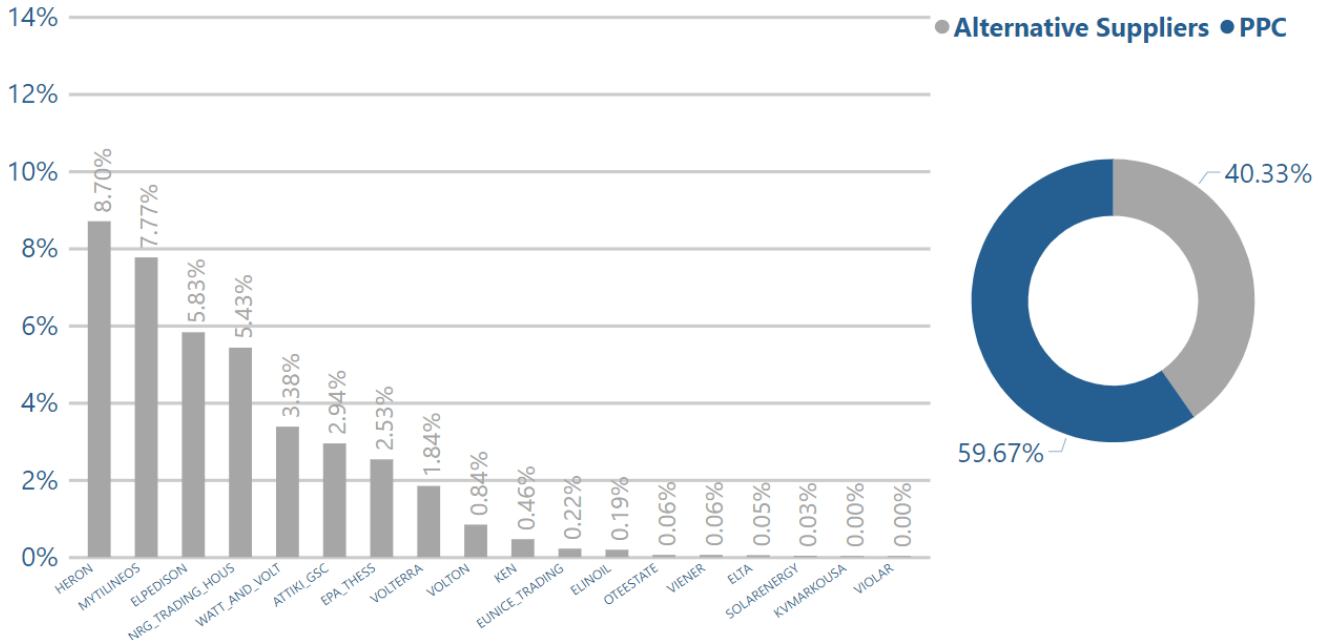
### 3.2 Final Market Schedules shares for all production units per Market Participant · Greek Bidding Zone



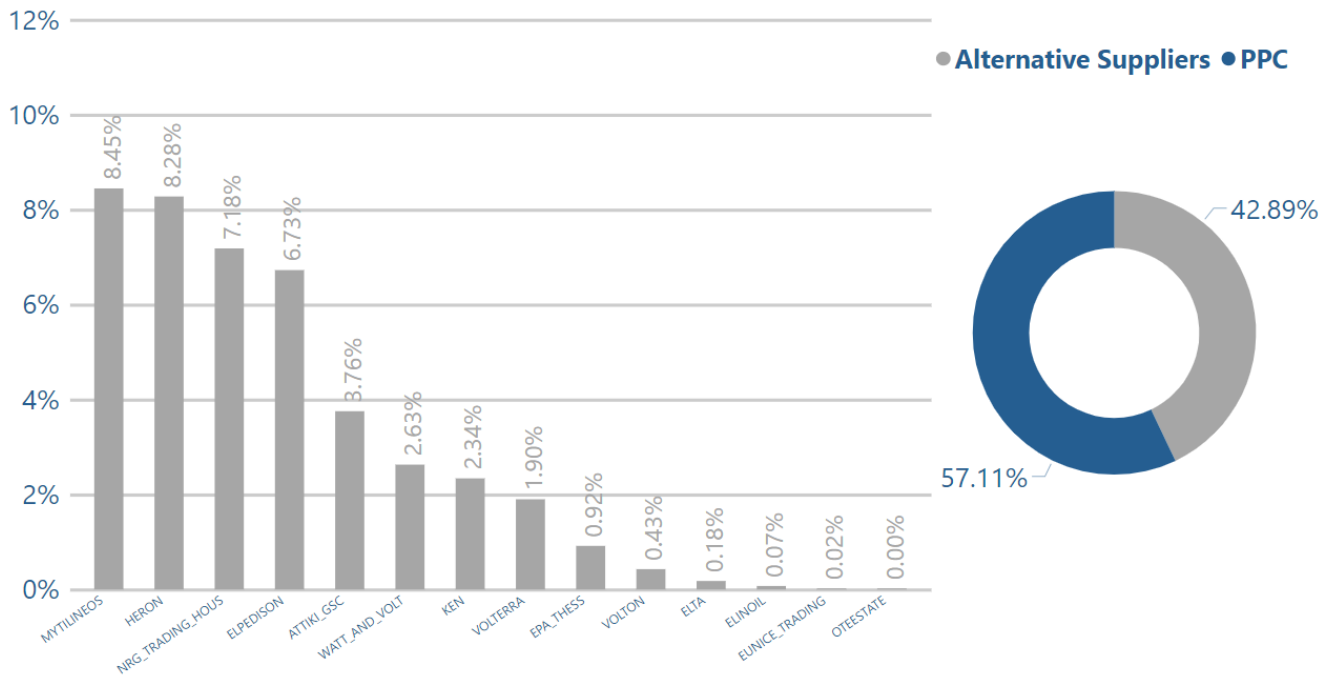
### 3.3 Final Market Schedules shares for RES production units per Market Participant · Greek Bidding Zone



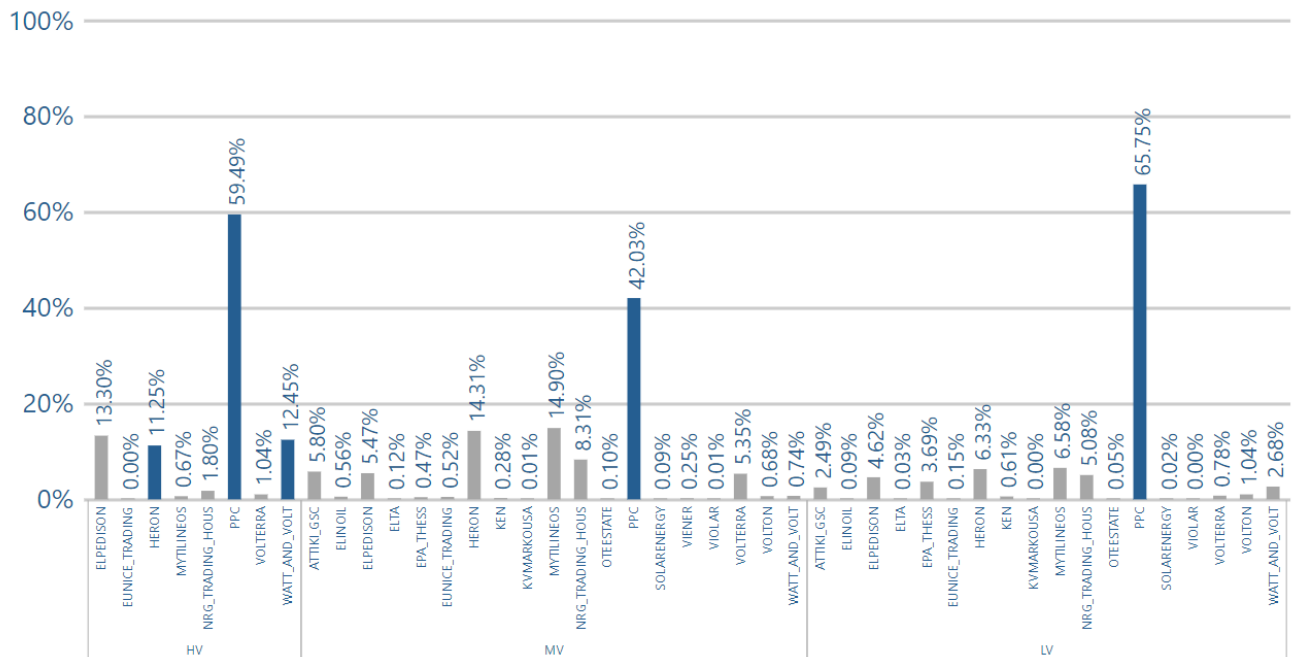
### 3.4 Final Market Schedules shares for domestic load per Market Participant · Mainland



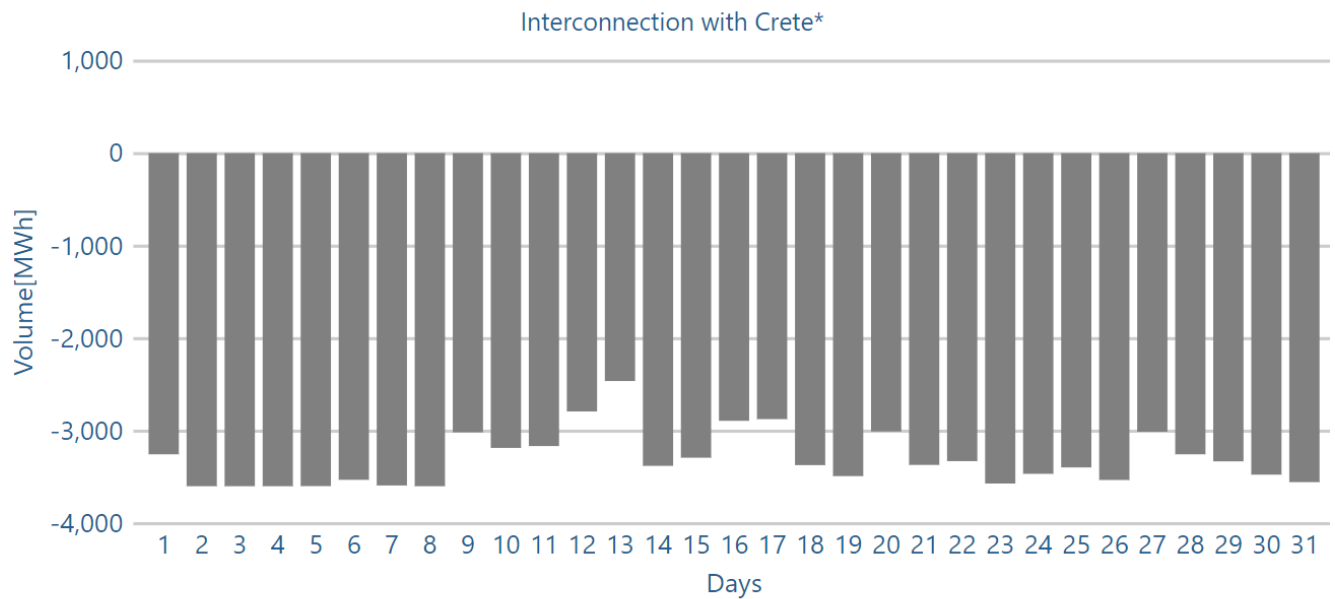
### 3.5 Final Market Schedules shares for domestic load per Market Participant · Crete



### 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



## 4 Natural Gas TP

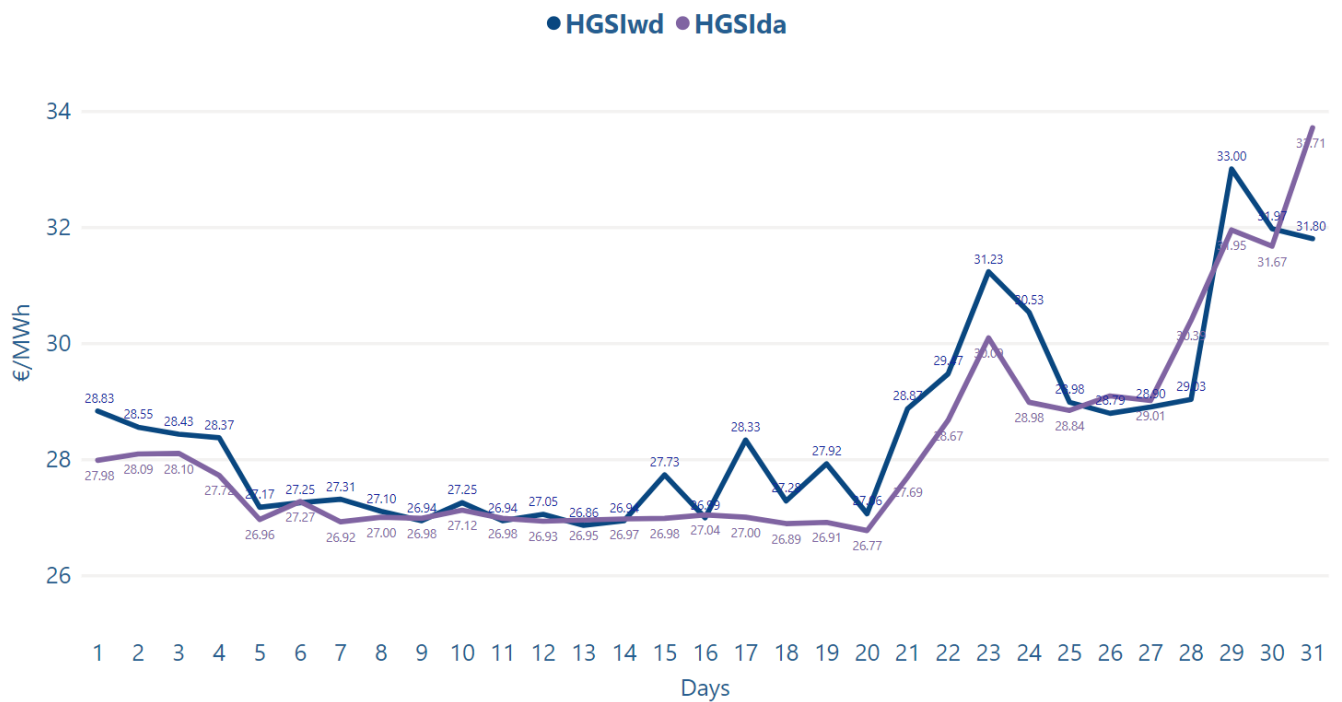
**HEnEx NGAS Indices**

**Trading Volume per Trading Date**

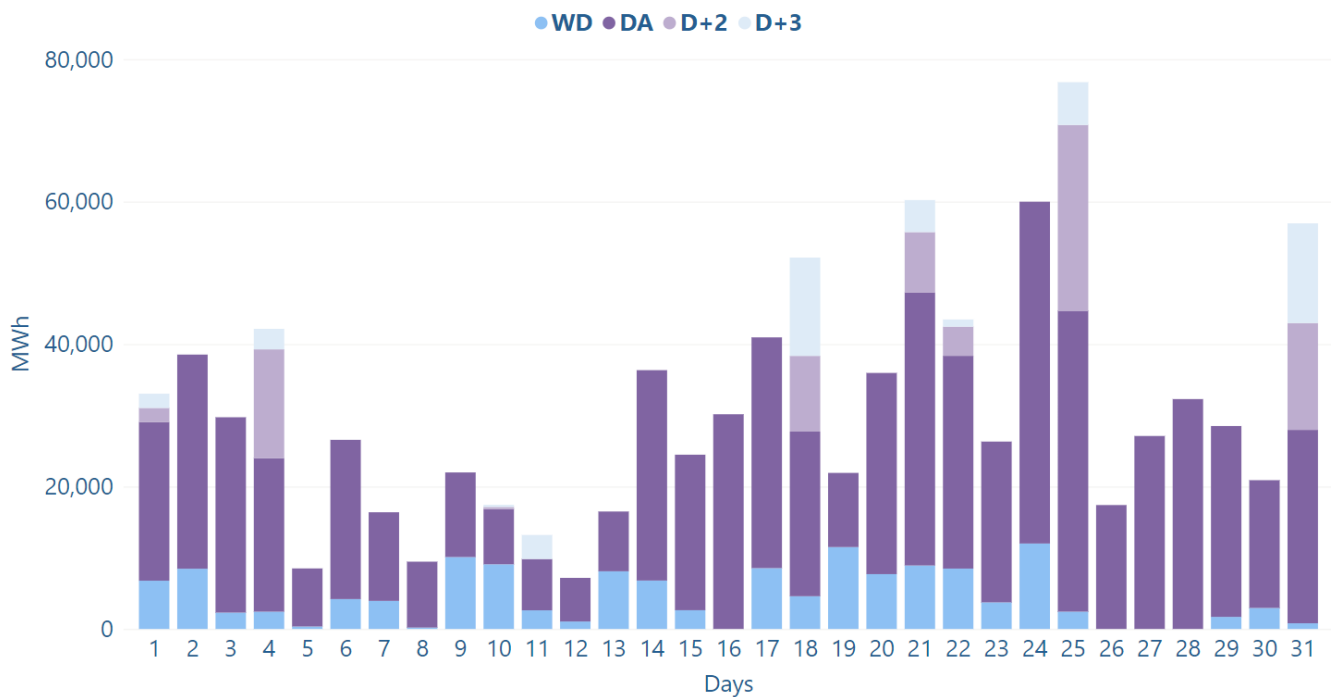
**Trading Volume per Product, Session**

**Closing, Min, & Max Prices**

## 4.1 HEnEx NGAS indices



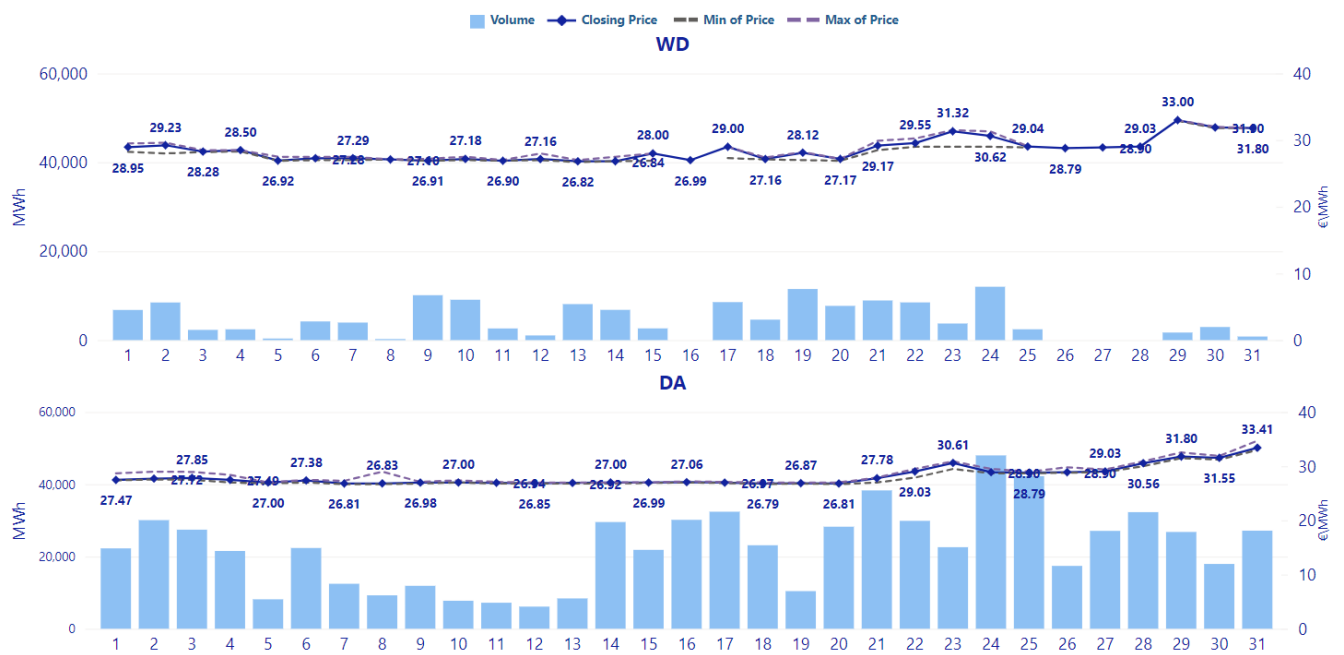
## 4.2 Trading Volume per Trading Day

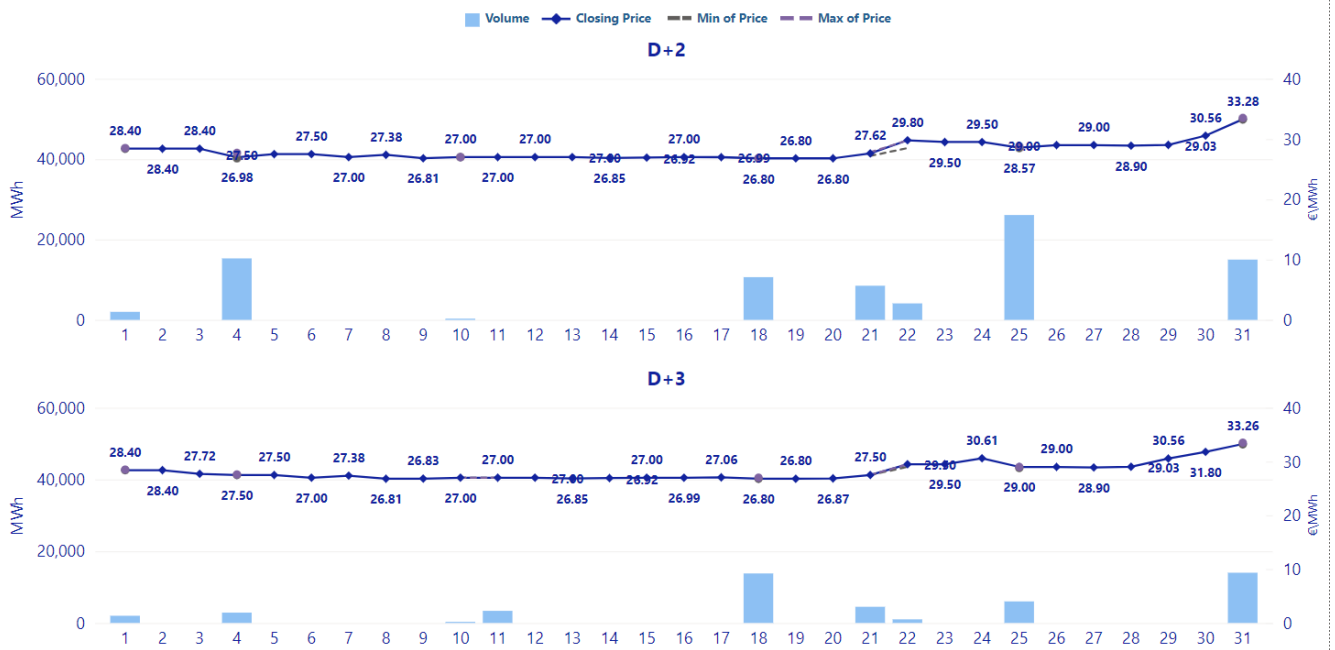


### 4.3 Trading Volume per Product & Session

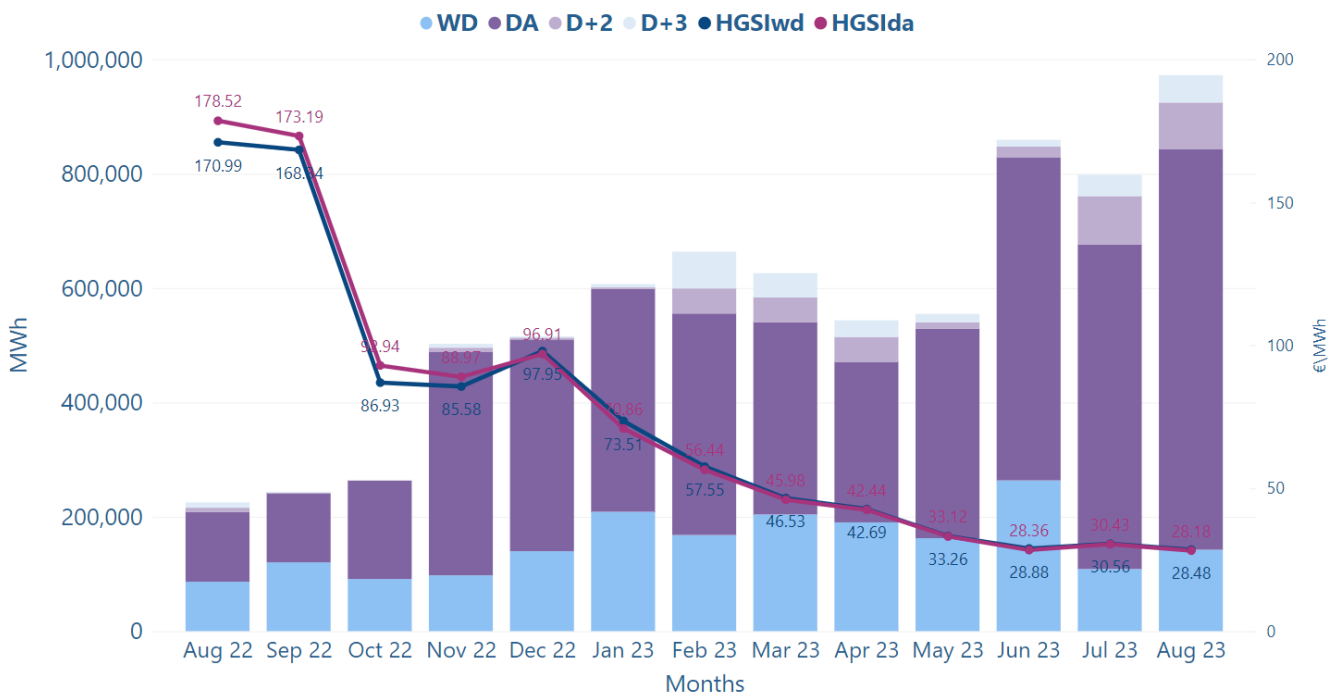


### 4.4 Volume, Closing, Min, & Max Prices per Trading Day & Product





## 4.5 HEnEX NGAS indices and Trading Volume per Month





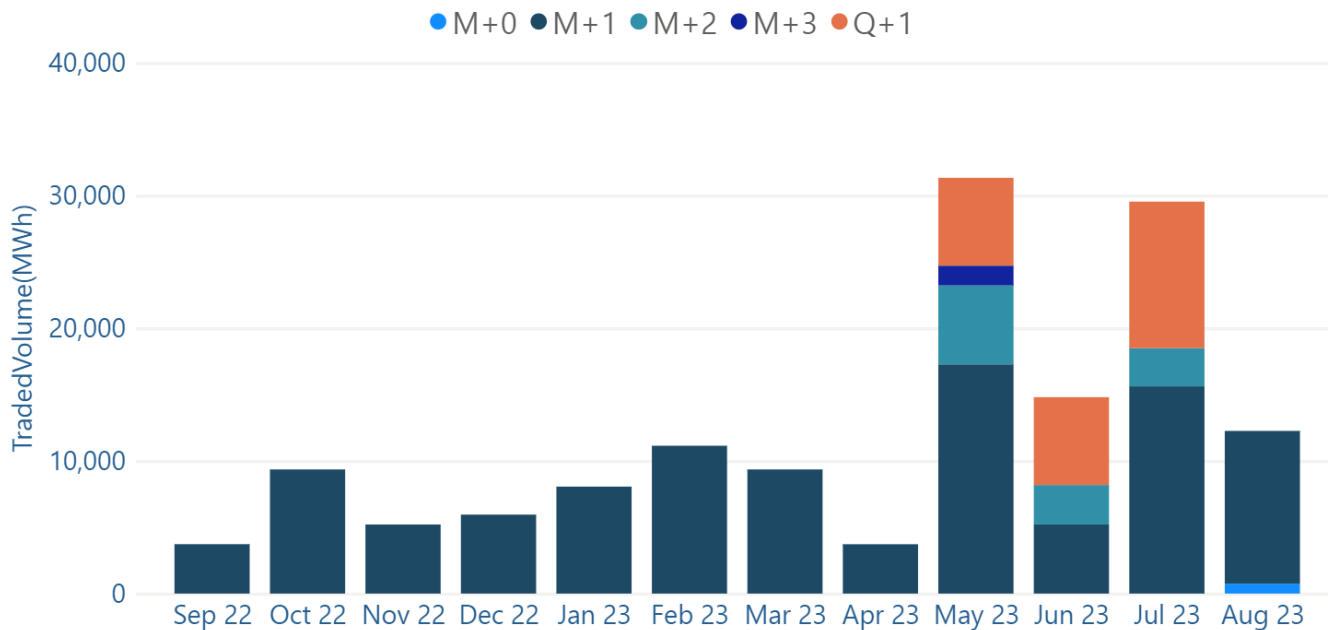
## 5 Derivatives Market

**Traded Volume by Instrument and Month – Baseload**

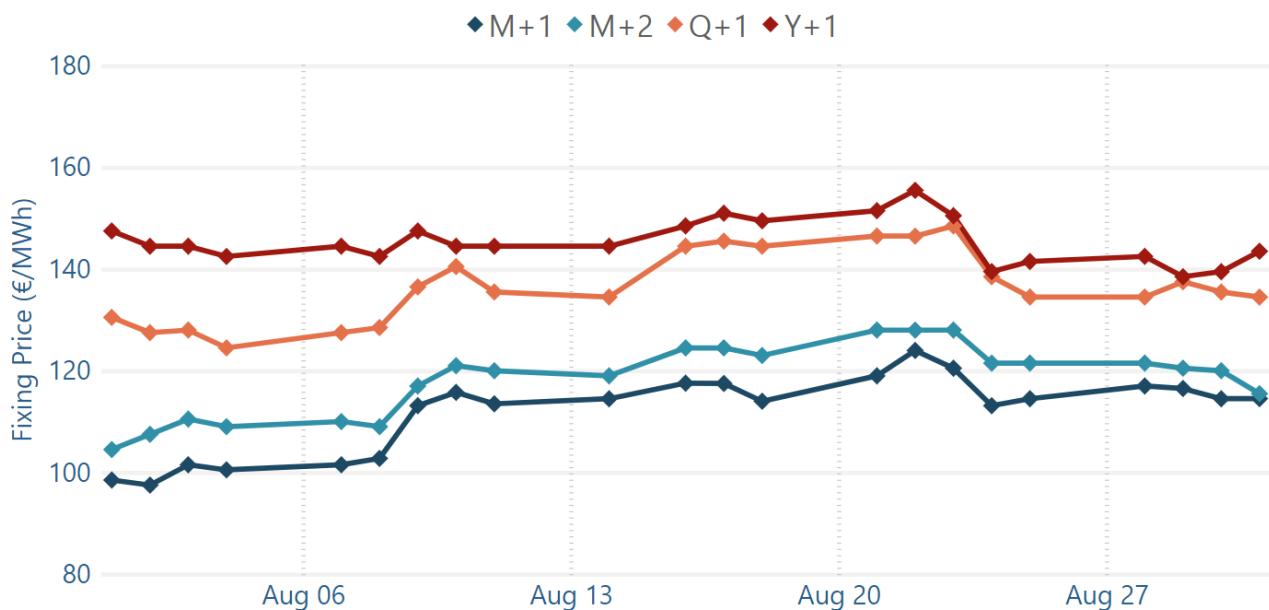
**Daily Settlement prices for Baseload Instruments – Baseload**

**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

GREBM0823 - Final Settlement Price

**109.33**

Baseload

GREPM0823 - Final Settlement Price

**114.56**

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.

\*In this second version, figures for chart 3.4 have been revised