For informational purposes only.



	Intraday	
	Volume (MWh)	Avg. Price (€/MWh)
MI2	33.922 🔺 26,0%	54,82 🔻 13,6%
MI6	6.446 🔻 26,7%	71,55 1 26,0%

December Overall Day-Ahead

Base

Euro-Peak

Fotal trading
 Intraday trading
 Average dai
 SOUTH
 POOL

R

Volume (MWh)

Further Day-Ahead Auction Info. (BSP website)

672.727 🔺 8,3%

21.701 🔺 4,8%

27.304 10,0%

14.424 🔻 0,7%

Total

Avg. daily

Max. daily

Min. daily

Total trading volume in December reached 823 GWh

(Intraday trading volume represents 18,3% in total trading volume

Price (€/MWh)

Min. Daily

32,48

36,18

Intraday

18,3%

Spec. Daily Volatility

8,5%

11,0%

MI2 4,1% MI6 0,8%

Continuous 13,4%

Max. Daily

103,23

141,06

(Average daily Base price at 54,50 €/MWh

Avg. Daily

54,50 🔺 16,2%

65,72 **A** 23,0%

Day-Ahead

81,74%

Monthly Report – December 2020

Day-Ahead Auction

			Ave	rage Hou	ırly Volu	mes and	Prices					
Hour (AM)	1	2	3	4	5	6	7	8	9	10	11	12
Volume (MWh)	865	882	892	913	876	844	819	935	942	907	925	957
Base price (€/MWh)	39,98	36,43	35,16	33,29	33,55	37,66	47,80	57,07	65,55	67,25	64,29	66,50
Hour <mark>(</mark> PM)	13	14	15	16	17	18	19	20	21	22	23	24
Volume (MWh)	927	898	875	876	908	896	913	929	935	948	938	901
Base price (€/MWh)	65,54	61,65	61,73	63,59	69,21	72,88	67,46	63,03	56,72	50,58	48,11	43,04

			Cross-Zoi	nal Capacities	5		
	SI→IT	IT→SI	SI→AT	AT→SI	SI→HR	HR→SI	Total
Offered (MWh)	460.896	492.960	884.779	460.671	684.784	1.547.216	4.531.306
Allocated (MWh)	161.836	113.752	56.845	228.945	208.939	132.495	902.812
% Allocated	35,11%	23,08%	6,42%	49,70%	30,51%	<mark>8,</mark> 56%	

Daily Volatility of Base Price



Methodology used for calculation of volatility.



Intraday Continuous Trading

Volumes by Products 10 8 /olume (GWh) 6 4 2 0 13.12.2020 21.12.2020 23.12.2020 25.12.2020 27.12.2020 3.12.2020 5.12.2020 1.12.2020 9.12.2020 11.12.2020 15.12.2020 17.12.2020 19.12.2020 29.12.2020 31.12.2020 1.12.2020 Block Volume Hourly Volume 15-min Volume

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Past 12 Months Trade Information

Day-Ahead Auction		Intraday Continuous Trading				
Avg. Monthly Volume (MWh)	636.249	Avg. Monthly Volume (MWh)	87.559			
Avg. Daily Volume (MWh)	20.861	Number of trades	13.975			
Avg. Base Price (€/MWh)	37,69					
Avg. Euro-Peak Price (€/MWh)	41,80					
Avg. SI-IT offered (MWh)/Avg. % Allocated 373.107 / 36,5%		MI2 & MI6 Implicit Auctions				
Avg. IT-SI offered (MWh)/Avg.% Allocated	471.262 / 26,1%	Avg. Monthly volume MI2 (MWh)	30.771			
Avg. SI-AT offered (MWh)/Avg. % Allocated	790.983 / 4,9%	Avg. Monthly volume MI6 (MWh)	9.243			
Avg. AT-SI offered (MWh)/Avg. % Allocated	466.940 / 61,7%	Avg. SI-IT offered (MWh)/Avg. % Allocated	329.279 / 3,7%			
Avg. SI-HR offered (MWh)/Avg. % Allocated	703.080 / 29,5%	Avg. IT-SI offered (MWh)/Avg.% Allocated	271.941 / 4,3%			
Avg. HR-SI offered (MWh)/Avg. % Allocated	1.495.690 / 5,3%	-				

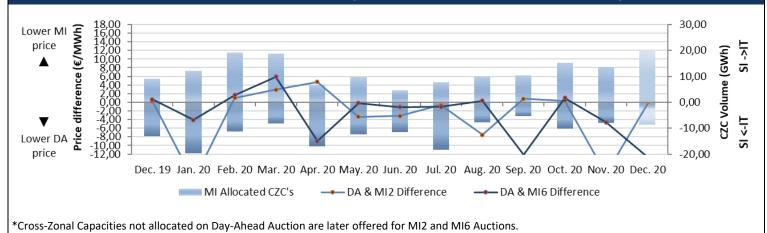
Day-Ahead Market Volumes and Prices



Intraday Volumes (MWh)

Total Volume in the past 12 months		Continuous	<i>MI2</i> ■	<i>MI6</i> ■
	Jan. 20	84.528	36.402	6.842
	Feb. 20	73.982	34.742	11.831
	Mar. 20	77.947	30.378	7.996
	Apr. 20	71.949	27.901	8.008
	May. 20	78.690	26.703	9.106
	Jun. 20	77.731	18.297	7.463
	Jul. 20	90.141	29.117	7.836
1.039.961	Aug. 20	94.091	22.824	10.903
	Sep. 20	88.415	20.072	7.581
	Oct. 20	106.788	33.279	6.992
340.560	Nov. 20	85.751	26.922	8.795
99.801	Dec. 20	109.949	33.922	6.446

Absolute Difference Between MI and Day-Ahead Prices & MI Offered Cross-Zonal Capacities



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BSP Energy Exchange LL C Dunajska 156 SI-1000 Ljubljana Slovenija

- **\$** +386 1 620 76 76
- +386 1 620 76 77
- 🔇 www.bsp-southpool.com
- info@bsp-southpool.com







