



Monthly Report · September 2022

Electricity and NGAS Markets




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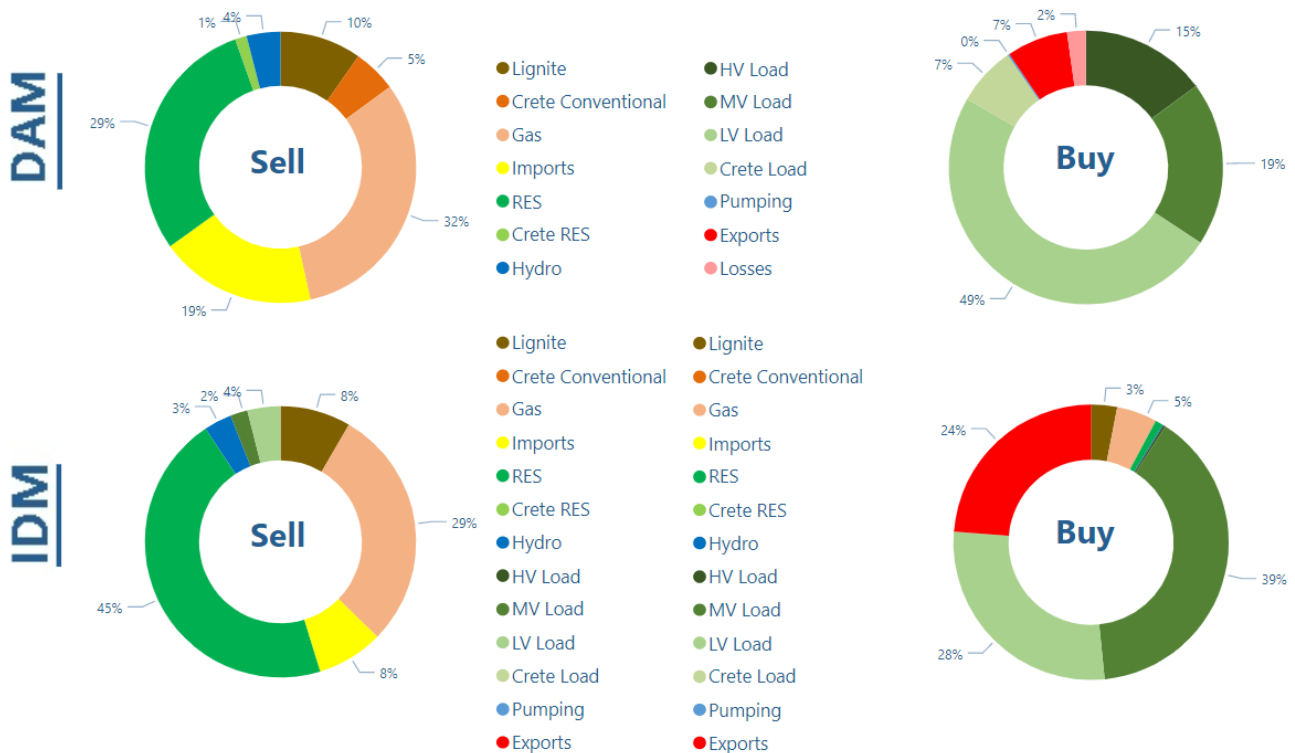
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Summary

Sep 2022 Aug 2022 Sep 2021		<u>DAM</u>	<u>CRIDA1</u>	<u>CRIDA2</u>	<u>CRIDA3</u>	<u>NGAS*</u>
	Price	416.87	402.94	387.59	391.61	145.58
	€/MWh	436.53	422.60	395.14	425.80	178.89
		134.73	133.95	131.18	136.73	
	Volume	4,267	146.6	60.9	32.0	243.46
	GWh	5,377	184.0	45.3	22.1	225.27
		4,660	35.0	29.4	19.0	
	Value	1,800.8	60.40	23.92	12.59	35.41
	M €	2,336.3	86.05	17.82	10.22	40.30
		635.5	5.00	3.75	2.49	

*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



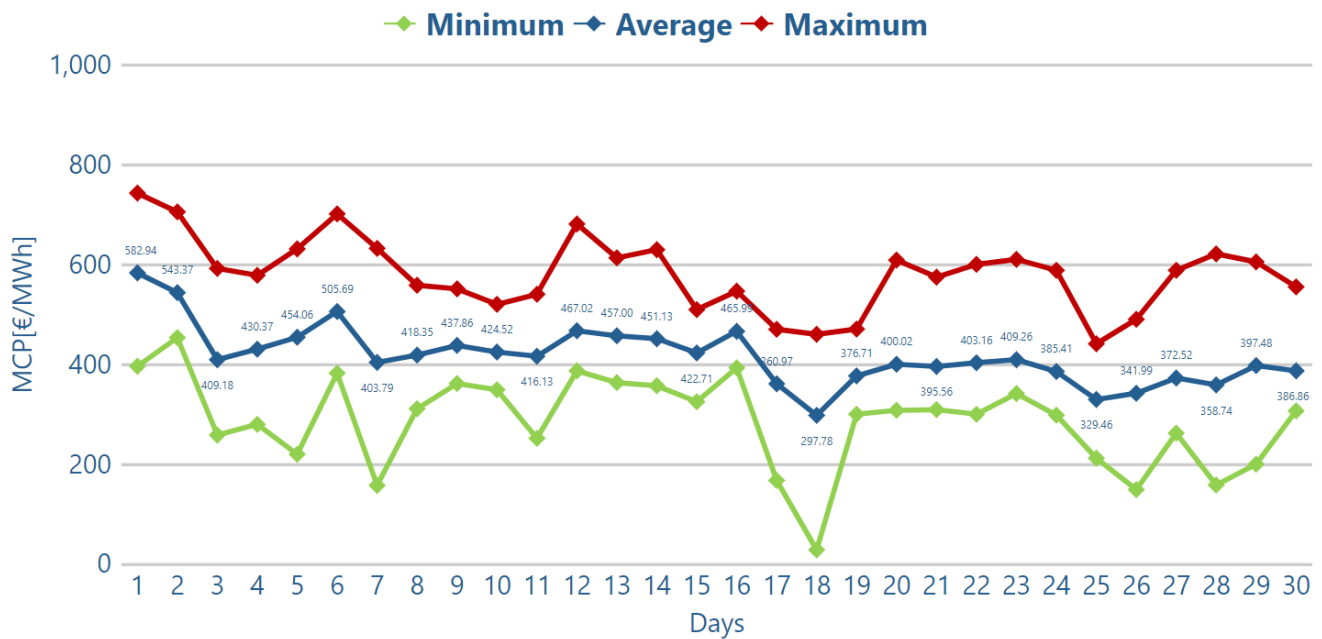
1. DAM

Market Clearing Price (MCP)

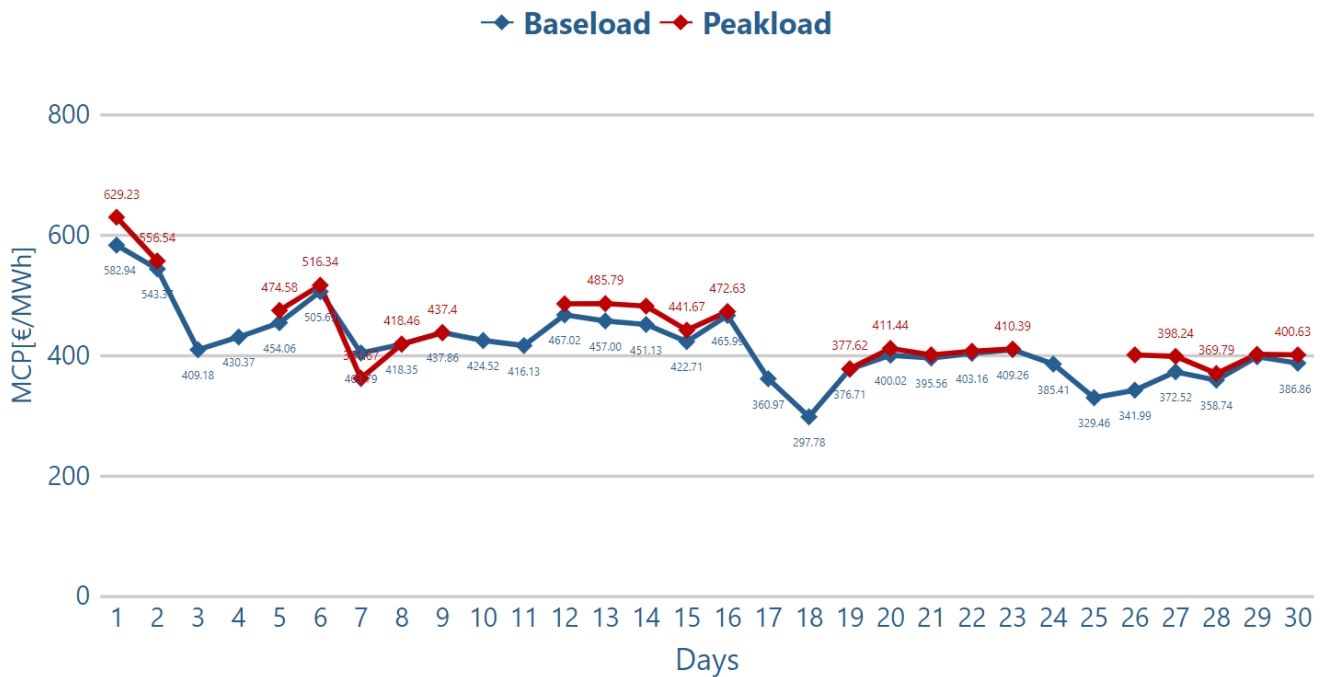
Volumes, technologies and order types

Interconnections

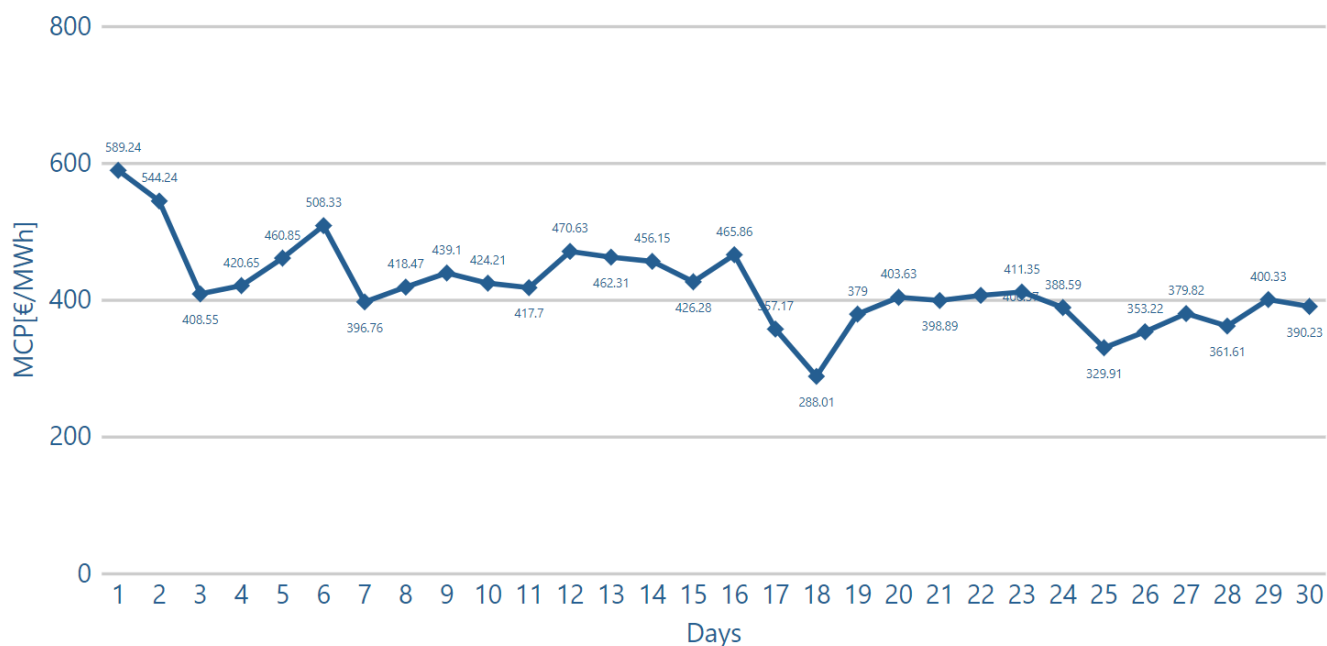
1.1. Daily MCP data of GR BZ



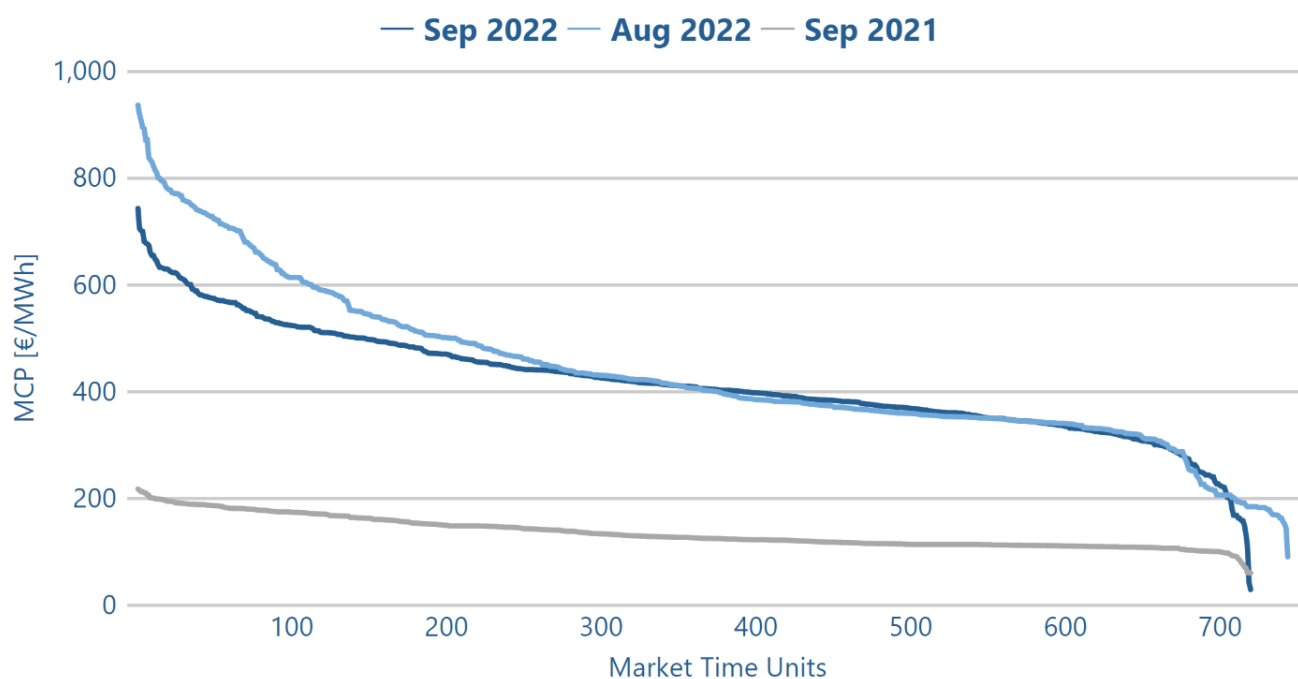
1.2. Daily average prices



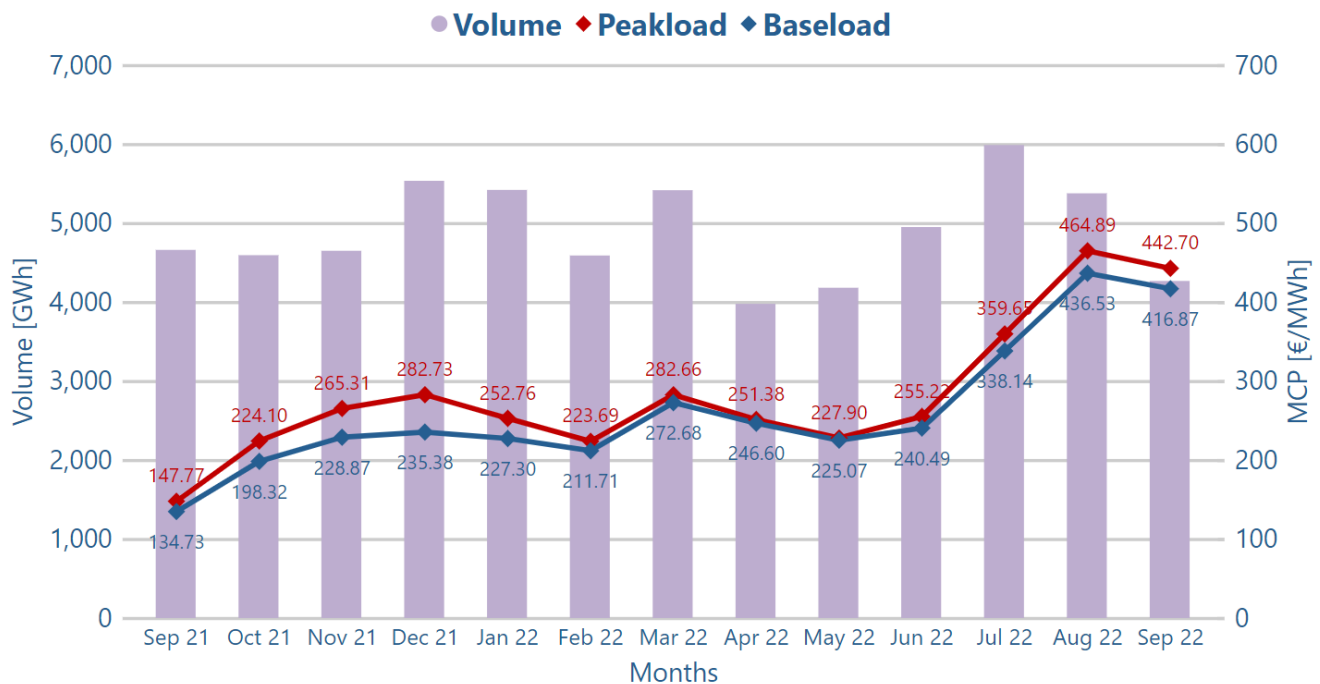
1.3. Daily weighted average baseload price



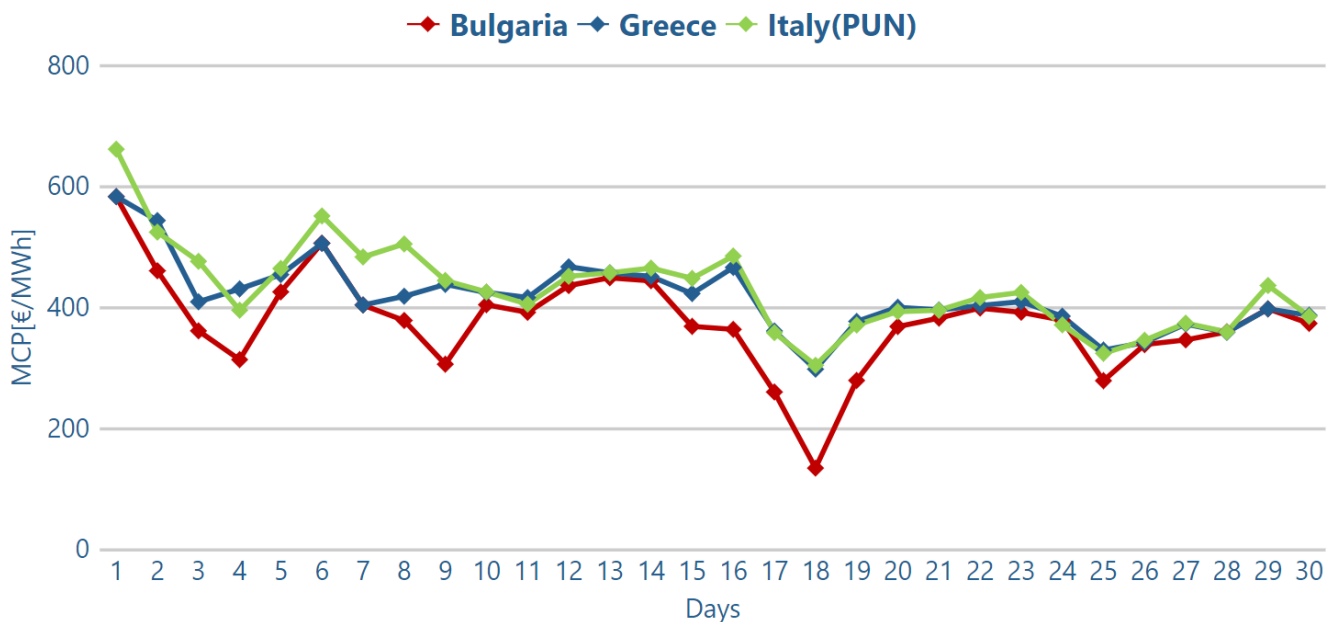
1.4. MCP duration curve



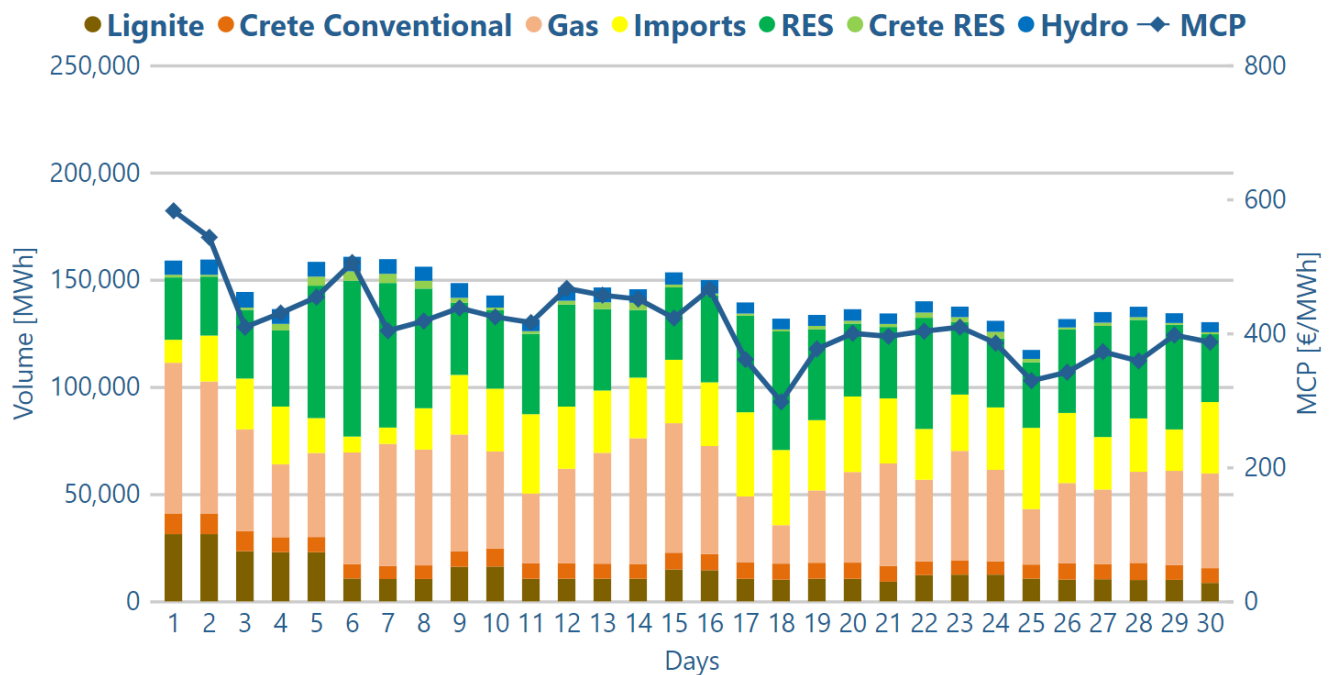
1.5. Monthly volume and average prices



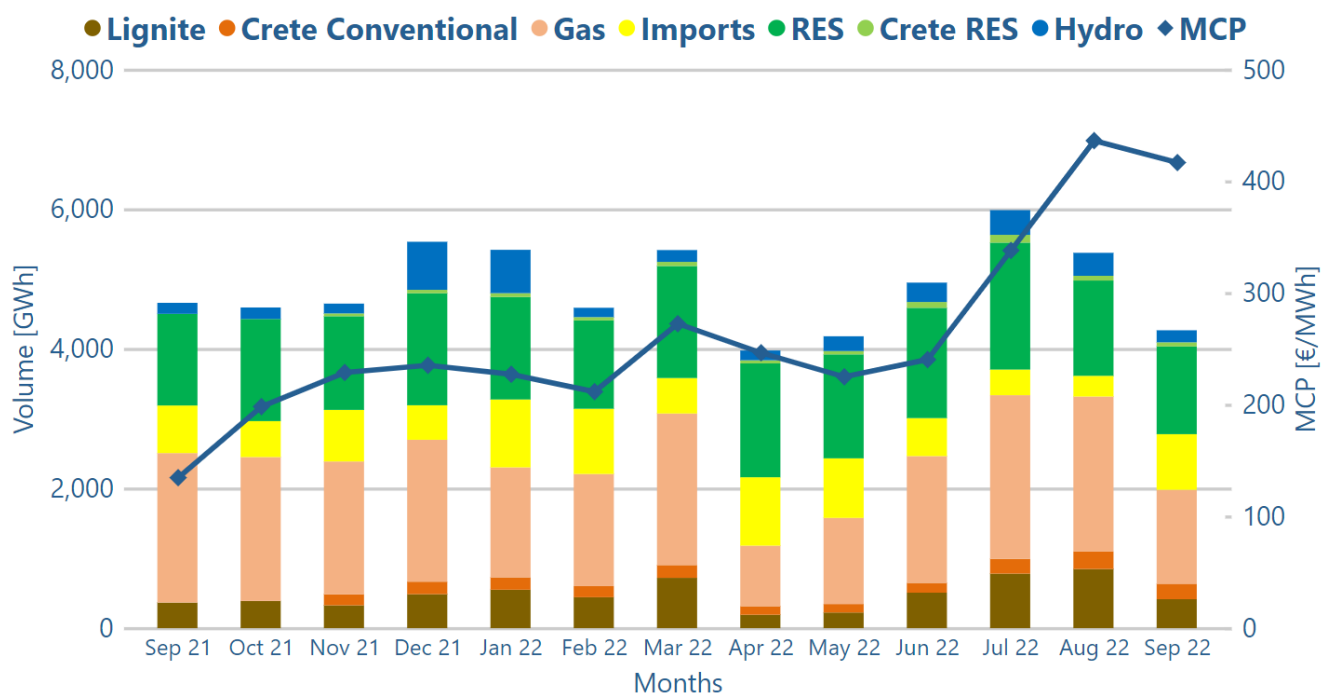
1.6. Daily average MCP of GR, IT, BG*



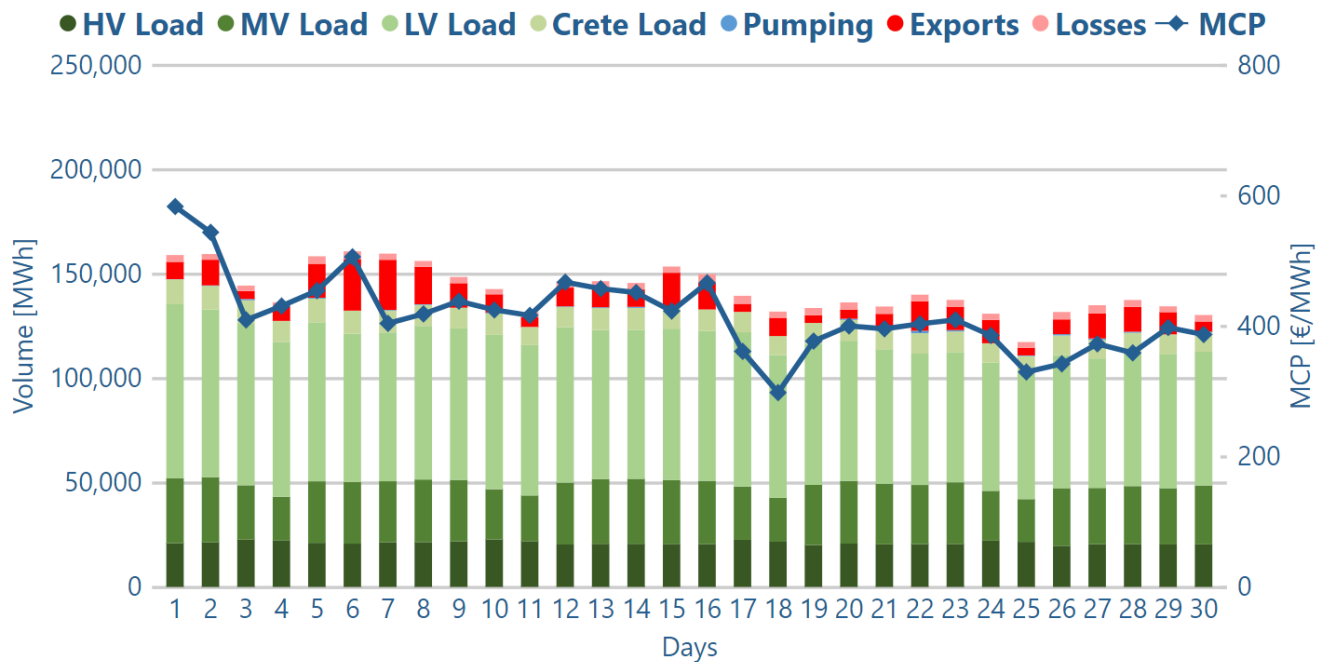
1.7. Volume mix of sell side per day



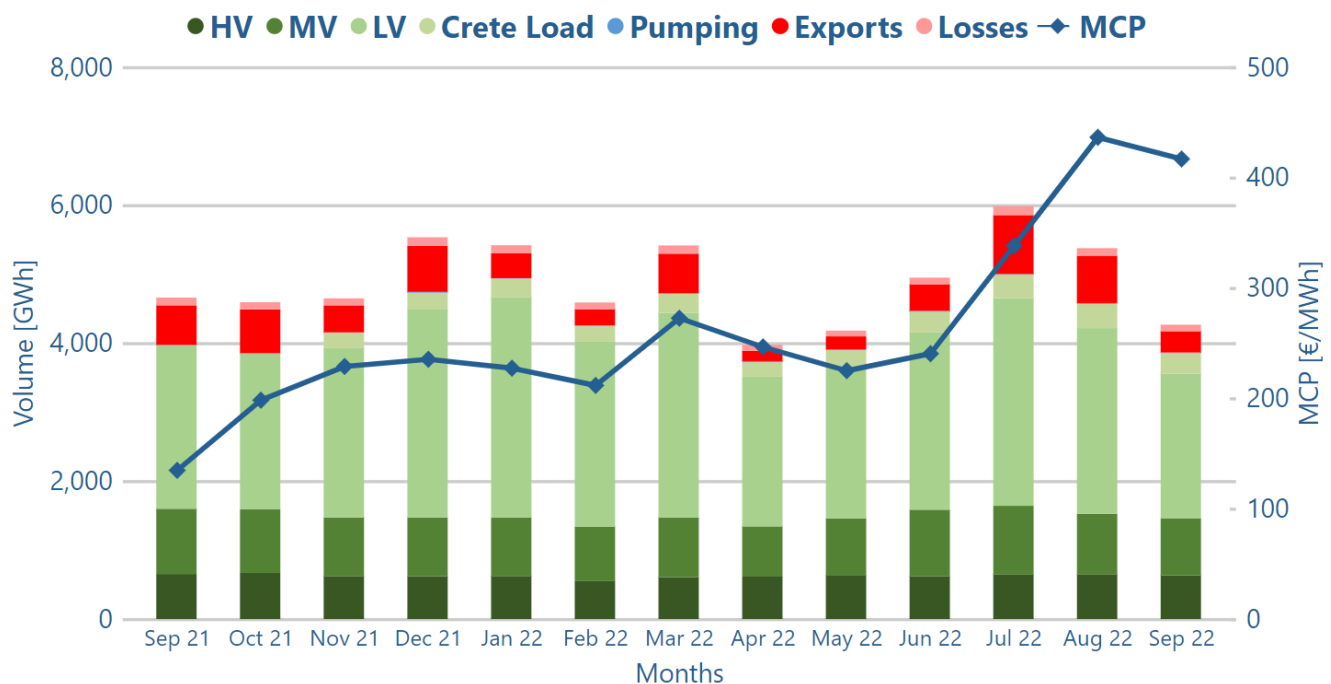
1.8. Volume mix of sell side per month



1.9. Volume mix of buy side per day



1.10. Volume mix of buy side per month

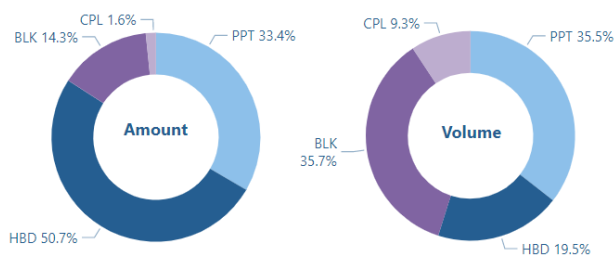


1.11. Table with MCP and volume per month

Year	Month	Minimum MCP [€/MWh]	Average MCP [€/MWh]		Maximum MCP [€/MWh]	Peakload MCP [€/MWh]		Volume [Gwh]
2021	September	59.50	134.73	↑ 11%	216.94	147.77	↗ 9%	4,660
2021	October	78.56	198.32	↑ 47%	344.00	224.10	↑ 52%	4,594
2021	November	37.38	228.87	↑ 15%	385.00	265.31	↑ 18%	4,649
2021	December	9.70	235.38	↗ 3%	542.50	282.73	↗ 7%	5,535
2022	January	9.70	227.30	↘ -3%	377.40	252.76	↓ -11%	5,420
2022	February	83.65	211.71	↘ -7%	349.00	223.69	↓ -11%	4,590
2022	March	98.32	272.68	↑ 29%	600.07	282.66	↑ 26%	5,417
2022	April	0.09	246.60	↘ -10%	403.14	251.38	↓ -11%	3,978
2022	May	60.80	225.07	↘ -9%	338.65	227.90	↘ -9%	4,181
2022	June	20.23	240.49	↗ 7%	470.90	255.22	↑ 12%	4,950
2022	July	87.38	338.14	↑ 41%	686.25	359.65	↑ 41%	5,988
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

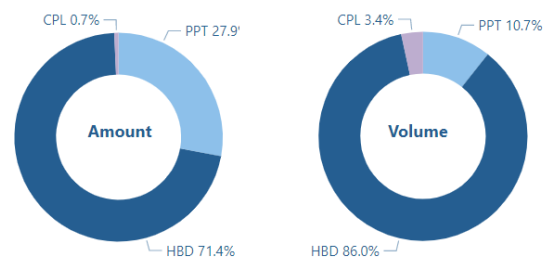
1.12. Trades per Order type

Sell Side



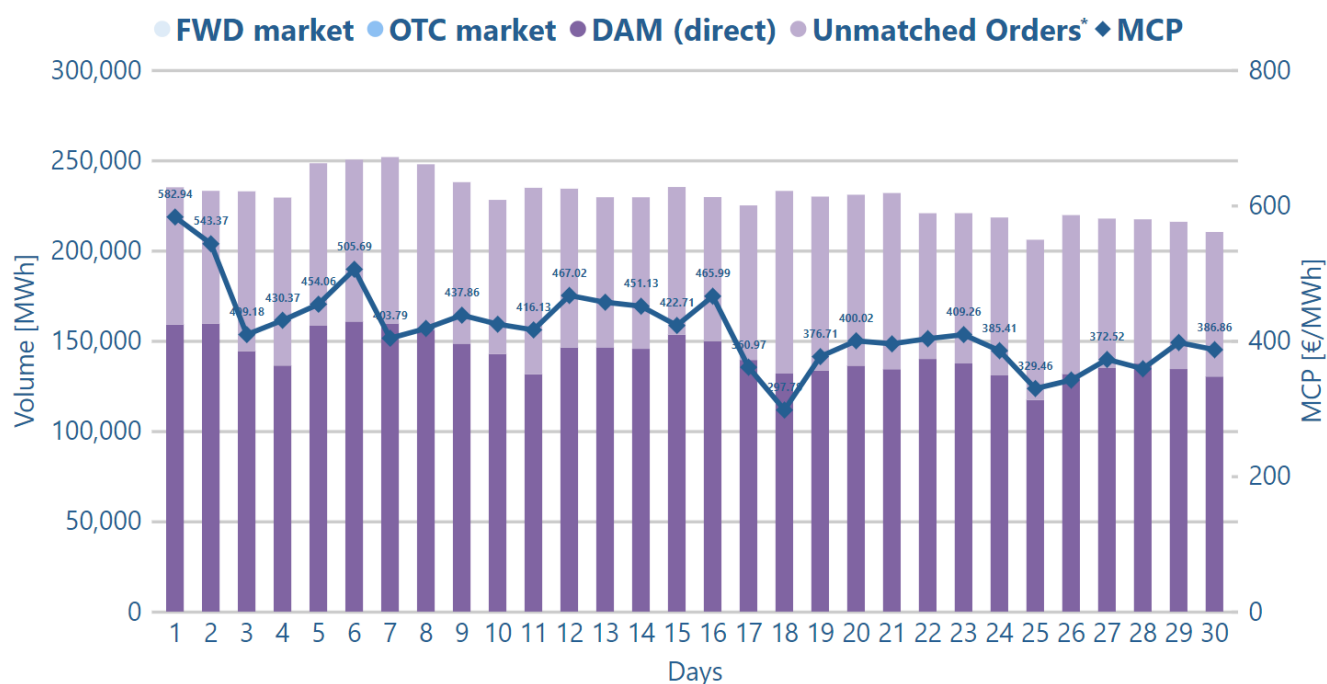
	PPT	HBD	BLK	CPL
Amount	18534	28155	7940	867
Volume [GWh]	1517	831	1523	396

Buy Side



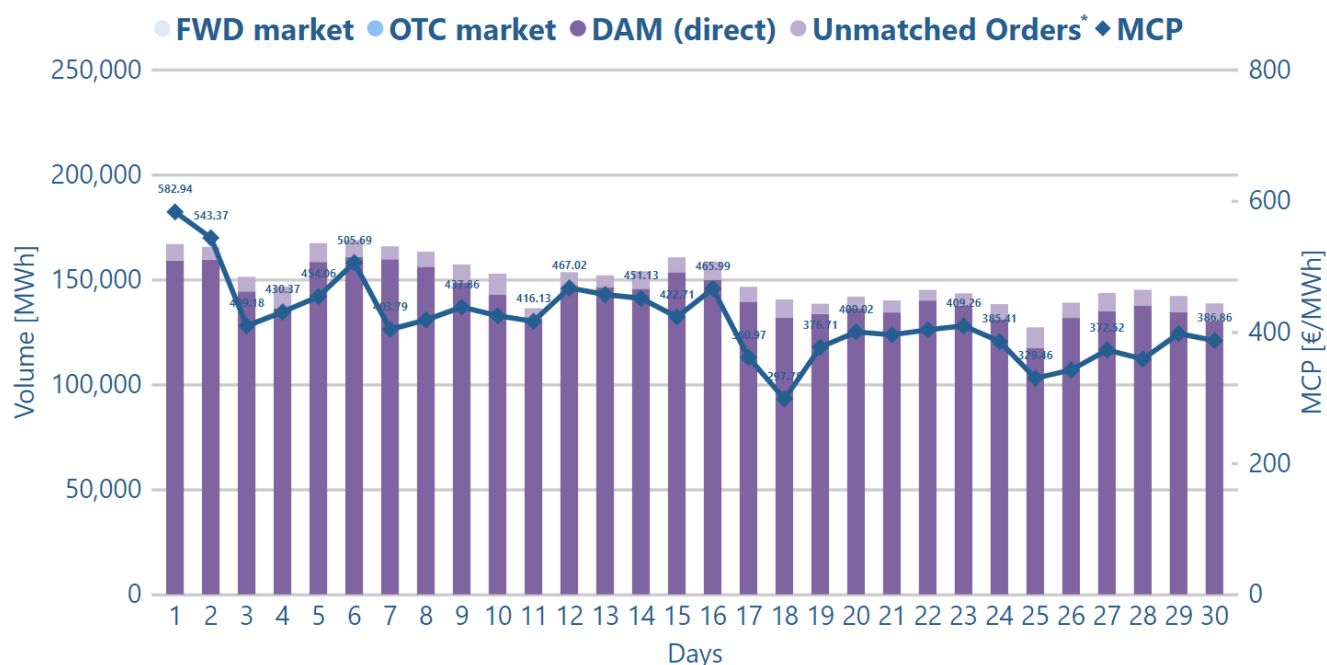
	PPT	HBD	CPL
Amount	19319	49435	463
Volume [GWh]	455	3669	143

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



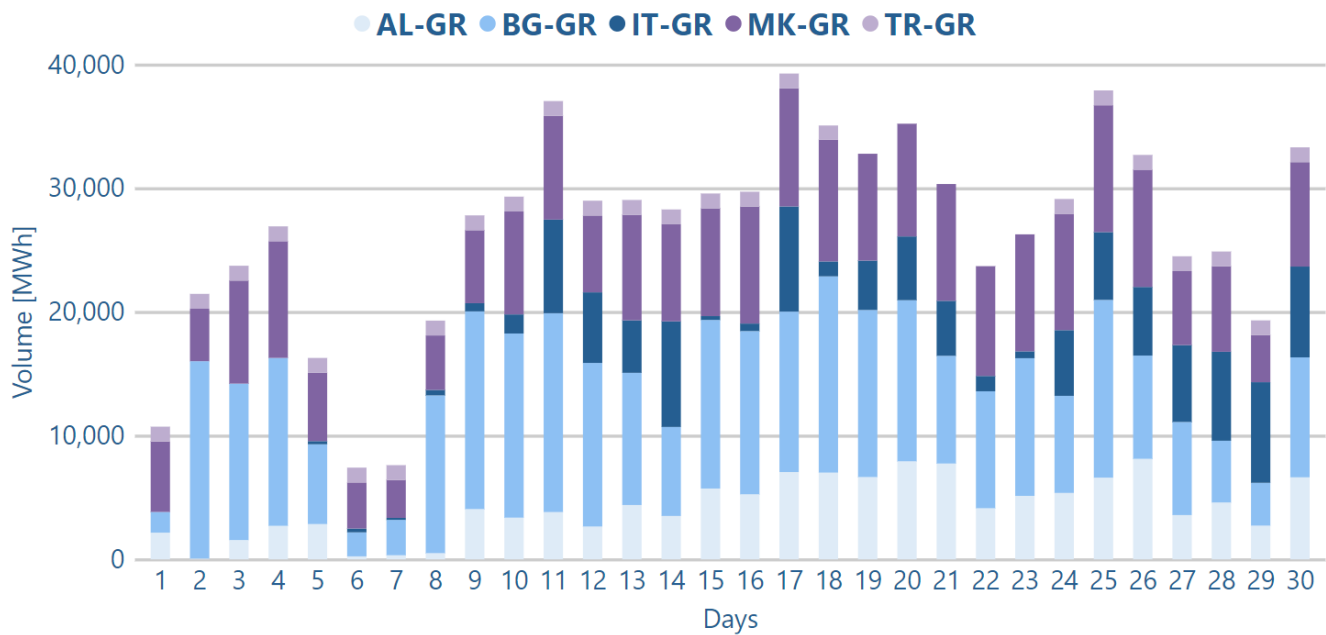
*The Unmatched Orders include all sell orders that have not been included in the algorithm (excluding block orders).

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

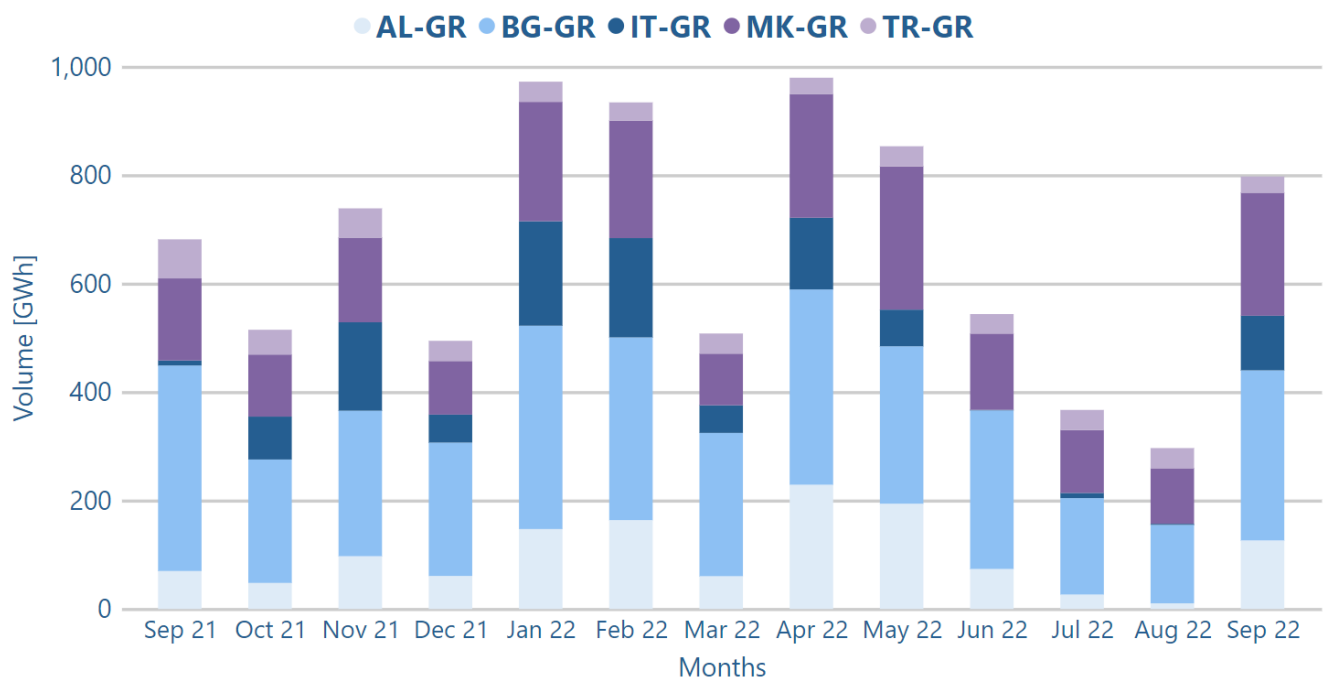


*The Unmatched Orders include all buy orders that have not been included in the algorithm.

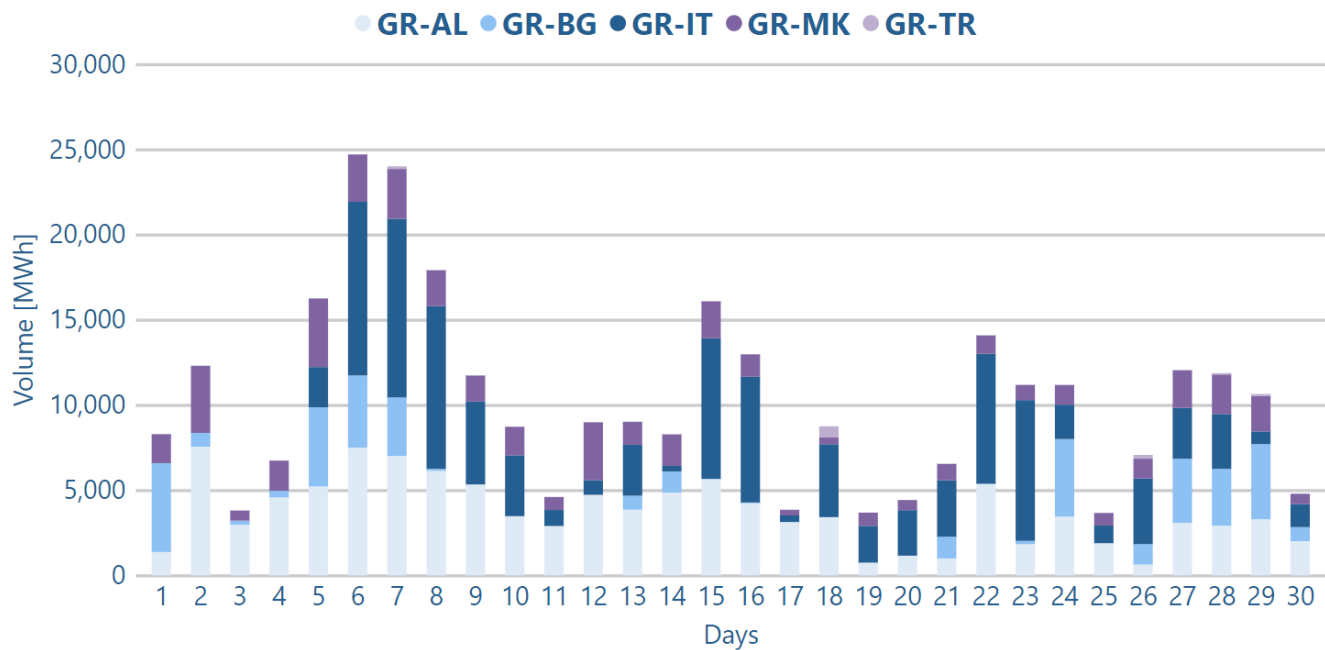
1.15. Cross Border volume · Imports per day



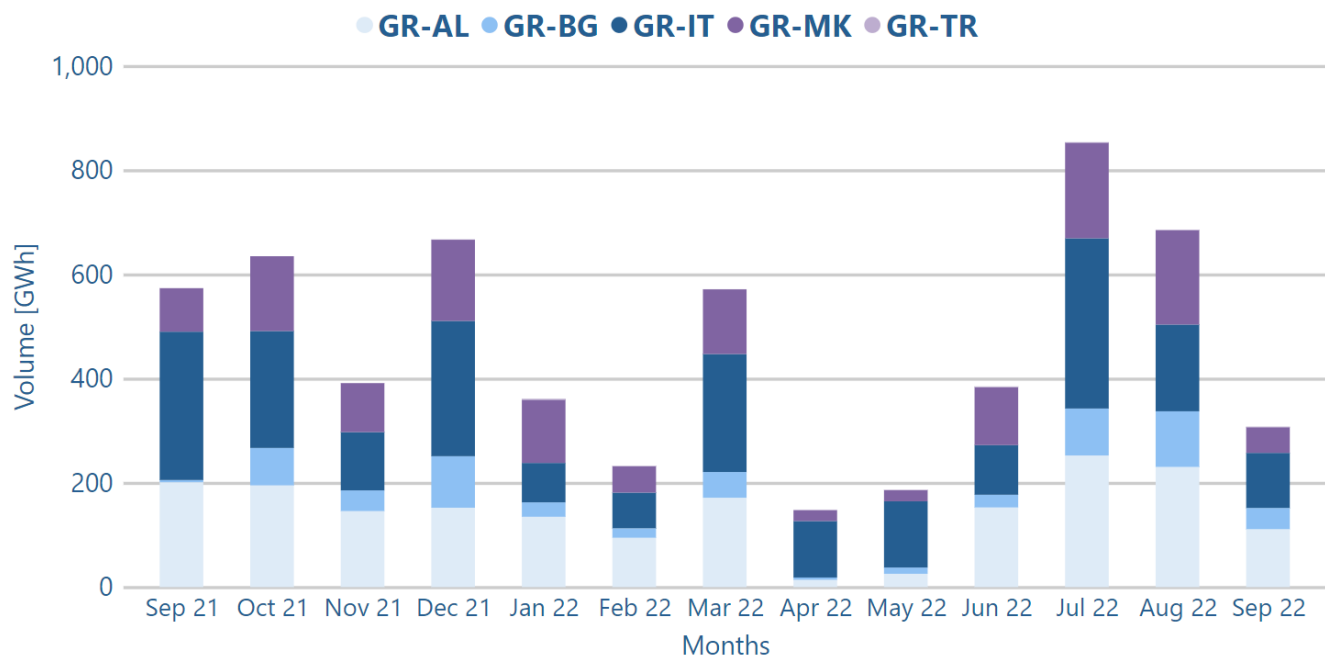
1.16. Cross Border Volume · Imports per month



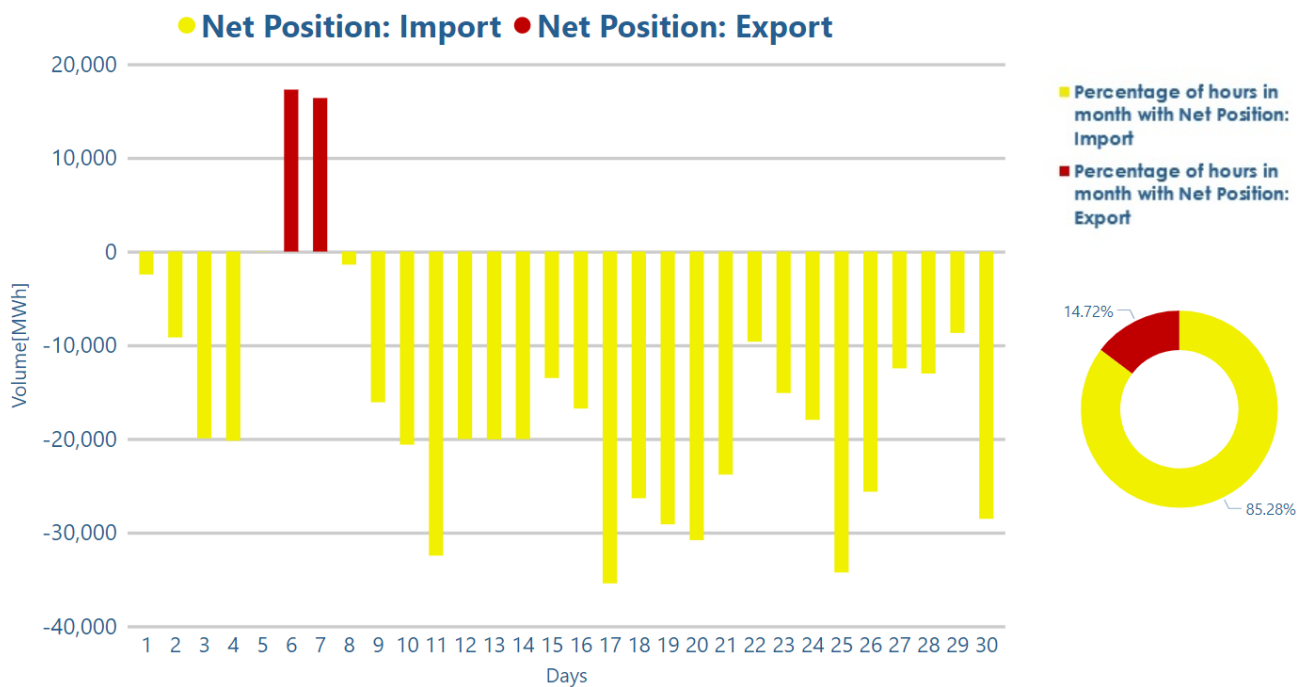
1.17. Cross Border volume · Exports per day



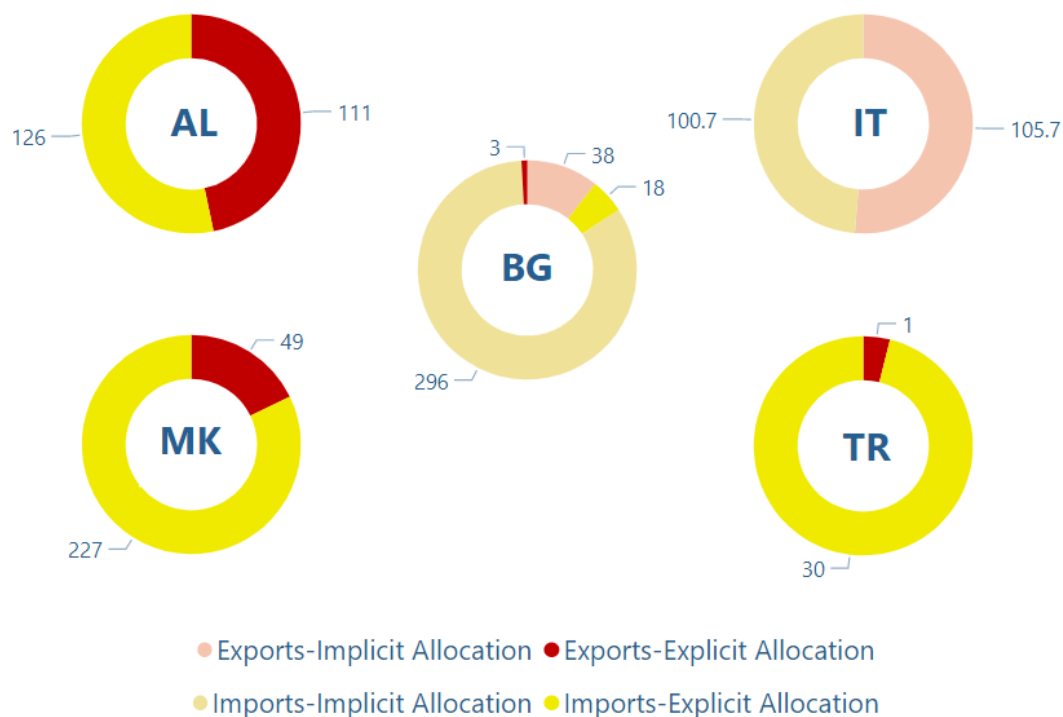
1.18. Cross Border Volume · Exports per month



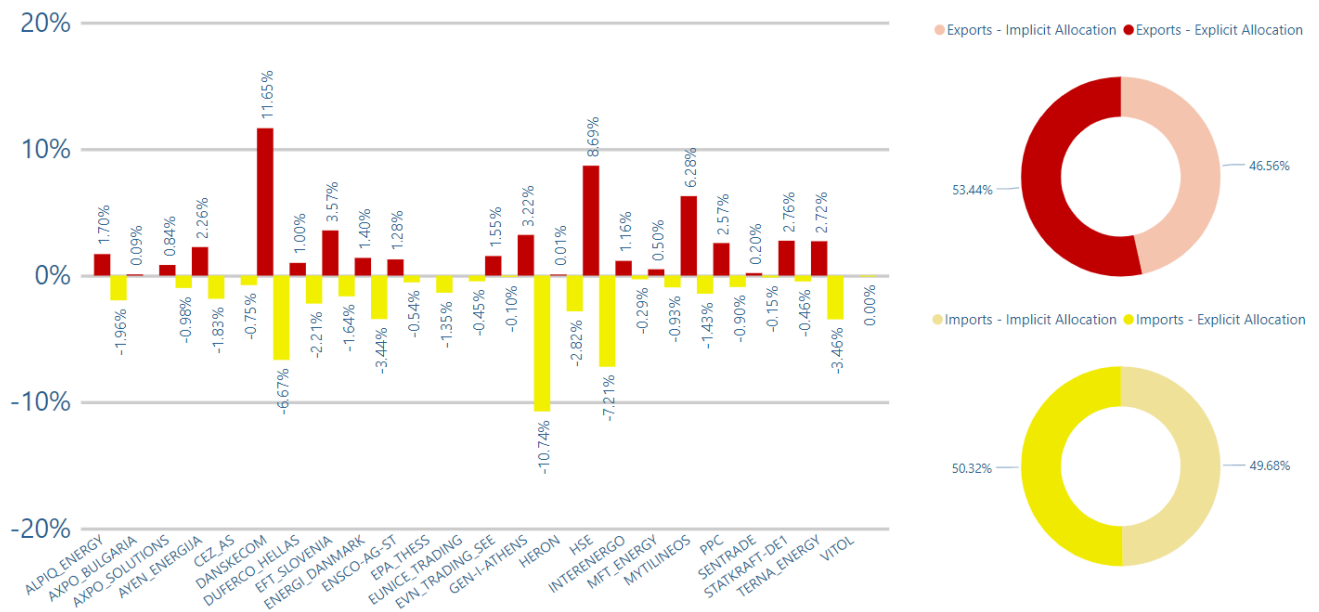
1.19. Net position of all cross border flows



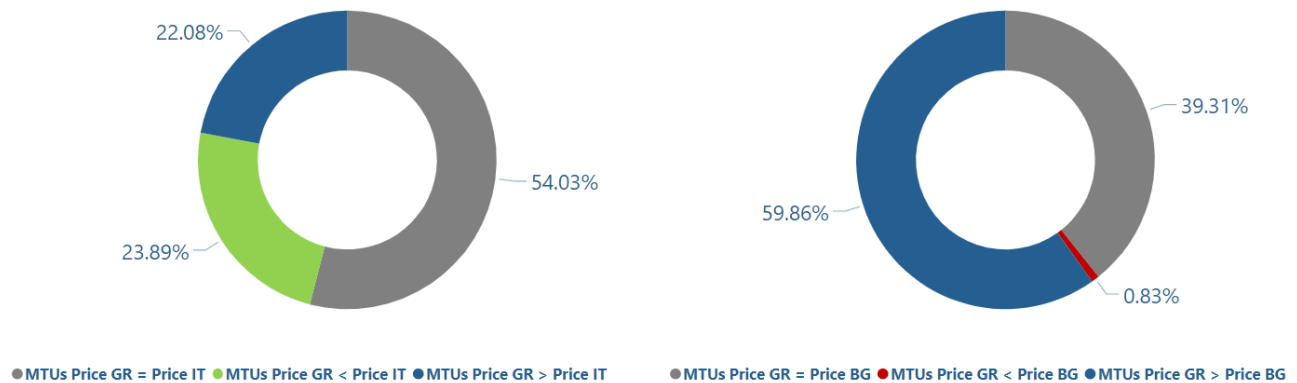
1.20. Cross Border Volumes (GWh) per Border



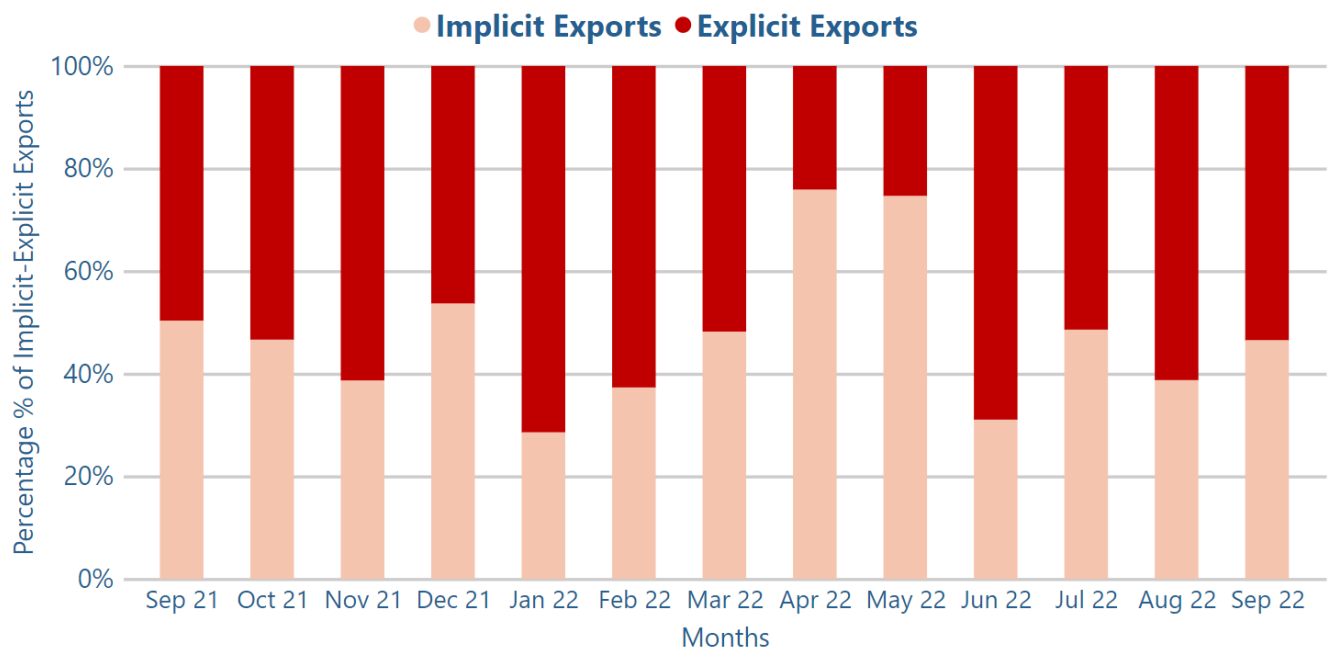
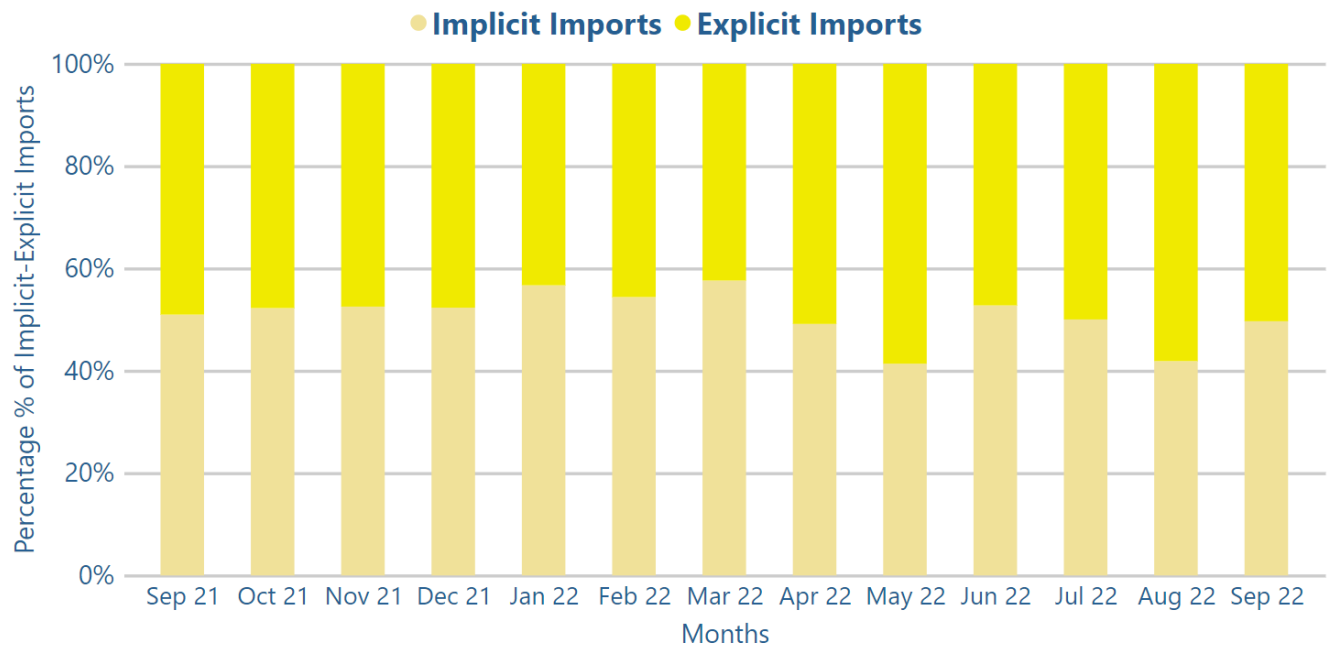
1.21. Market Shares of Imports and Exports per Market Participant



1.22. Price Coupling Data



1.23. Coupling Evolution

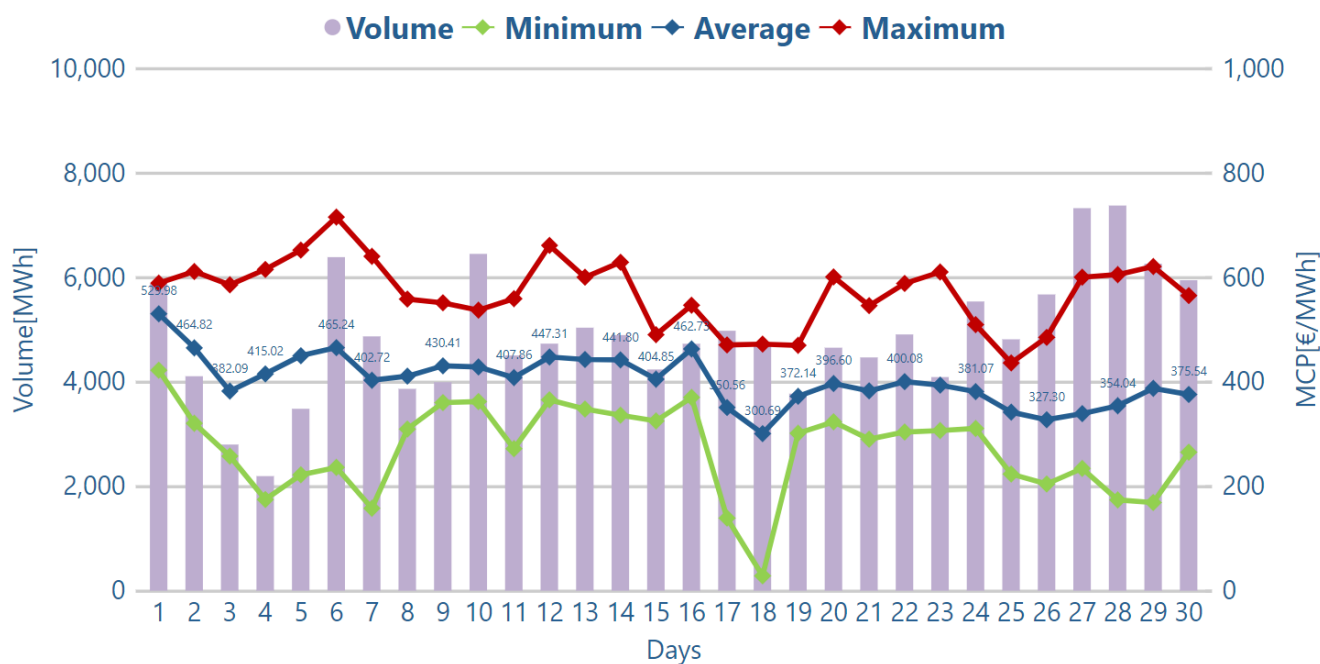


2. IDM

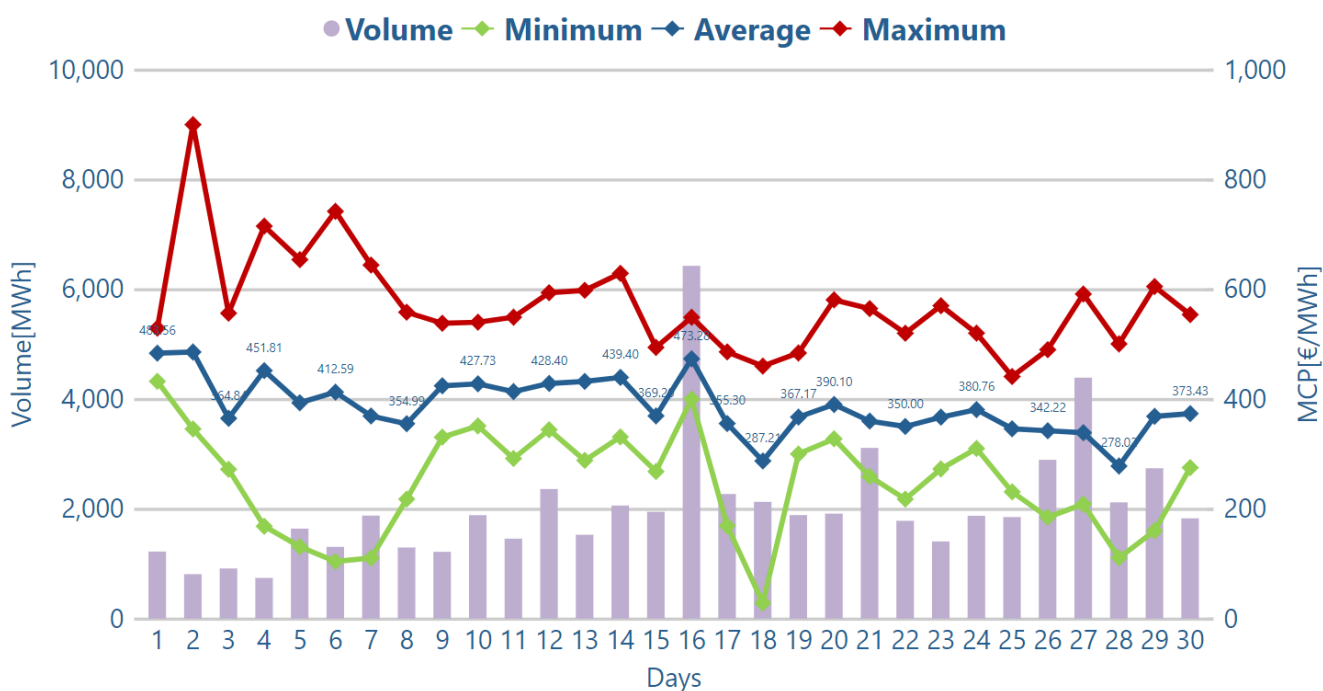
Market Clearing Prices (MCP)

Volumes, technologies and order types

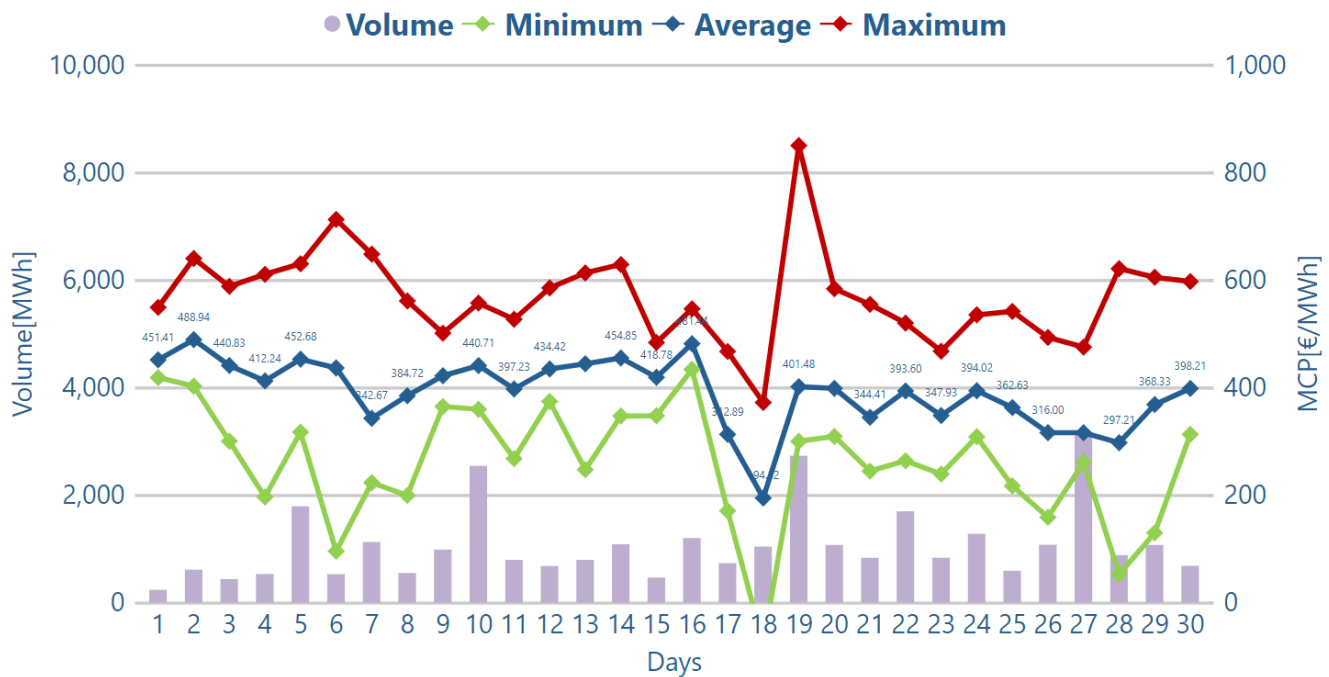
2.1. Daily MCP and volume · CRIDA1



2.2. Daily MCP and volume · CRIDA2



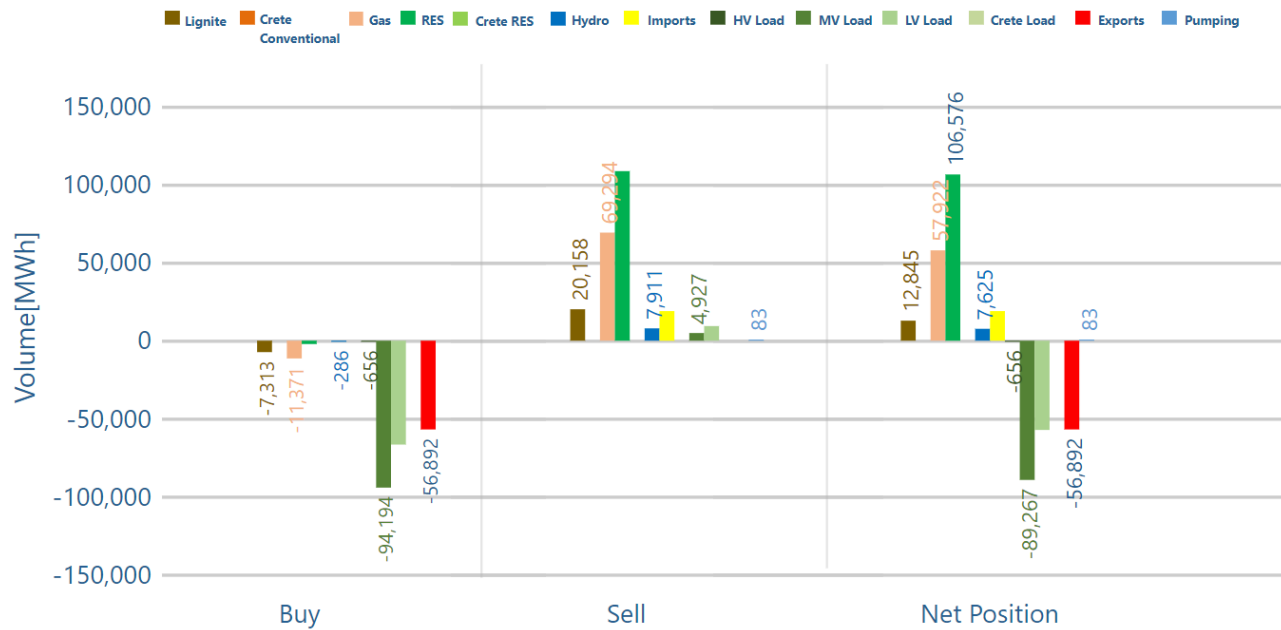
2.3. Daily MCP and volume · CRIDA3



2.4. Table with MCP and volume

Year			2021	2021	2021	2022	2022	2022	2022	2022	2022	2022	2022	2022
Month			Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep
CRIDA1	Price [€/MWh]	min	50	36.01	7.81	10.70	87.79	99.21	0	60.19	19.42	109.14	143.45	28.46
		avg	197.39	227.79	234.23	225.59	209.70	274.09	243.67	223.32	237.46	316.84	422.60	402.94
		max	385	413	550	390	349	665	423.30	388.65	464.58	681	991.84	715.06
	Volume [MWh]		55,735	57,219	59,337	65,510	40,311	70,891	52,098	52,839	34,436	162,941	183,959	146,571
CRIDA2	Price [€/MWh]	min	73.56	37.48	5.96	4.70	83.75	99.11	0.01	60.90	20.13	0	126.29	28.45
		avg	196.57	227.54	233.08	226.23	208.97	272.01	245.06	221.25	236.83	288.59	395.14	387.59
		max	381	411	581	435	350	620.07	422.50	350	479	701	1011	900
	Volume [MWh]		50,719	41,278	44,408	38,357	38,727	51,291	41,923	41,935	39,002	45,893	45,307	60,862
CRIDA3	Price [€/MWh]	min	95.06	125.19	74.57	64.74	123.76	98.61	0	64.30	24.11	0	82.95	-76.05
		avg	208.22	249.59	256.79	240.34	216.71	287.02	241.43	225.71	253.13	323.58	425.80	391.61
		max	400	416.60	556.04	444.02	350	599.97	394.70	350	469.04	726	1876	850
	Volume [MWh]		29,856	25,615	43,368	32,187	24,098	31,964	24,779	30,263	28,075	29,003	22,083	32,006

2.5. Volume mix per side and net position for IDM



3. DAM & IDM · Aggregated Overview

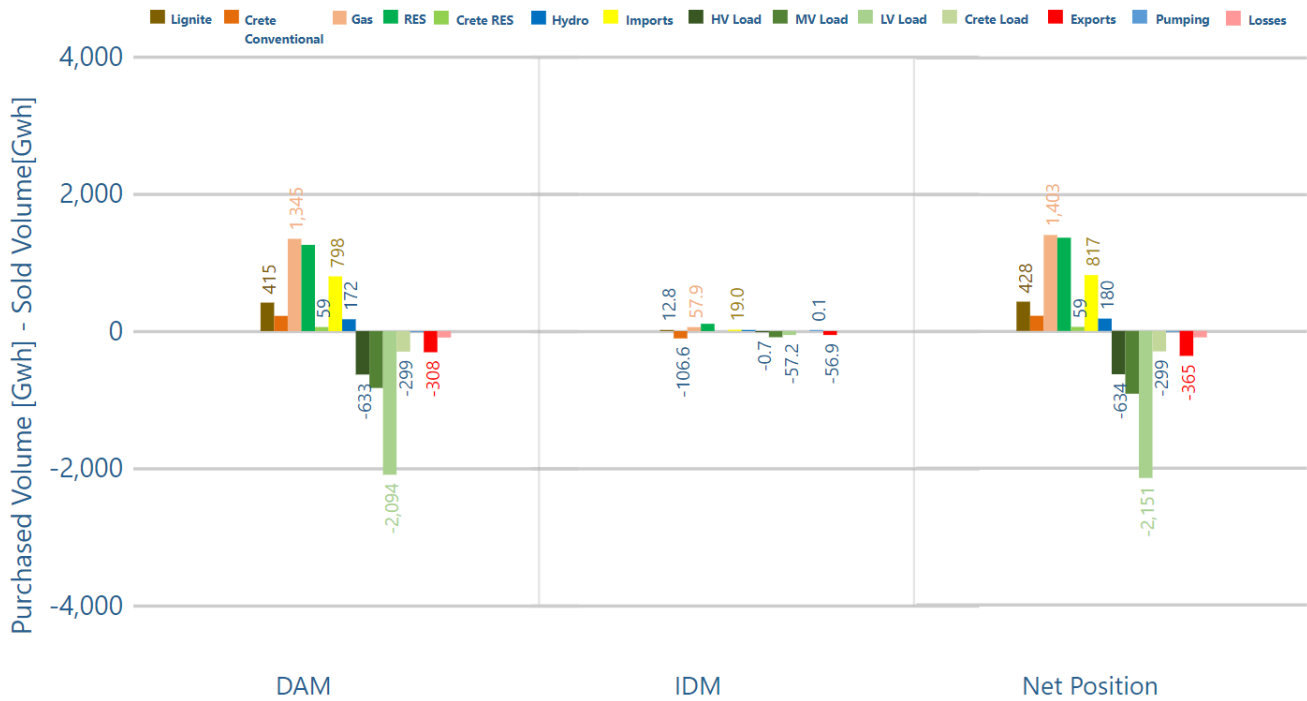
Final Market Schedules

Domestic Production

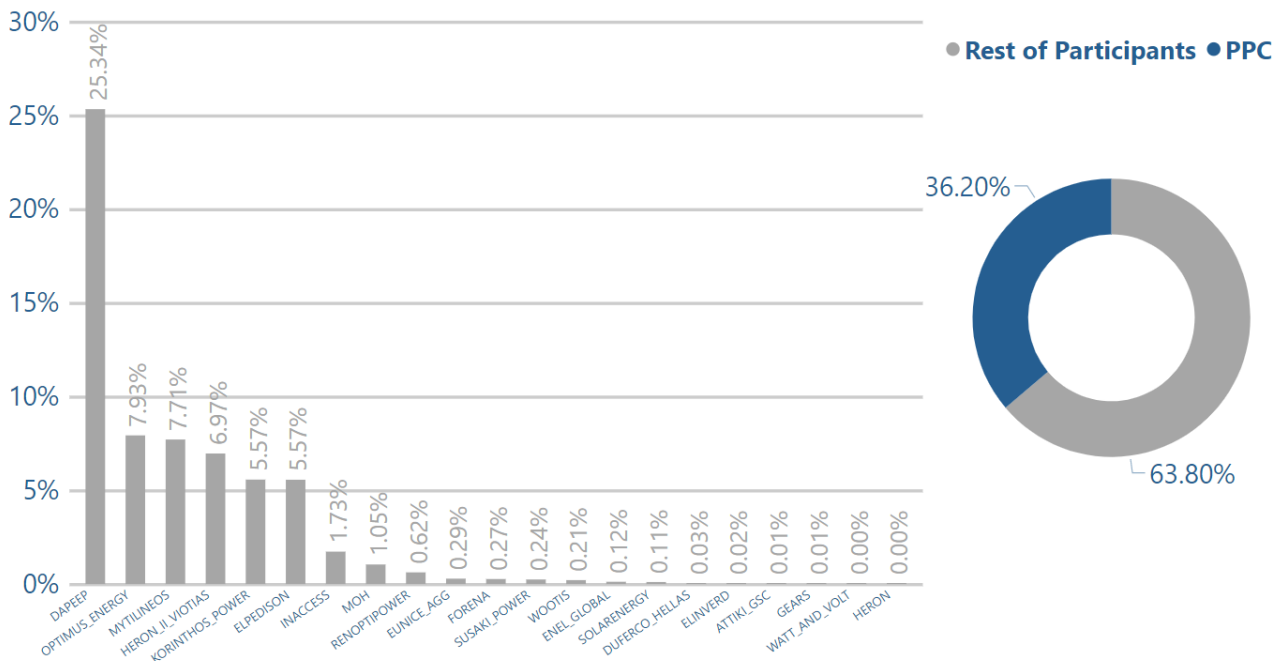
Domestic Consumption

Domestic Consumption per Voltage level

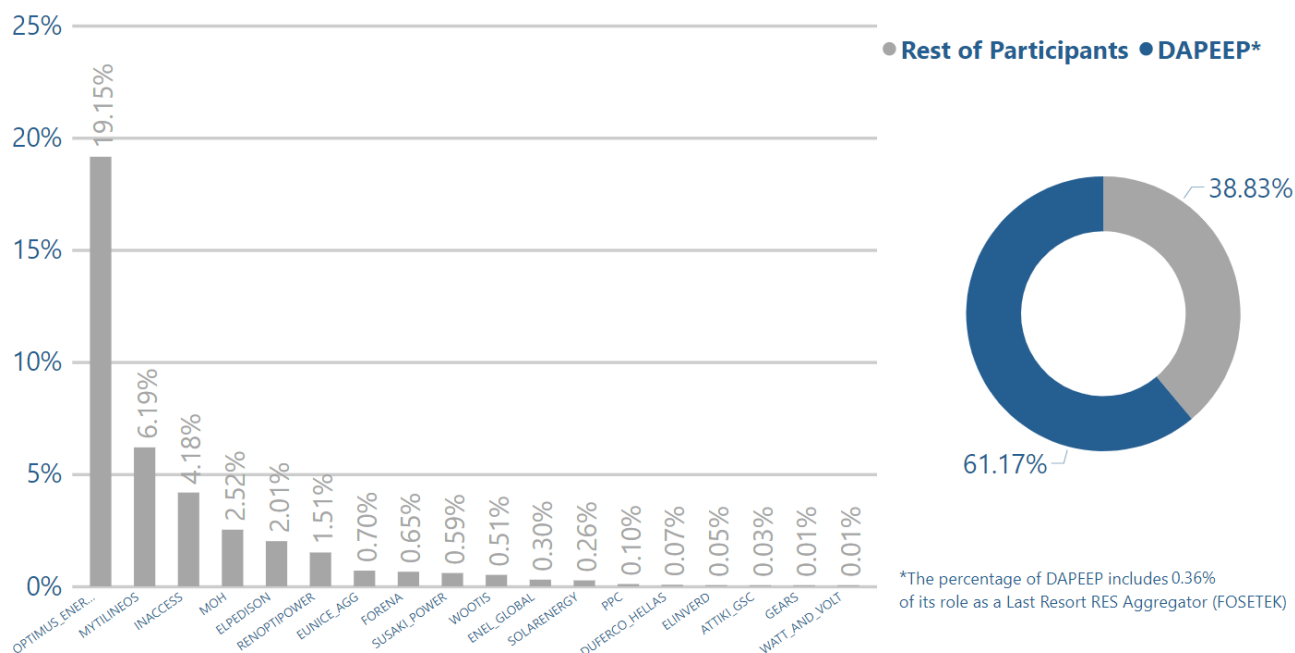
3.1. Market Schedules



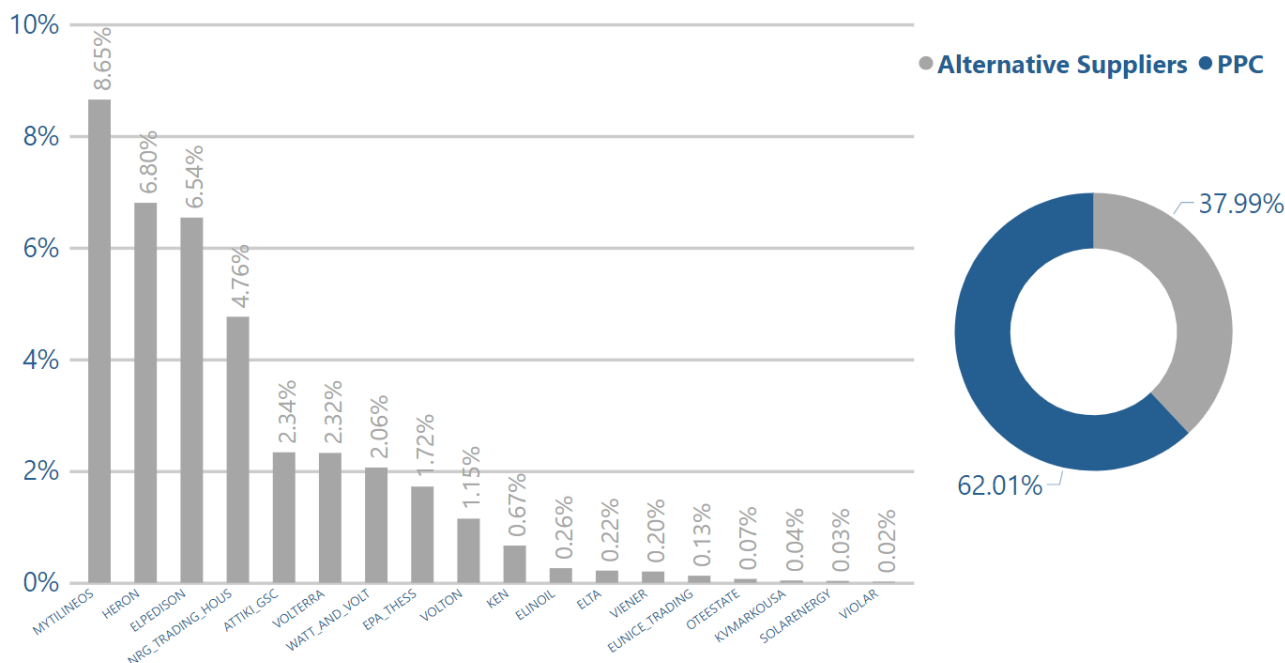
3.2. Final Market Schedule shares for all production units per Market Participant · Greek Bidding Zone



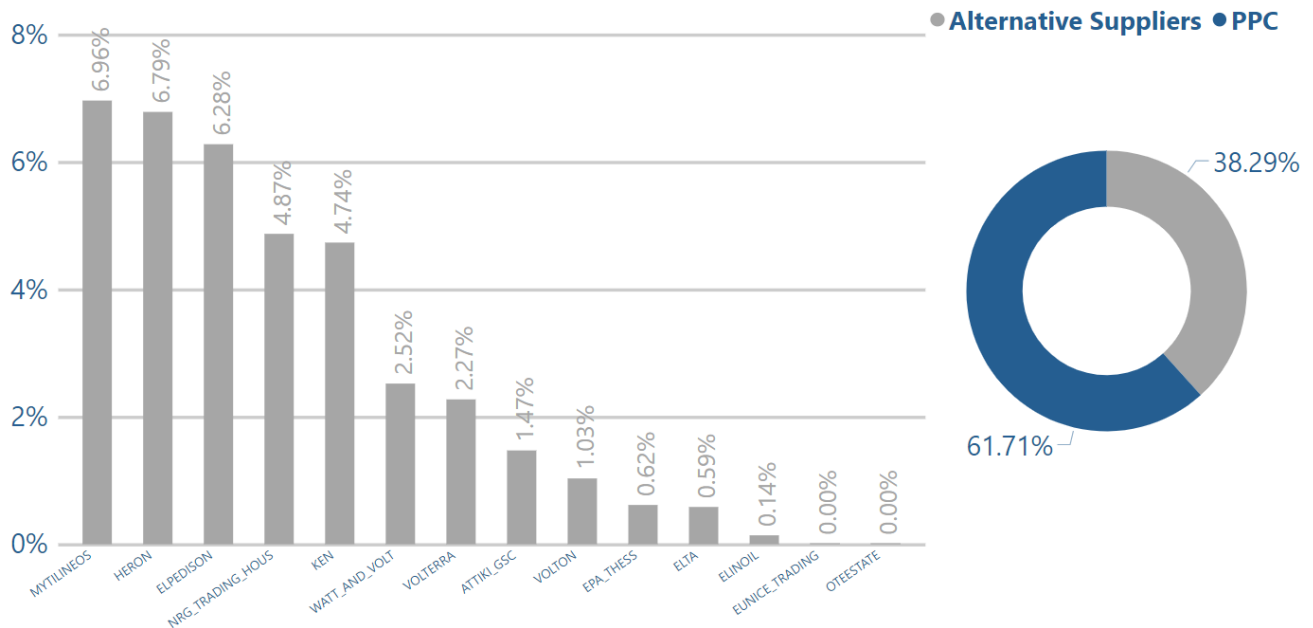
3.3. Final Market Schedule shares for RES production units per Market Participant · Greek Bidding Zone



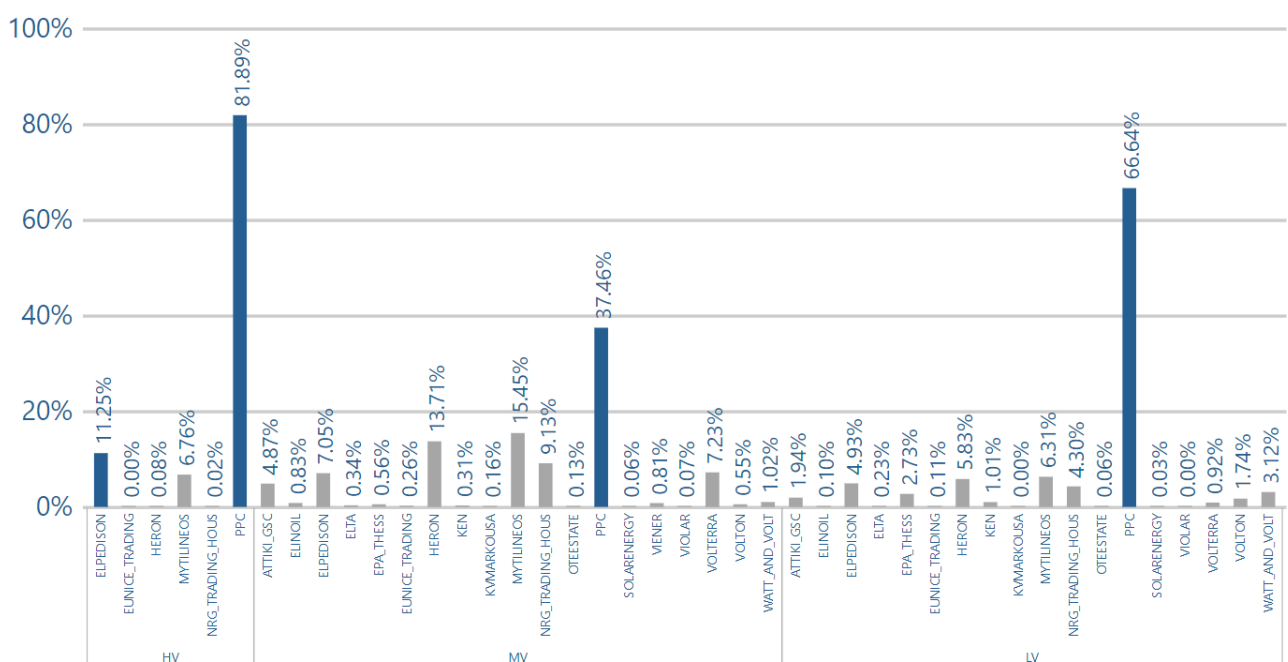
3.4. Final Market Schedules shares for domestic load per Market Participant · Mainland



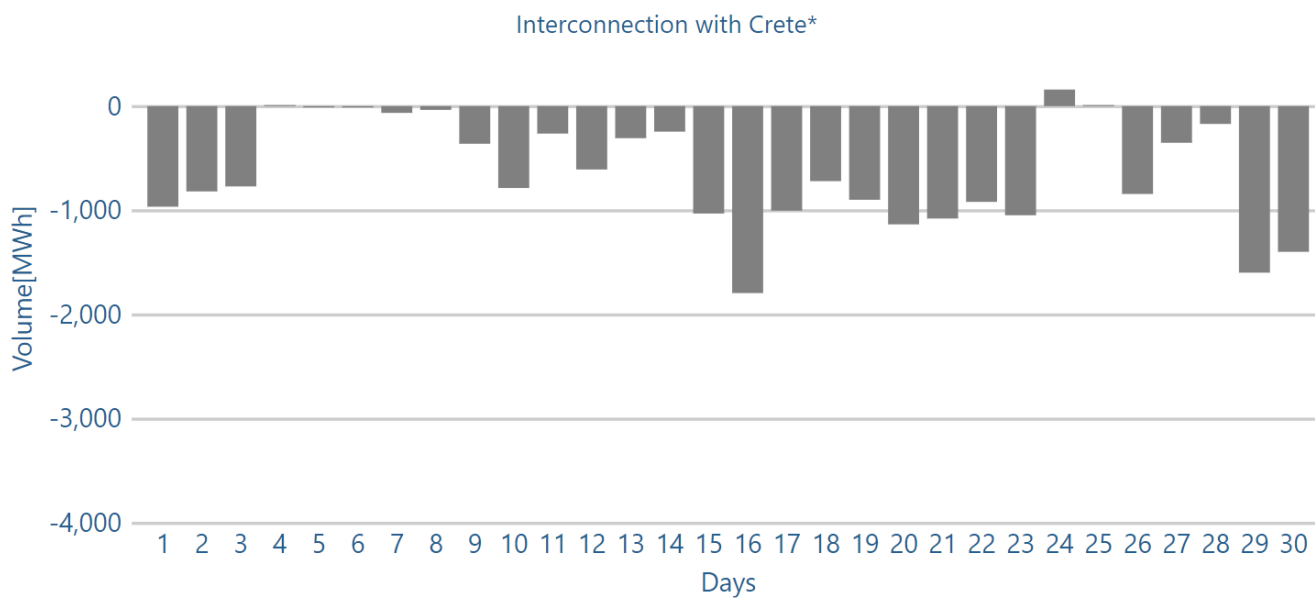
3.5. Final Market Schedule Final Schedules shares for domestic load per Market Participant · Crete



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

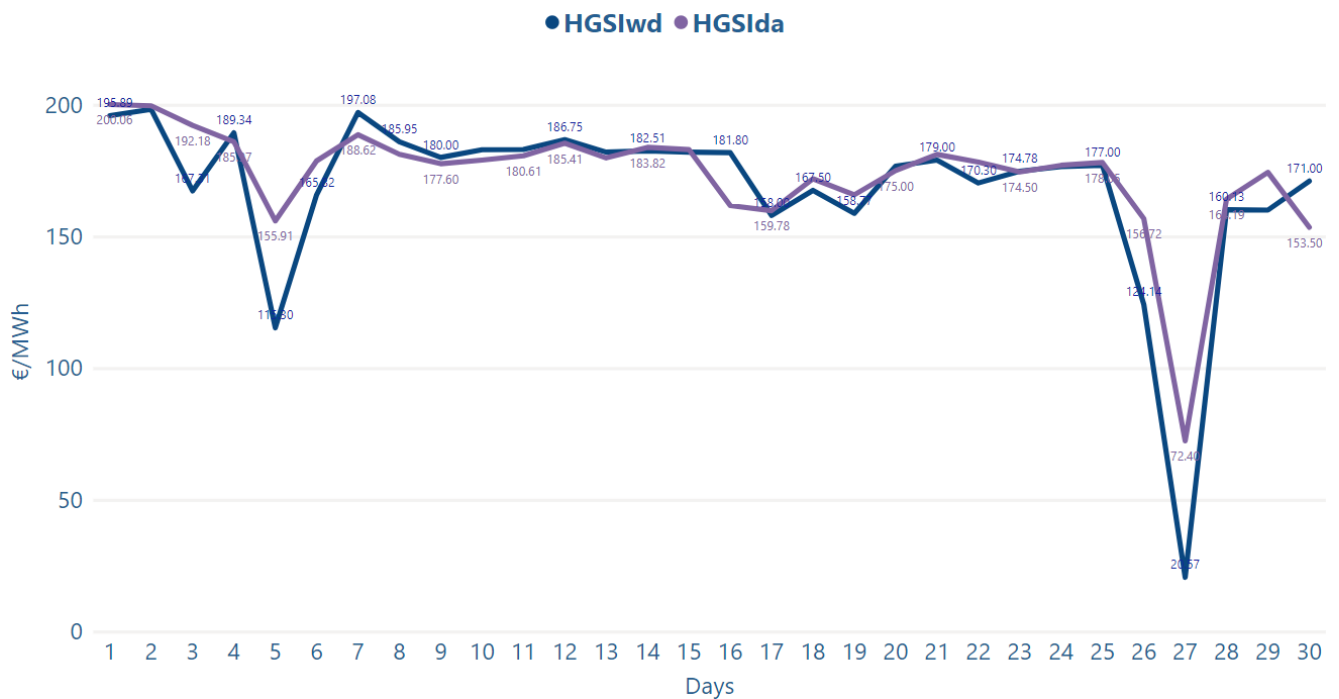
HEnEx NGAS Indices

Trading Volume per Trading Date

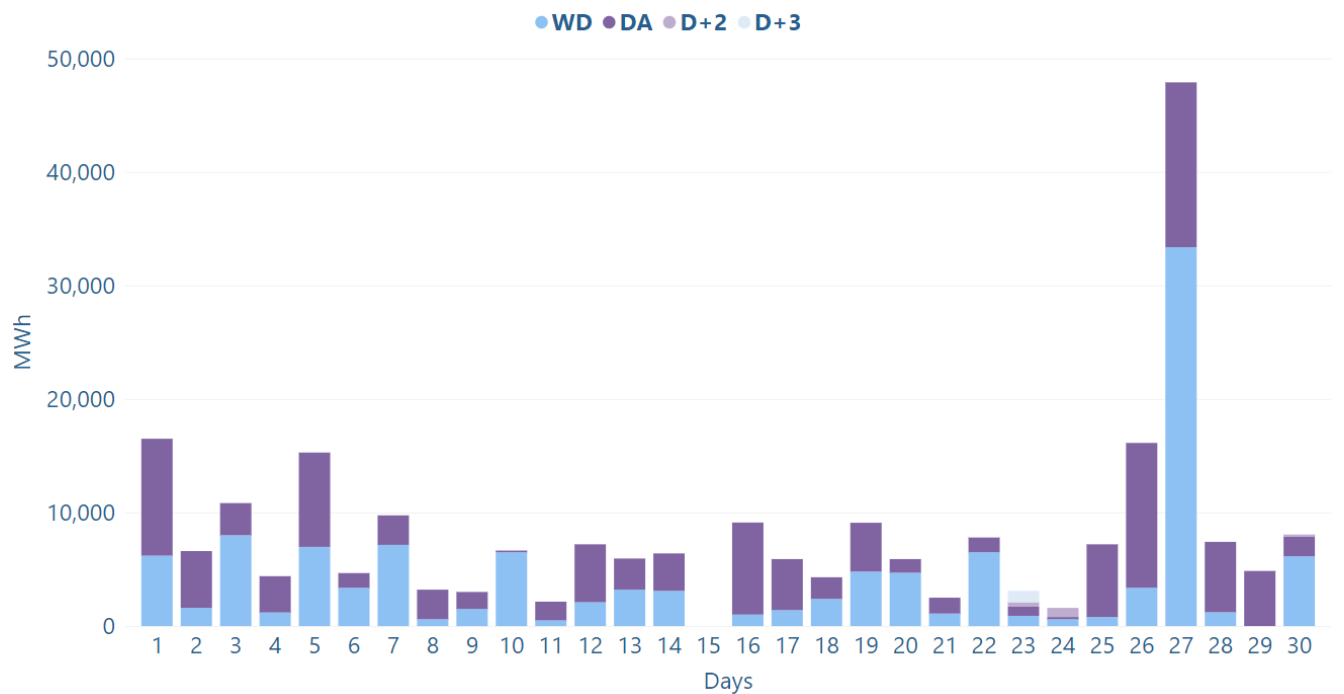
Trading Volume per Product, Session

Closing, Min, & Max Prices

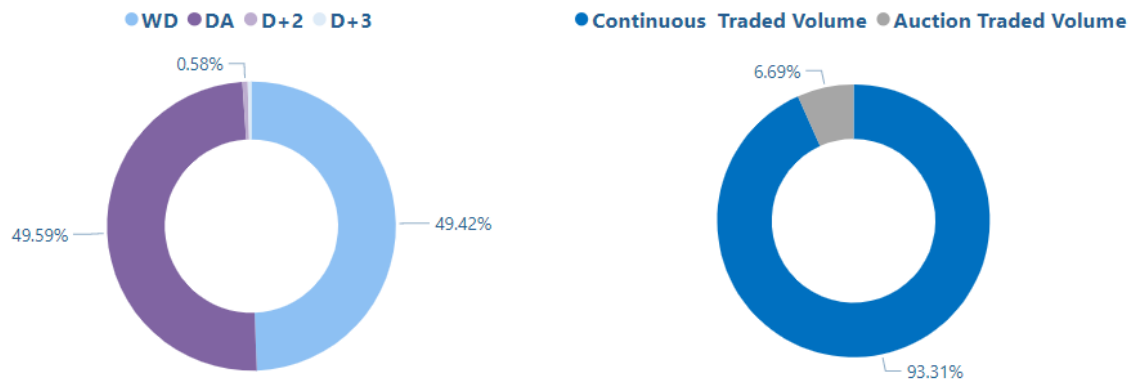
4.1. HEnEx NGAS indices



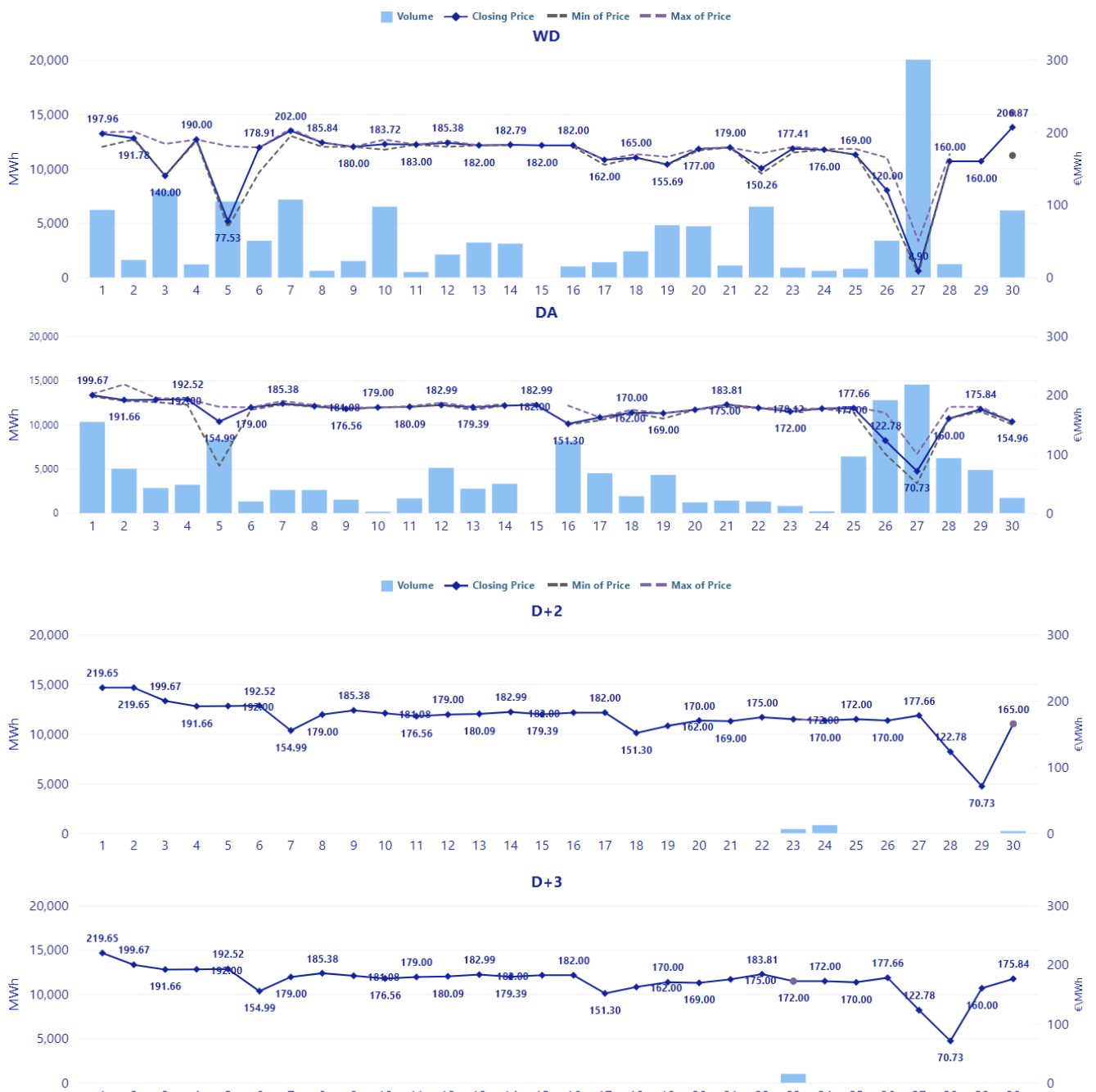
4.2. Trading Volume per Trading Day



4.3. Trading Volume per Product & Session



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



5. 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).
- 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.
- Table 2.4 on page 21 has been amended on this second edition