



# Analysis of the day-ahead market and the intraday market for June 2022

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Surveillance division  
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# THE MAIN INDICATORS OF DAM AND IDM



# The main indicators of DAM and IDM for June 2022

## DAY-AHEAD MARKET

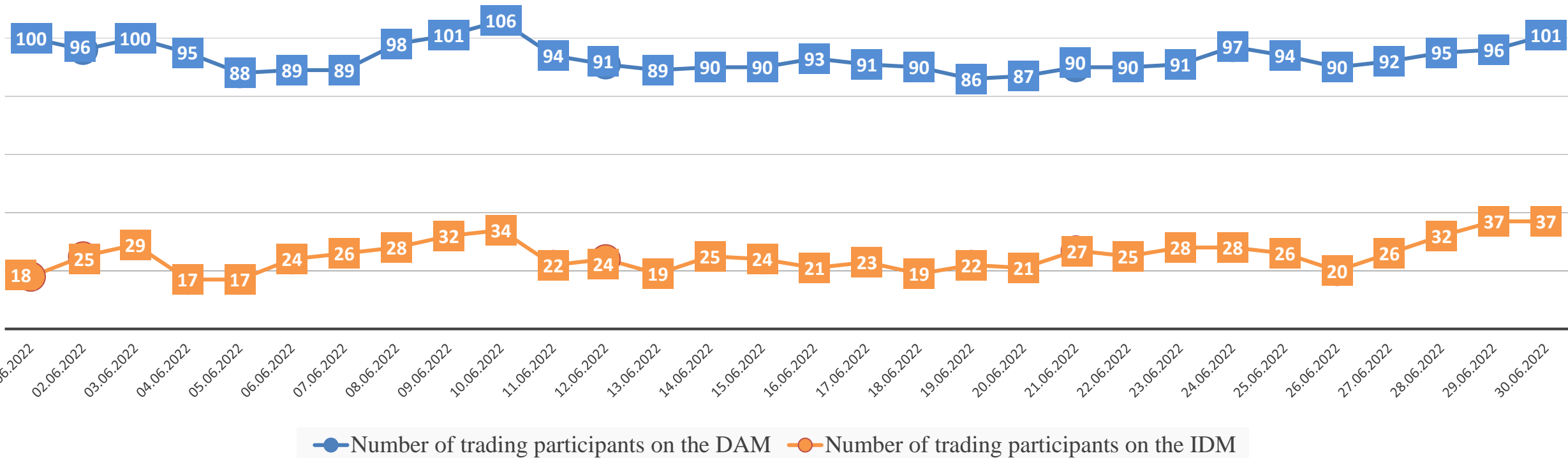
Indicator	June 2022	May 2022	Change,%	June 2021	Change,%
Base index (IPS), UAH/MWh	2 223,82	2 223,82	0,00%	1 362,37	↑ + 63,23%
Peak index (IPS), UAH/MWh	2 646,25	2 646,25	0,00%	1 524,02	↑ + 73,64%
Off-peak index (IPS), UAH/MWh	1 801,40	1 801,40	0,00%	1 200,72	↑ + 50,03%
Base index (BEI), UAH/MWh	-	-	-	1 649,16	-
Peak index (BEI), UAH/MWh	-	-	-	1 987,07	-
Off-peak index (BEI), UAH/MWh	-	-	-	1 311,25	-
DAM weighted average price, UAH/MWh	2 262,82	2 275,79	↓ - 0,57%	1 456,15	↑ + 55,40%
DAM weighted average price (IPS), UAH/MWh	2 262,82	2 275,79	↓ - 0,57%	1 425,14	↑ + 58,78%
DAM weighted average price (BEI), UAH/MWh	-	-	-	1 705,08	-
DAM volume of purchase and sale, MWh	411 007,7	512 792,3	↓ - 19,85%	2 415 613,9	↓ - 82,99%
DAM volume of purchase and sale (IPS), MWh	411 007,7	512 792,3	↓ - 19,85%	2 148 021,3	↓ - 80,87%
DAM volume of purchase and sale (BEI), MWh	-	-	-	267 592,6	-
DAM average daily volume of trades, MWh	13 700,3	16 541,7	↓ - 17,18%	80 520,5	↓ - 82,99%

## INTRADAY MARKET

Indicator	June 2022	May 2022	Change,%	June 2021	Change,%
IDM weighted average price, UAH/MWh	2 437,49	2 770,10	↓ - 12,01%	1 354,96	↑ + 79,89%
IDM weighted average price (IPS), UAH/MWh	2 437,49	2 770,10	↓ - 12,01%	1 352,96	↑ + 80,16%
IDM weighted average price (BEI), UAH/MWh	-	-	-	1 806,48	-
IDM volume of purchase and sale, MWh	16 720,6	15 887,9	↑ + 5,24%	467 764,3	↓ - 96,43%
IDM volume of purchase and sale (IPS), MWh	16 720,6	15 887,9	↑ + 5,24%	465 698,7	↓ - 96,41%
IDM volume of purchase and sale (BEI), MWh	-	-	-	2 065,6	-
IDM average daily volume of trades, MWh	557,4	512,5	↑ + 8,75%	15 592,1	↓ - 96,43%

# Information on the DAM/IDM participants

Number of the DAM/IDM participants who submitted orders on the DAM and the IDM during June 2022



14 new DAM/IDM participants were registered in June 2022. As of 30.06.2022, there were 561 agreements on participation in the DAM and the IDM. There are 37 electricity producers, 31 distribution system operators (DSOs), 459 electricity suppliers, 27 traders, 5 consumers, the Transmission system operator and the Guaranteed Buyer are also among the participants of the DAM/IDM.

There were no suspensions of participation in the DAM and the IDM in June 2022.

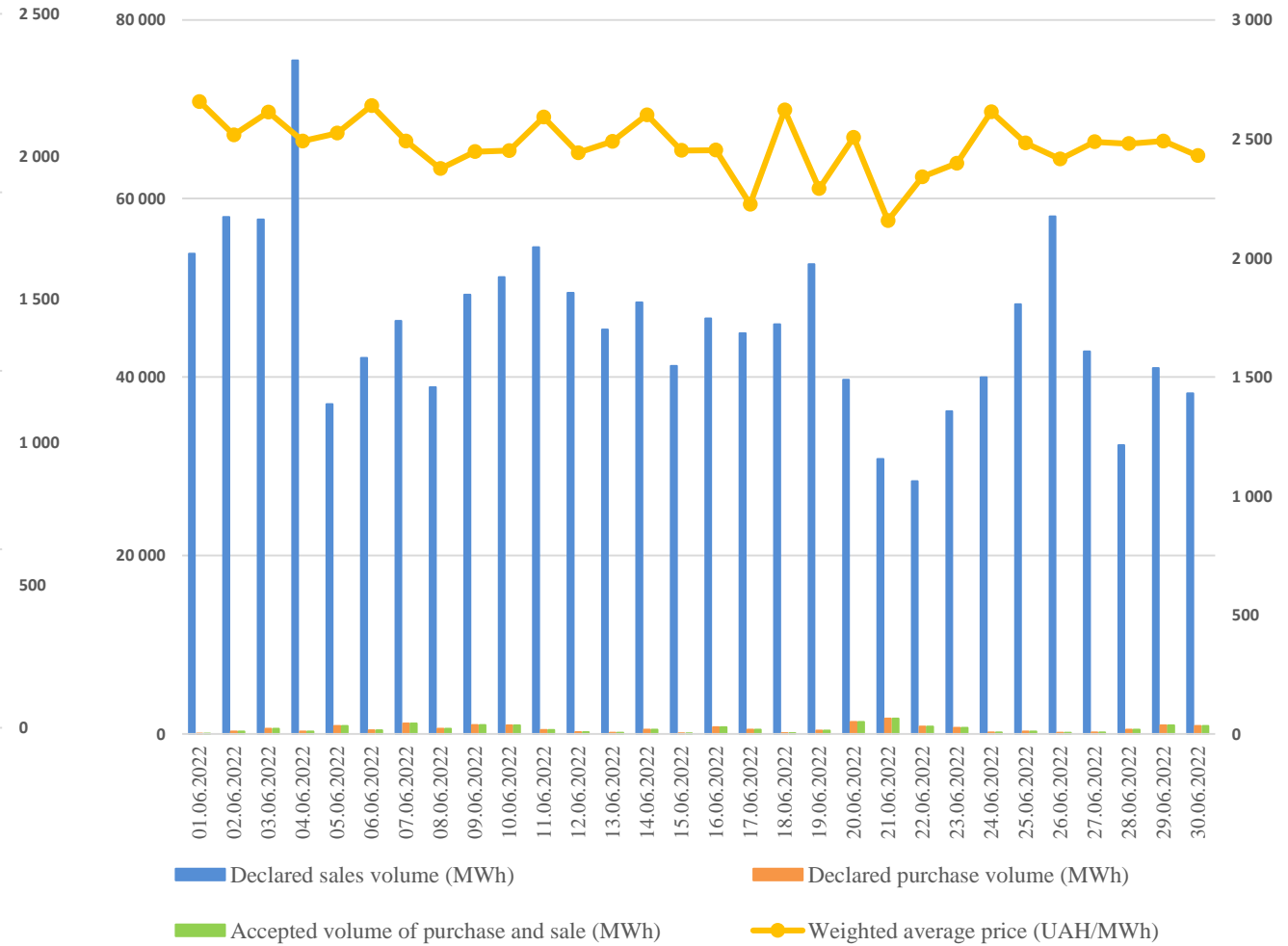
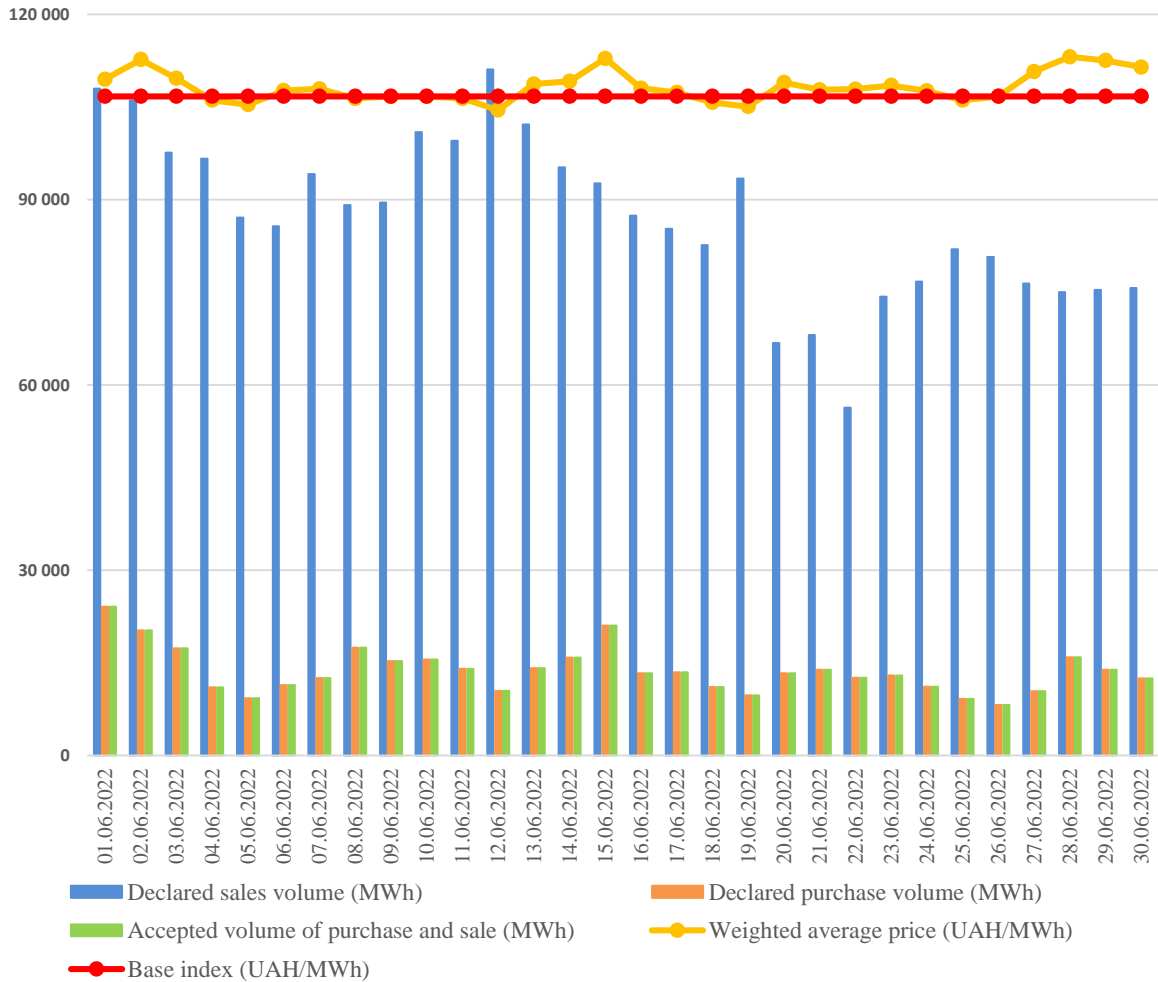
The participation of 8 participant in the DAM/IDM was terminated in June 2022, 7 of which – on the basis of the respective statements of the DAM/IDM participants, 1 – in connection with the termination of agreement on imbalances settlement with the Transmission system operator.

# Orders.

## Consolidated orders for sale and purchase on the DAM and IDM

### Day-ahead market

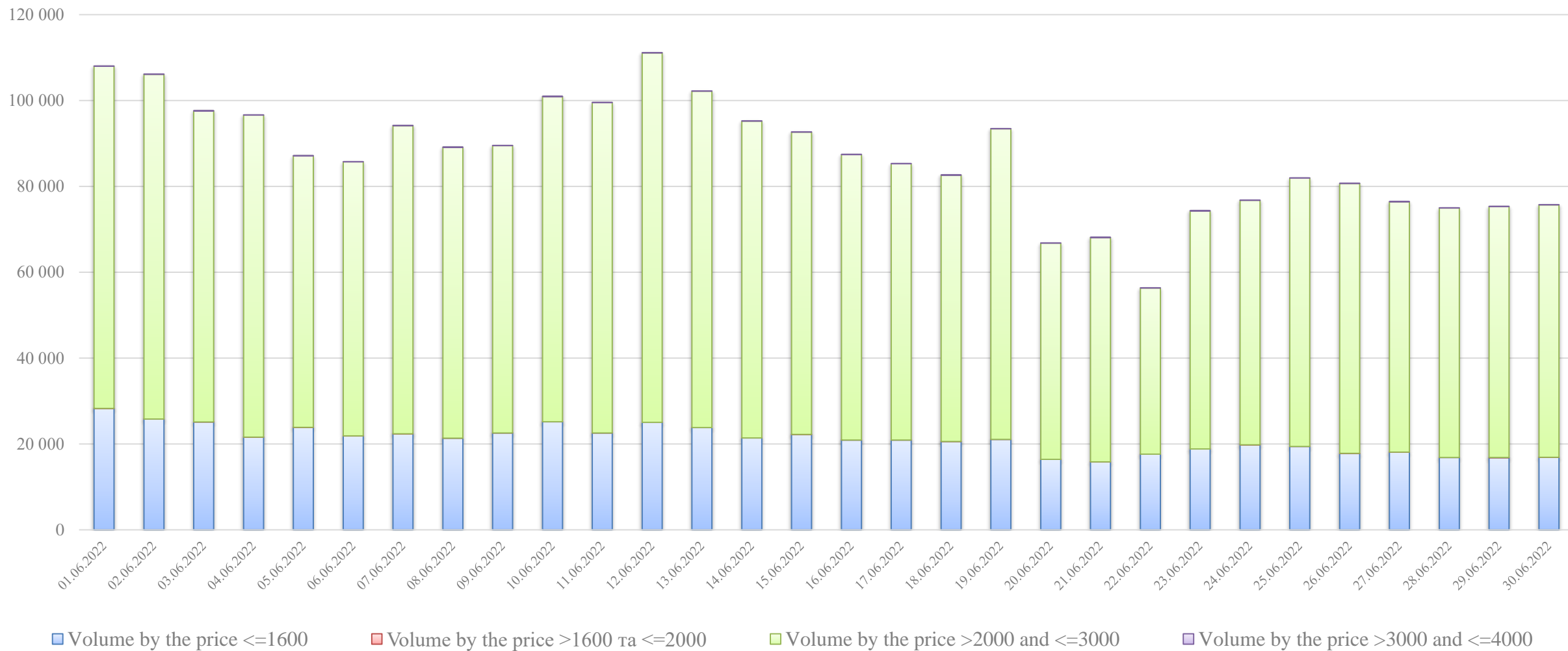
### Intraday market



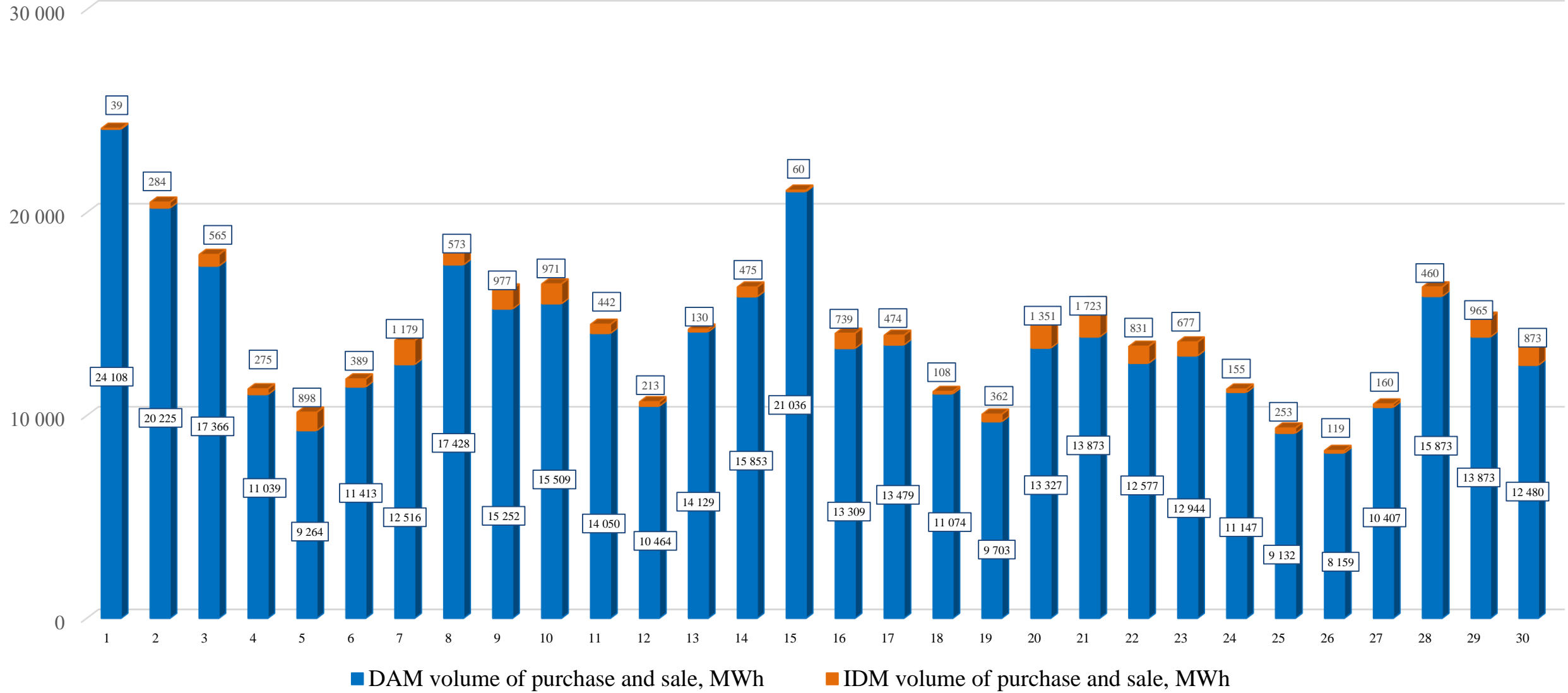


# Orders.

## DAM volumes of sale orders, ranking by the price in June 2022, MWh



# Volume of trades on the DAM and the IDM in June 2022





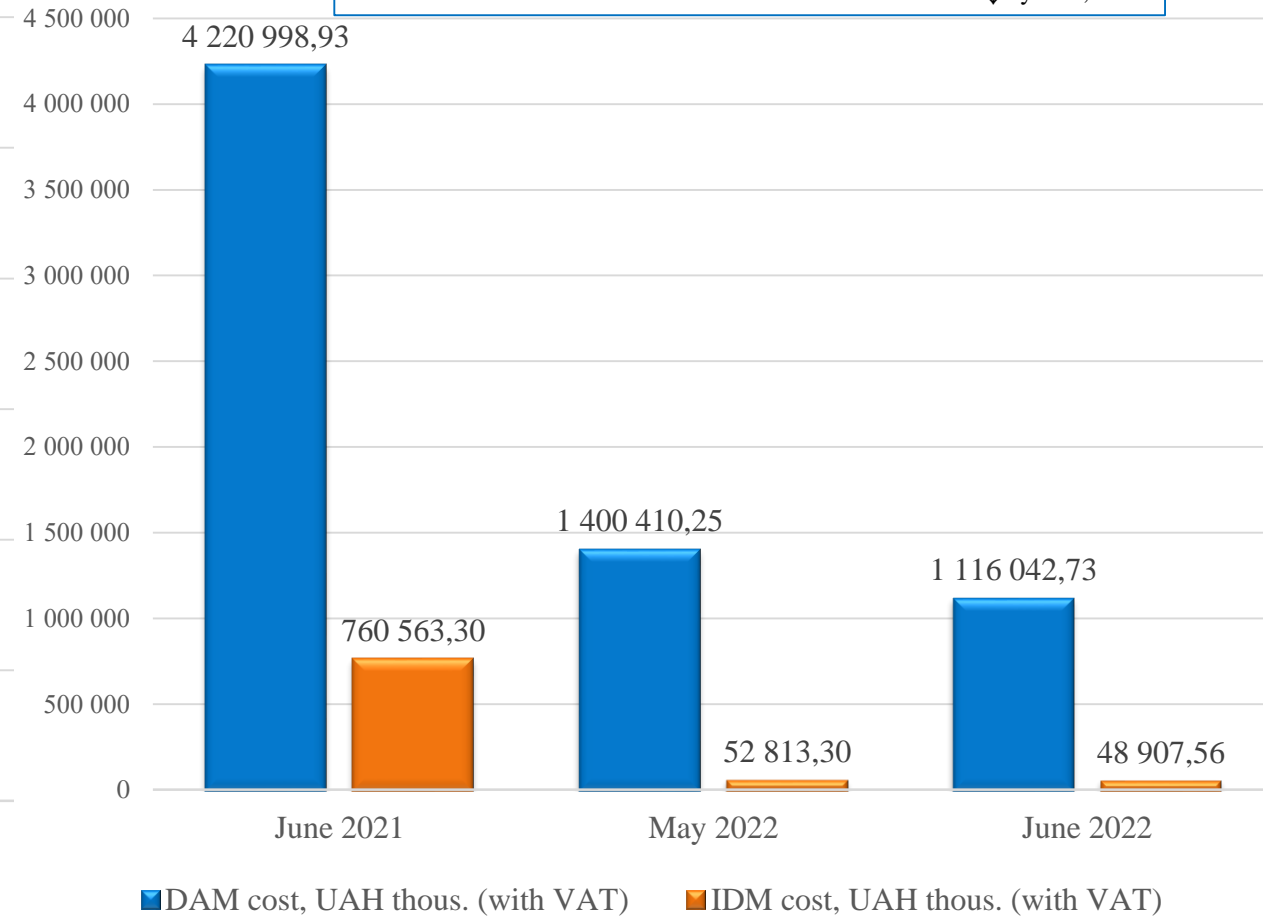
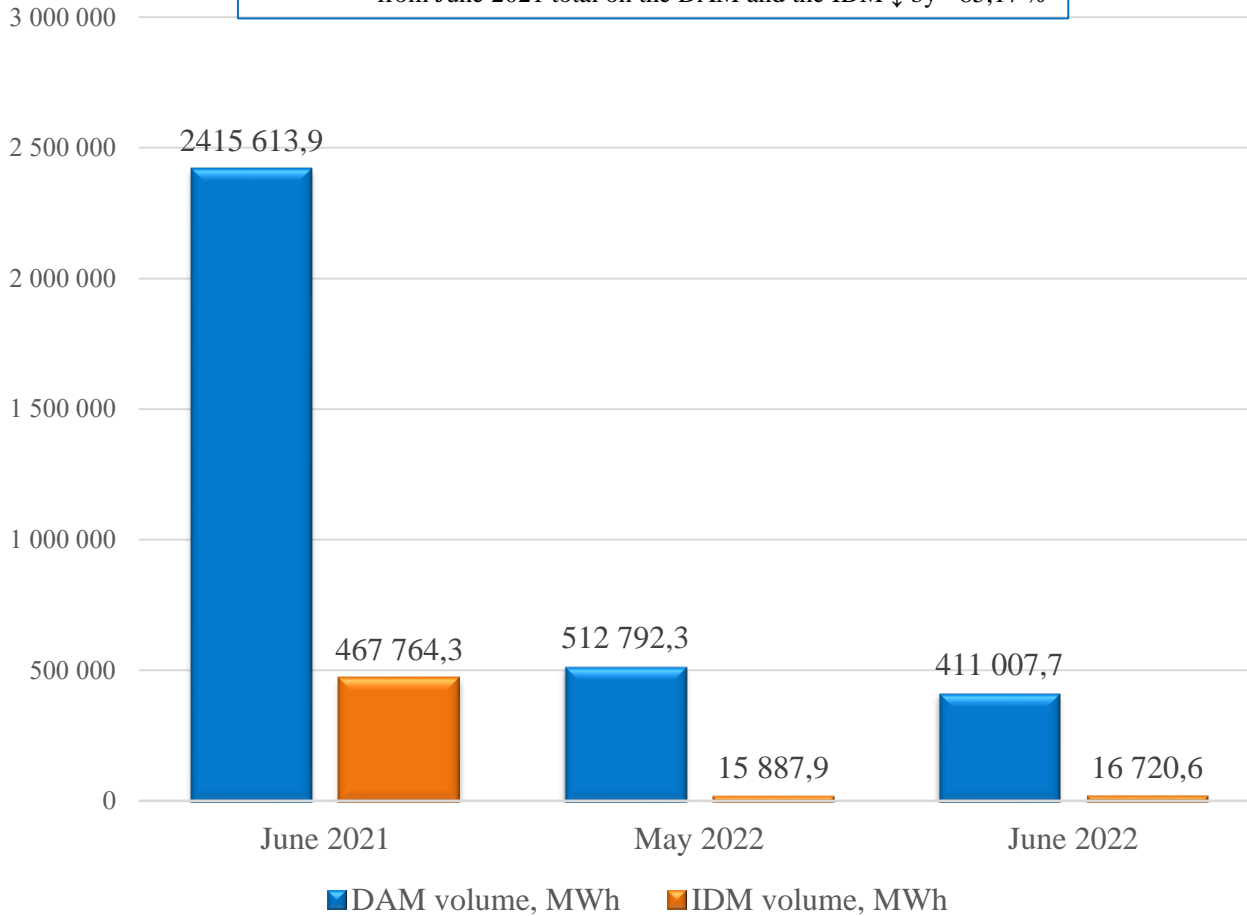
# Comparison of volume and cost of electricity purchase and sale for June, May 2022 and June 2021

## Volume of trades

## Cost

Deviation: from May 2022 total on the DAM and the IDM ↓ by - 19,1 %  
from June 2021 total on the DAM and the IDM ↓ by - 85,17 %

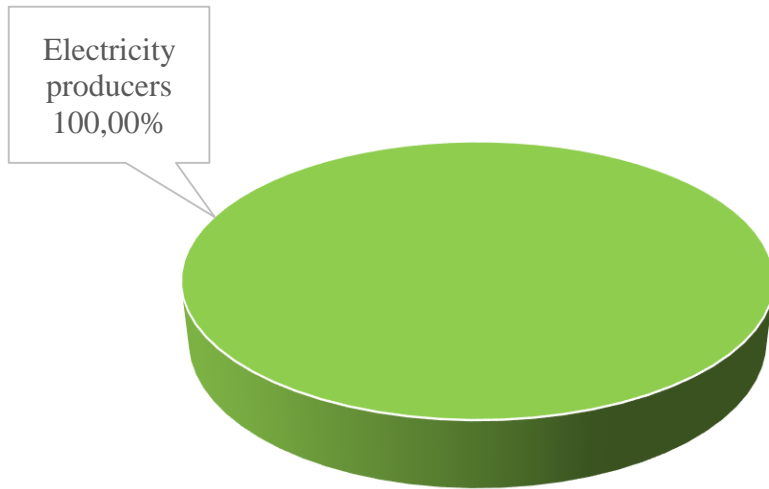
Deviation: from May 2022 total on the DAM and the IDM ↓ by - 19,84 %  
from June 2021 total on the DAM and the IDM ↓ by - 76,61 %



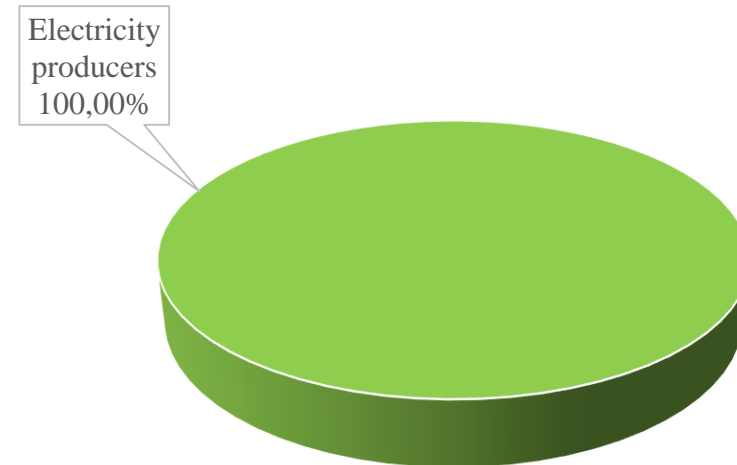
# Structure of DAM and IDM sale volumes for June 2022 by activity types, %

## Day-ahead market

### Declared volumes

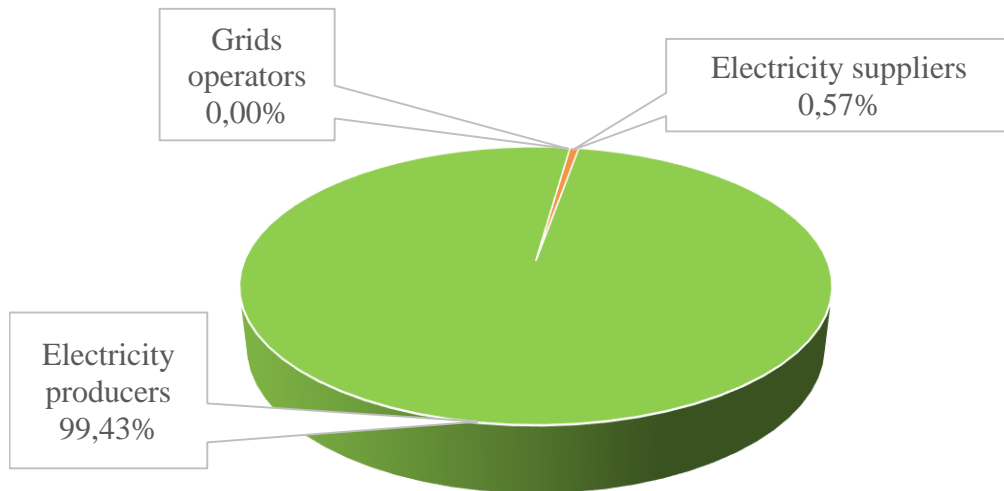


### Accepted volumes

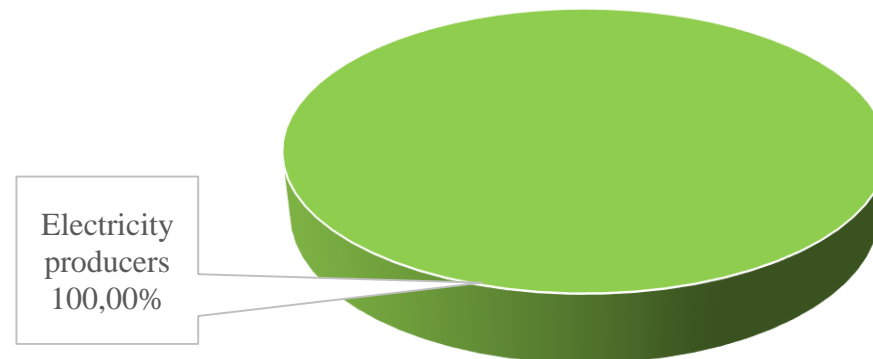


## Intraday market

### Declared volumes



### Accepted volumes



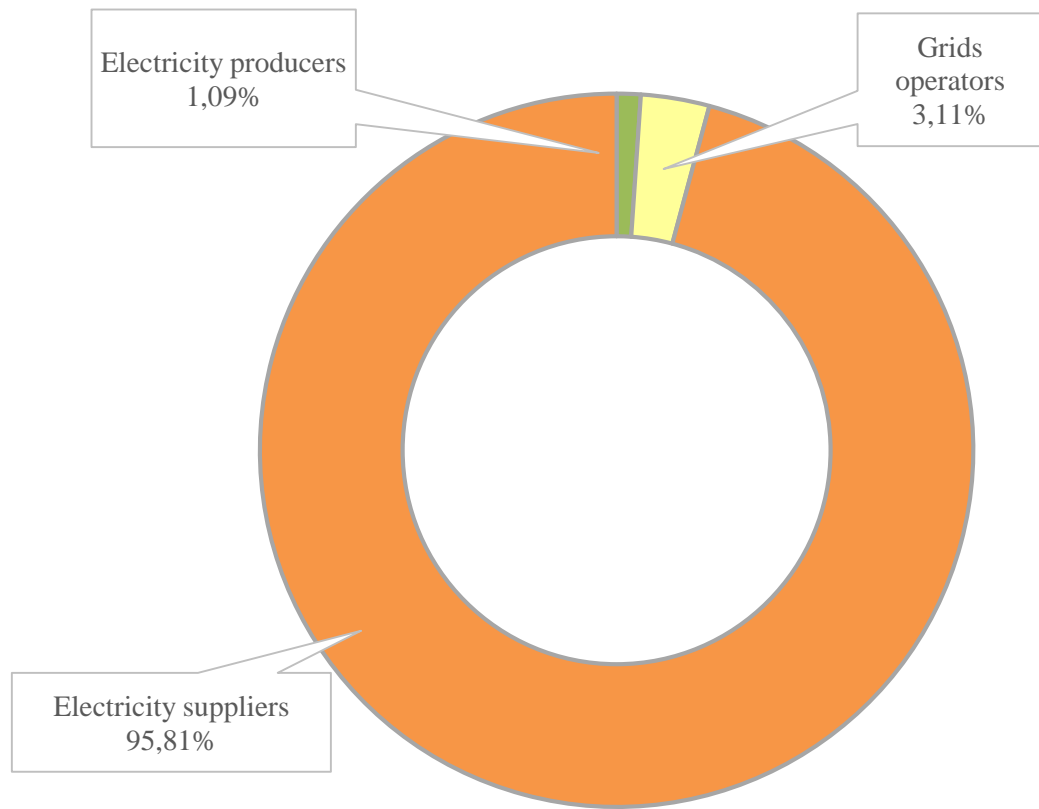
\*Guaranteed Buyers' sale volumes are included in the producers' sale volumes.  
\*\*The amount of interest may differ from 100% due to rounding to 2 decimal places.

# Structure of DAM and IDM purchase volumes for June 2022 by activity types, %

## Day-ahead market



## Intraday market



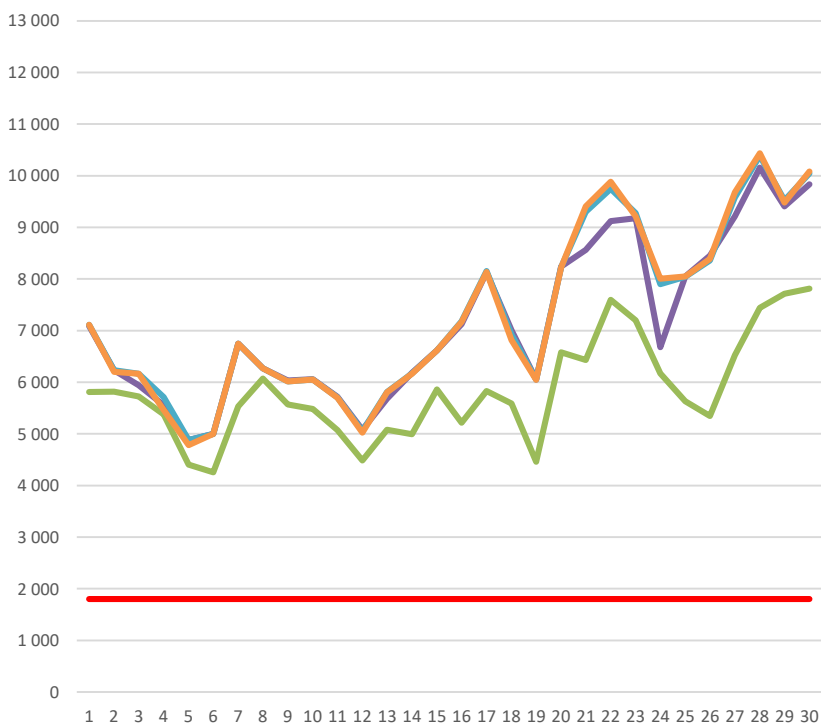
\* Guaranteed Buyers' purchase volumes are included in the electricity suppliers' purchase volumes.

\*\* The amount of interest may differ from 100% due to rounding to 2 decimal places.

# DAM price indices.

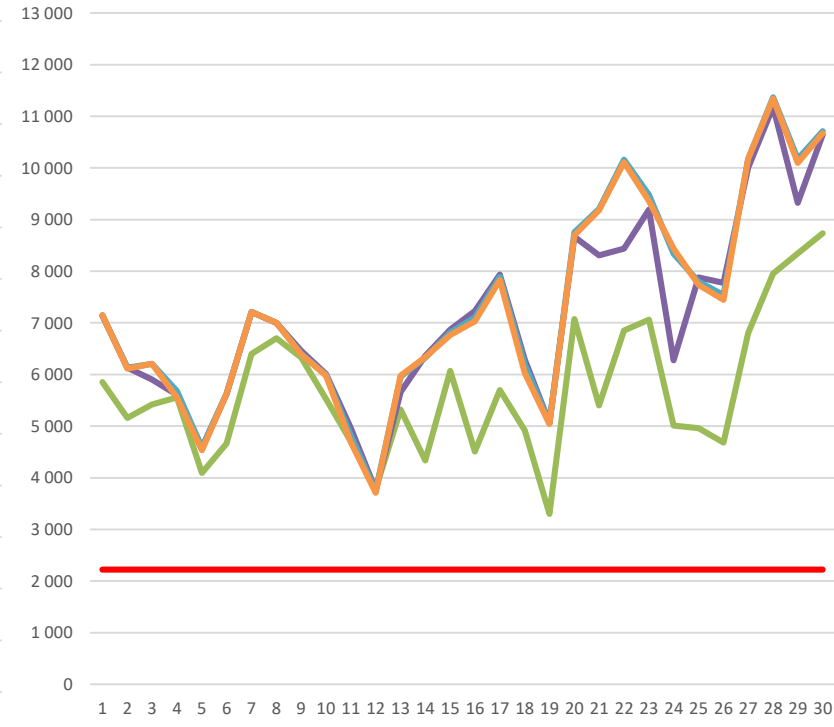
## Comparison with price indices of European countries for June 2022, UAH/MWh

### Period Off-peak



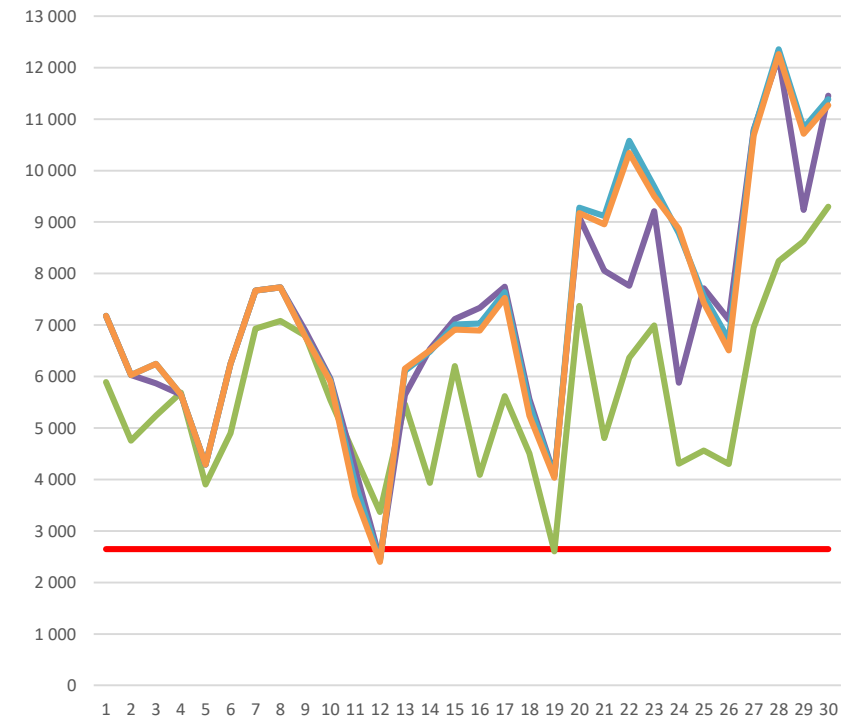
— Ukraine, IPS   
 — Poland   
 — Romania  
— Hungary   
 — Slovakia

### Period Base



— Ukraine, IPS   
 — Poland   
 — Romania  
— Hungary   
 — Slovakia

### Period Peak



— Ukraine, IPS   
 — Poland   
 — Romania  
— Hungary   
 — Slovakia

# Prices.

## Comparison with prices in Europe for June 2022

	DAM		Comparison with other countries							
		UA	PL	IPS/PL	RO	IPS/RO	HU	IPS/HU	SK	IPS/SK
Prices:										
BASE	UAN/MWh	2 223,82	5 708,23	▼ -61,0%	7 116,60	▼ -68,8%	7 319,91	▼ -69,6%	7 281,15	▼ -69,5%
PEAK	UAN/MWh	2 646,25	5 626,30	▼ -53,0%	7 090,22	▼ -62,7%	7 364,93	▼ -64,1%	7 292,22	▼ -63,7%
OFFPEAK	UAN/MWh	1 801,40	5 835,73	▼ -69,1%	7 143,01	▼ -74,8%	7 274,91	▼ -75,2%	7 270,11	▼ -75,2%

The DAM average prices in June 2022 remain lower than the corresponding figures of neighboring countries by 61,0%-69,6%.

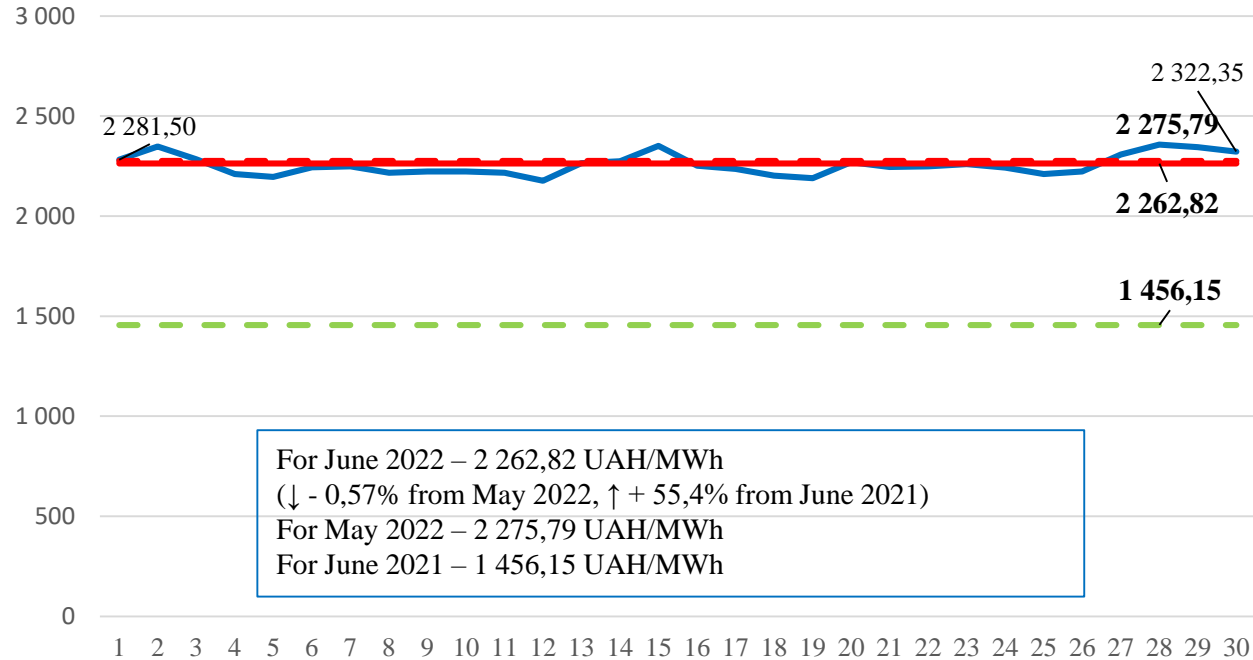
	IDM		Comparison with other countries			
		UA	SK	IPS/SK	CZ	IPS/CZ
Price:						
Weighted average	UAN/MWh	2 437,49	7 519,16	▼ -67,6%	6 848,57	▼ -64,4%

The IDM weighted average prices in June 2022 are lower than the corresponding figures of the European countries by 64,4%-67,6%.

# Prices.

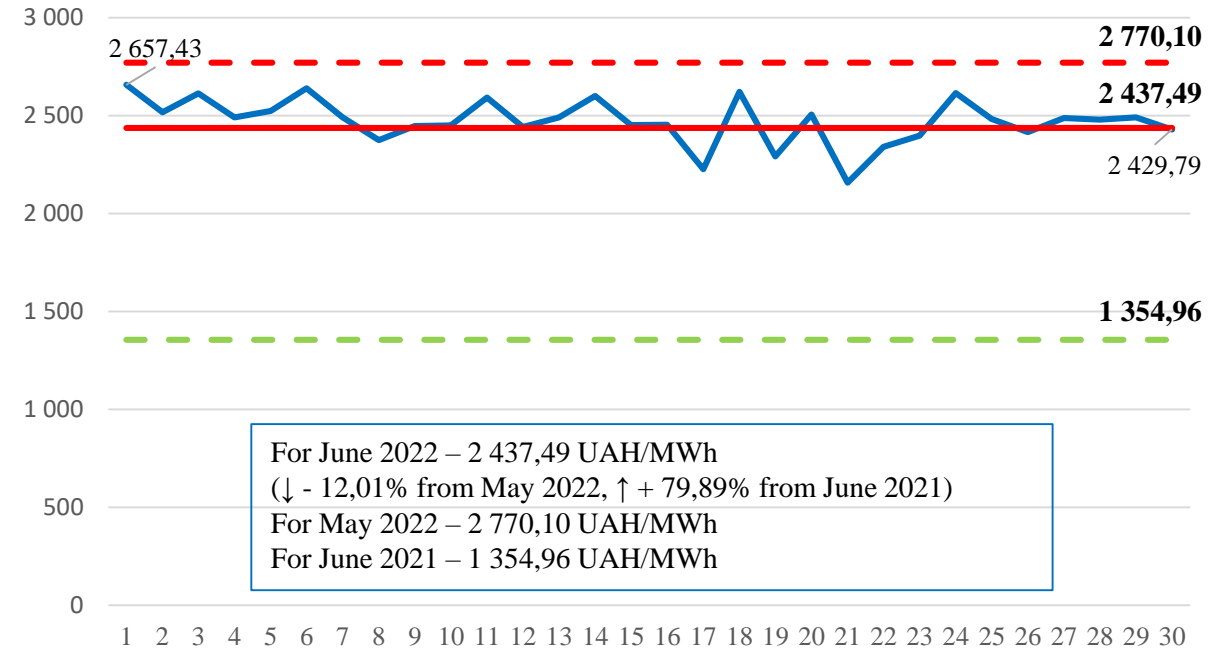
## Weighted average prices of electricity purchase and sale

### Day-ahead market



- DAM weighted average price, UAH/MWh
- DAM weighted average price for June 2022, UAH/MWh
- - DAM weighted average price for May 2022, UAH/MWh
- - DAM weighted average price for June 2021, UAH/MWh

### Intraday market



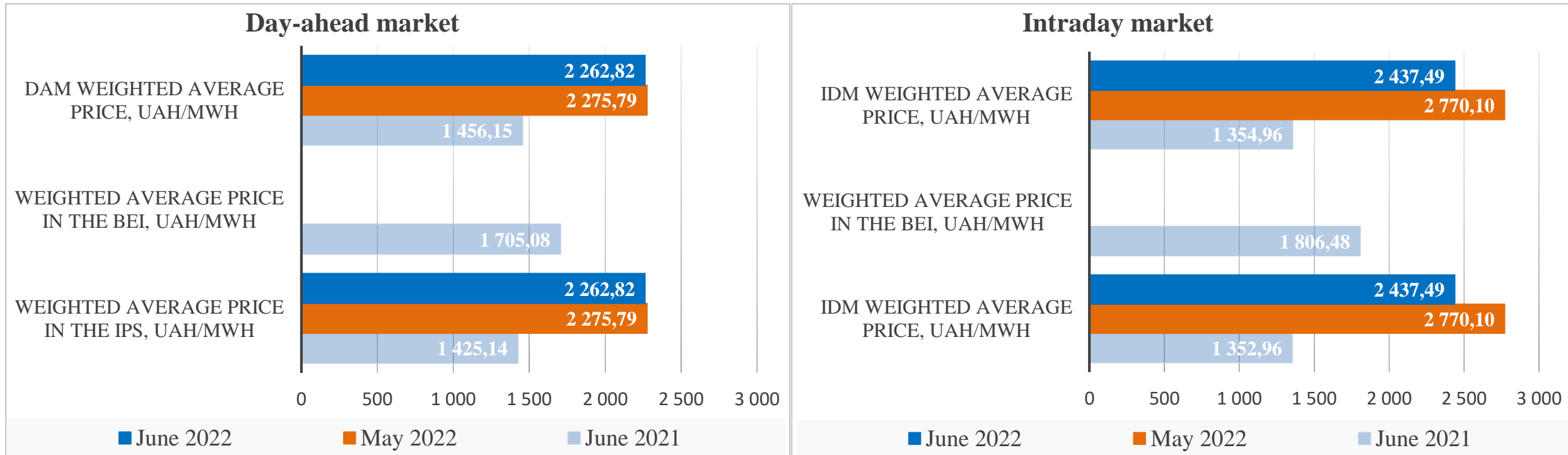
- IDM weighted average price, UAH/MWh
- IDM weighted average price for June 2022, UAH/MWh
- - IDM weighted average price for May 2022, UAH/MWh
- - IDM weighted average price for June 2021, UAH/MWh

\* - All prices are net of VAT

# 10-days` analysis of DAM and IDM weighted average prices for June 2022

Indicator	June 01.06-10.06	June 11.06-20.06	Change,%	June 21.06-30.06	Change,%
DAM weighted average price, UAH/MWh	2 255,72	2 253,61	↓ - 0,09%	2 282,32	↑ + 1,27%
IDM weighted average price, UAH/MWh	2 494,90	2 466,63	↓ - 1,13%	2 360,26	↓ - 4,31%

## Comparison of DAM and IDM weighted average prices for June, May 2022 and June 2021

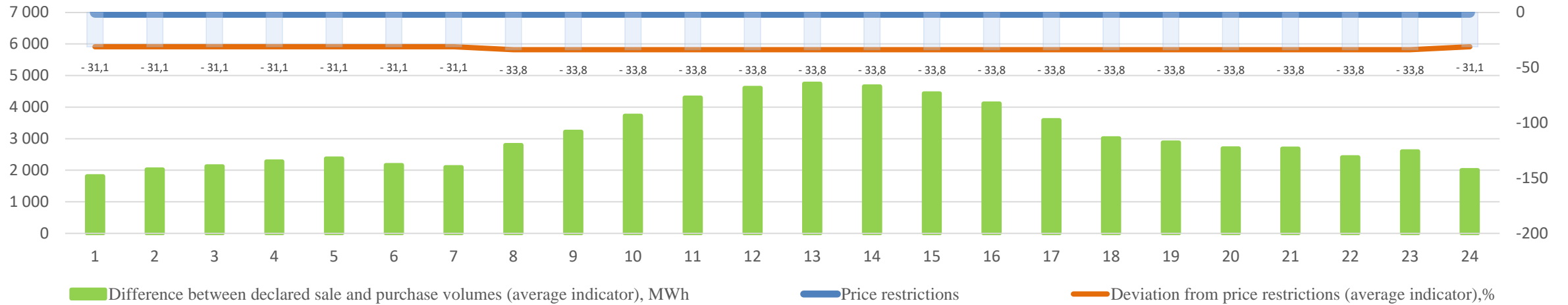


\* - All prices are net of VAT

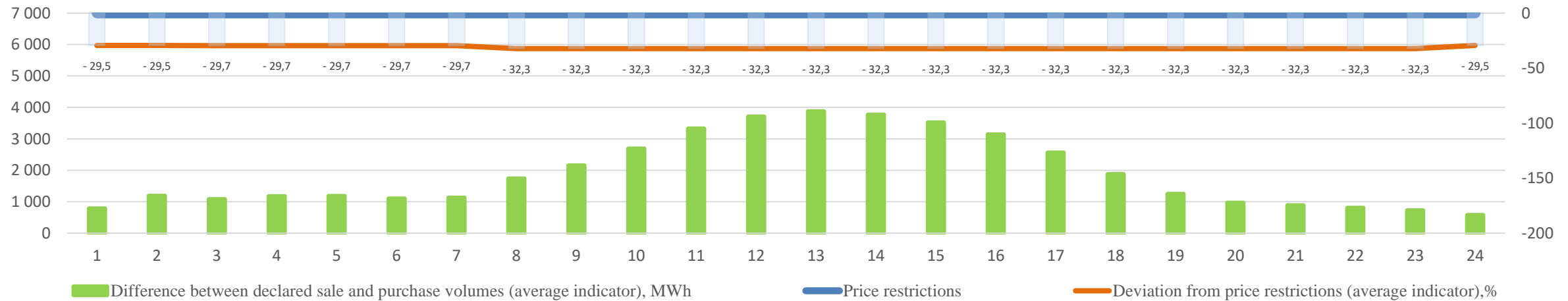
# Prices.

## Deviation of average hourly prices from price restrictions in June 2022

### Deviation of average hourly prices from price restrictions on the DAM



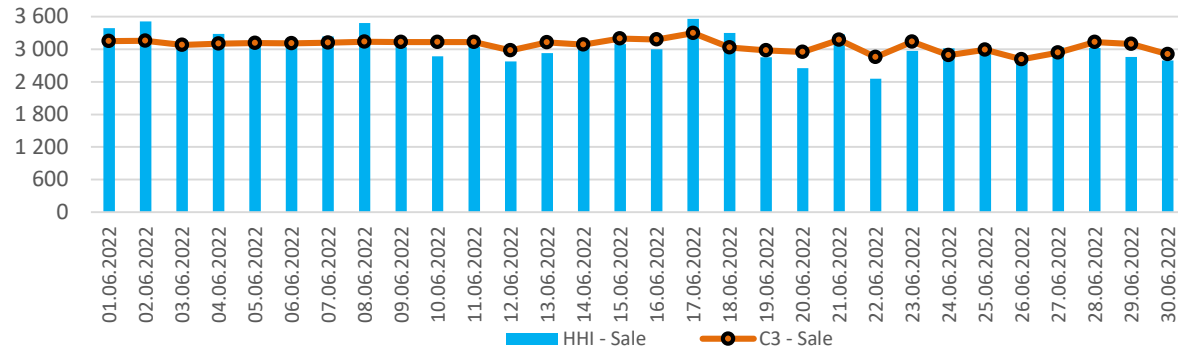
### Deviation of average hourly prices from price restrictions on the IDM



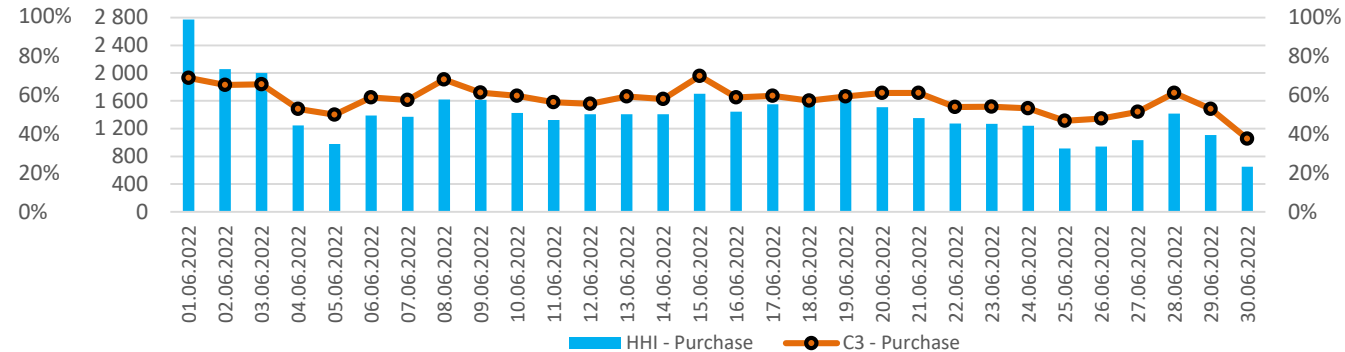


# Herfindahl-Hirschman Index (HHI) and Market Concentration Ratio (C3)

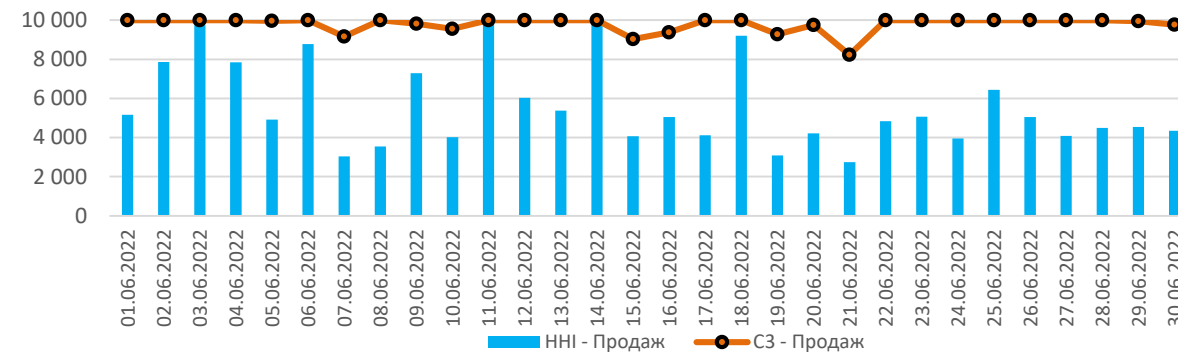
Market concentration indices (DAM, sale)



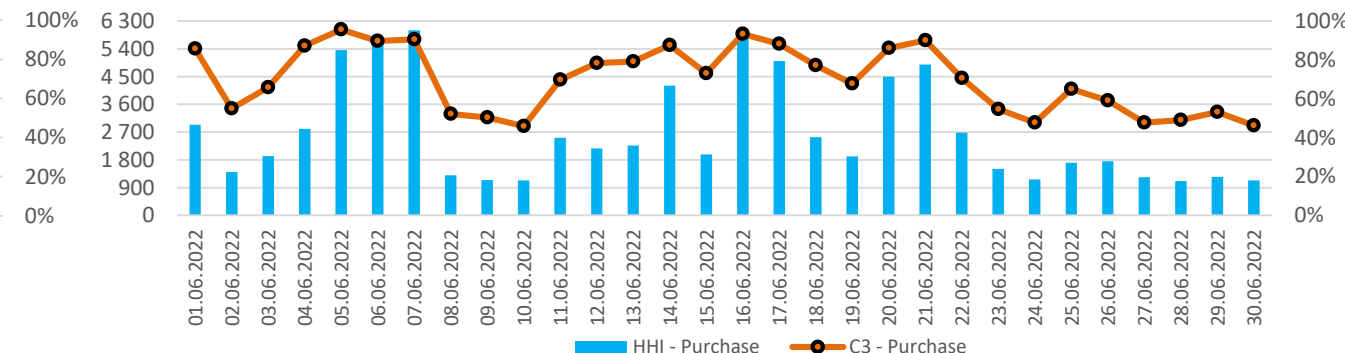
Market concentration indices (DAM, purchase)



Market concentration indices (IDM, sale)



Market concentration indices (IDM, purchase)



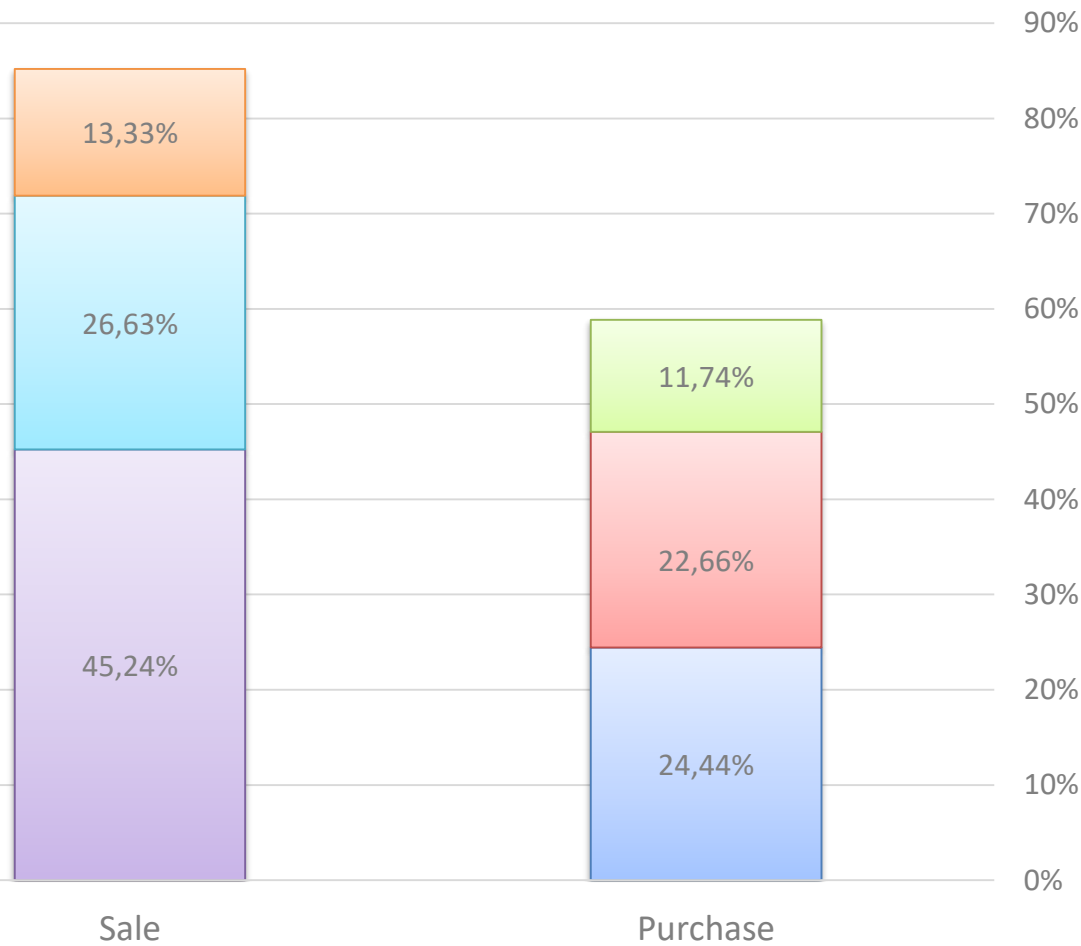
Indicator	Concentration		
	Low	Average	High
Market Concentration Index (C3)	less 45 %	45% - 70%	70% - 100%
Herfindahl-Hirschman Index (HHI)	less 1 000	1 000 – 1 800	1 800

The **Herfindahl-Hirschman Index (HHI)** is the sum of the market share squares of the participants during the purchase/sale transactions. Competition reacts to the share of each market participant during the analysis takes place. The higher the Herfindahl-Hirschman index is (higher concentration), the weaker the competition in the market.

The **Market Concentration Ratio (C3)** represents the percentage of the market share of the top three participants with the highest purchase/sale volumes. The higher the indicator is, the higher market concentration and the weaker the competition are.

# Share in the volume of purchase and sale of the three largest DAM and IDM participants

## Day-ahead market



## Intraday market

