

Monthly Report June 2018

In June the total traded volume decreased by 4,41% to 1 469 567,2 MWh compared to 1 537 398,2 MWh in May. The average daily traded volume was 48 985,6 MWh. The highest daily traded volume was 61 773,6 MWh on 23.6.2018. delivery day. The number of admitted members was 58 in the examined month.

List of the Members

Founder members

- ALPIQ ENERGY SE
- AXPO Trading AG
- AYEN ENERGIJA d.o.o.
- BC-Energiakereskedo Kft.
- Budapesti Eromu Zrt.
- CEZ, a.s.
- CHP-EROMU Kft.
- Citigroup Global Markets Limited
- Danske Commodities A/S
- DXT International SA.
- E.ON Energiakereskedelmi Kft.
- EDF Trading Limited
- EDS International SK

New members

- Slovenske elektrarne, a.s.

Admitted members

- AXPO Trading AG
- AYEN ENERGIJA d.o.o.
- BC-Energiakereskedo Kft.
- Budapesti Eromu Zrt.
- CHP-EROMU Kft.
- Citigroup Global Markets Limited
- E.ON Energiakereskedelmi Kft.
- EDF Trading Limited
- EDS International SK
- Ekologicke Zdroje Energie s.r.o.
- Enel Trade S.p.A.
- Energi Danmark A/S
- ENERGIEALLIANZ Austria GmbH
- Energija Naturalis Int d.o.o.
- Ergo-pro Trading JSC
- Energy Supply EOOD
- Energya VM Gestion De Energia S.L.U.
- EPS Trgovanje, d.o.o.
- EVN Trading South East Europe EAD
- Ezpada s.r.o.
- Freepoint Commodities Europe LLP
- Gazprom Marketing & Trading Ltd
- GDF Suez Trading SAS
- Greenergy-Trade Kft.
- HEP d.d.
- Interenergo d.o.o.
- ISD Power Kft.
- LE Trading a.s.
- MAVIR ZRt.
- MET Austria Energy Trade GmbH
- Monsson Trading S.R.L.
- NEAS Energy A/S
- NKM Aramszolgaltato Zrt
- OAM Ozdi Acelmuvek Kft.
- OMV Gas Marketing & Trading GmbH
- Petrol d.d., Ljubljana
- RIGHT POWER, a.s.
- RWE Supply & Trading GmbH
- SINERGY Energiakereskedő Kft.
- TINMAR ENERGY SA
- Trailstone GmbH
- Vattenfall Energy Trading GmbH
- VERBUND AG
- Vitol Gas & Power B.V.

HUPX Day-Ahead Market

Description	5/2018	6/2018	Change	
HUPX Base Average Price (EUR/MWh)*	42,17	51,27	9,10	21,59%
HUPX Peak Average Price (EUR/MWh)*	46,32	57,38	11,06	23,87%
HUPX Base Trimmed Mean Price (EUR/MWh)**	42,91	51,64	8,73	20,36%
HUPX Peak Trimmed Mean Price (EUR/MWh)**	47,34	57,64	10,30	21,75%
OTC Base Trimmed Mean Price (EUR/MWh)**	41,15	52,59	11,44	27,79%
OTC Peak Trimmed Mean Price (EUR/MWh)**	N/A	N/A	N/A	N/A
Trimmed Diff. BL. HUPX↔OTC	-0,93	1,15	2,08	-224,30%
Trimmed Diff. PL. HUPX↔OTC	N/A	N/A	N/A	N/A

Highest Traded Price (EUR/MWh)	83,96	100,00	16,04	19,10%
Lowest Traded Price (EUR/MWh)	0,02	18,06	18,04	90200,00%

Total Turnover (EUR)	65 835 315	76 087 585	10 252 270	15,57%
Average Daily Turnover (EUR)	2 123 720	2 536 253	412 533	19,43%
Max. Daily Turnover (EUR)	3 077 370	3 484 138	406 768	13,22%
Min. Daily Turnover (EUR)	354 631	1 531 556	1 176 925	331,87%

Description	5/2018	6/2018	Change	
Total Volume (MWh)	1 537 398,2	1 469 567,2	-67 831,0	-4,41%
Average Daily Traded Volume (MWh)	49 593,5	48 985,6	-607,9	-1,23%
Highest Daily Traded Volume (MWh)	58 669,2	61 773,6	3 104,4	5,29%
Lowest Daily Traded Volume(MWh)	44 247,0	42 541,0	-1 706,0	-3,86%
Highest Hourly Traded Volume (MWh)	2 864,2	2 919,2	55,0	1,92%
Lowest Hourly Traded Volume(MWh)	1 257,6	1 155,8	-101,8	-8,09%
Average Hourly Traded Volume (MWh)	2 066,4	2 041,1	-25,3	-1,23%

DAM - Weekdays	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	49 958,6	48 968,7	-989,9	-1,98%
DAM - Weekend	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	48 543,8	49 024,9	481,0	0,99%

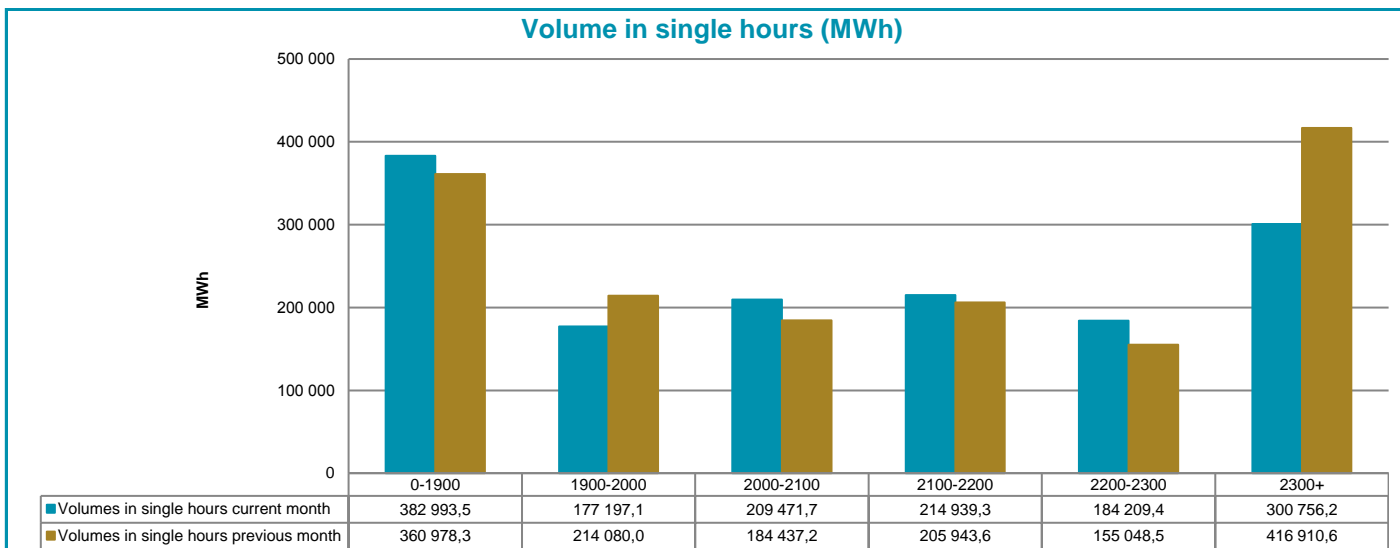
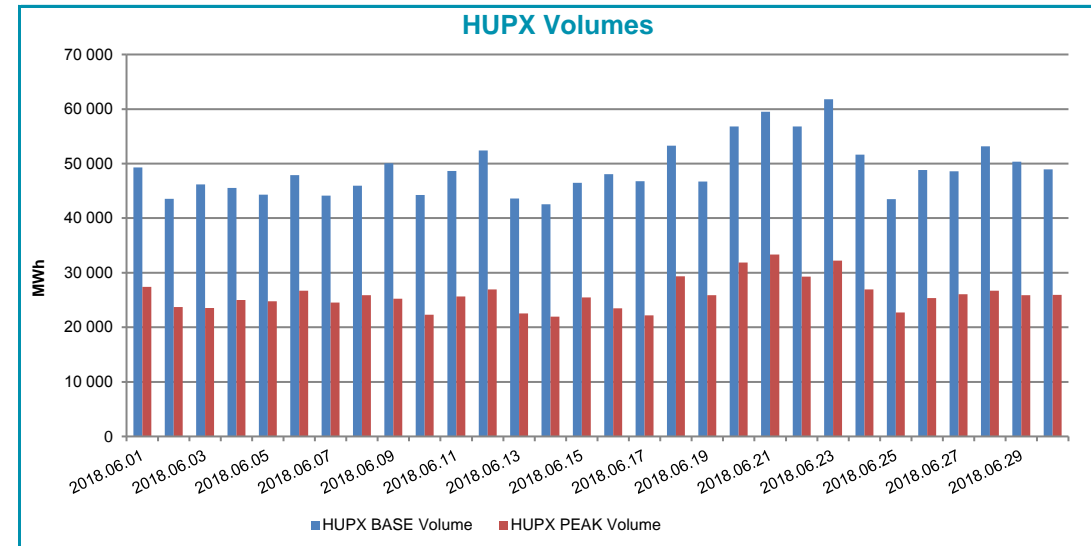
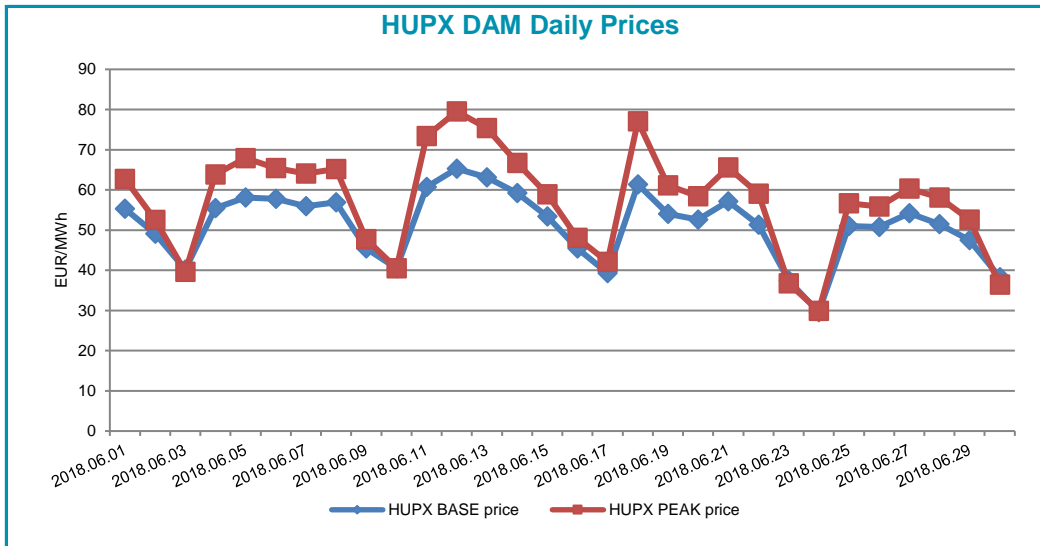
DAM - Weekdays	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	27 008,5	26 342,1	-666,3	-2,47%
DAM - Weekend	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	25 431,2	25 069,0	-362,3	-1,42%

Note:

*The average price contains all the hourly prices in the examined periods.

**Trimmed Mean is a special average which shows monthly mean prices considering all prices except for the two lowest and the two highest. We applied this indicator to avoid from distortion of the results. Mean is very sensitive to extreme values.

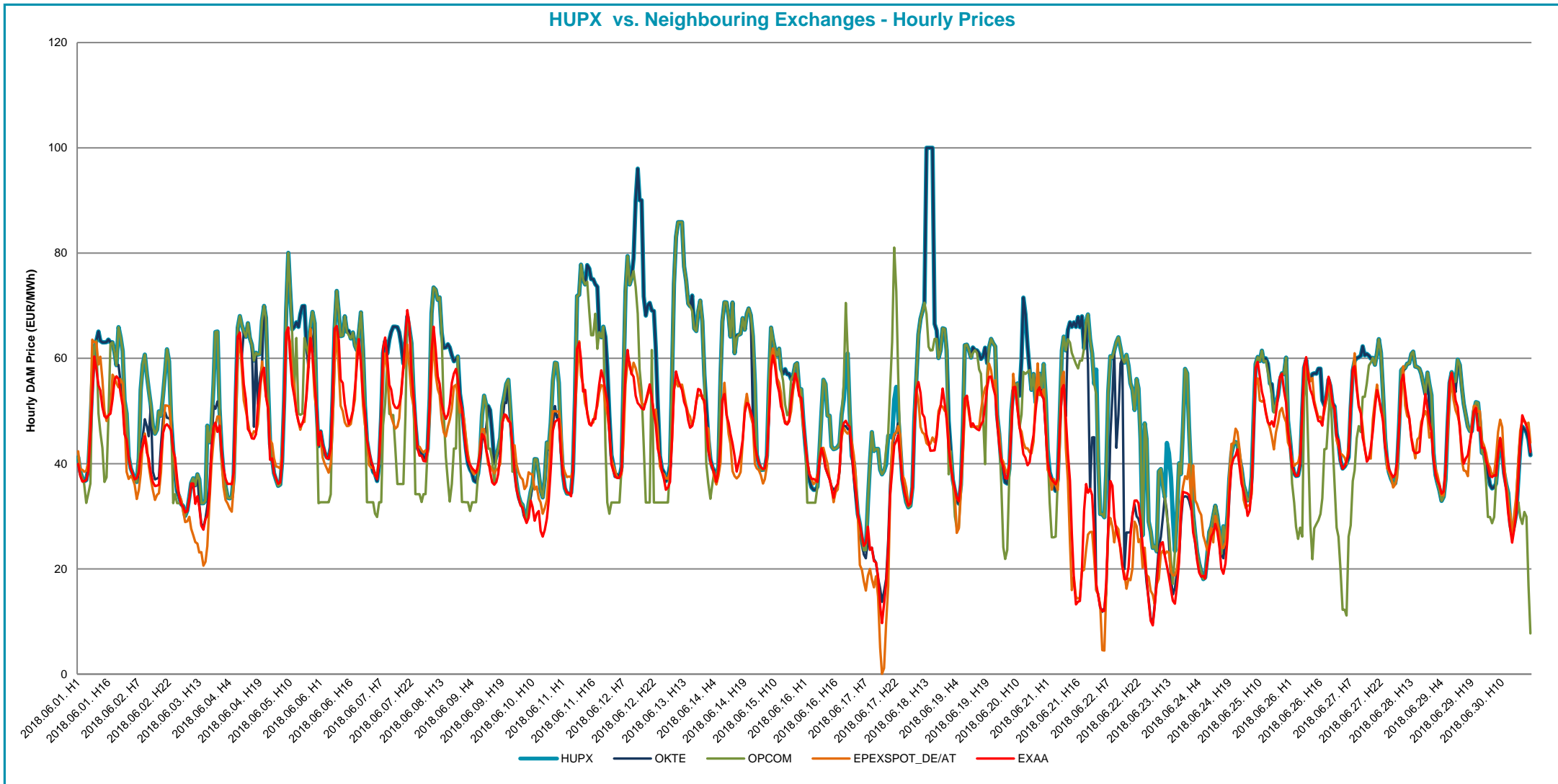
Prices and volumes



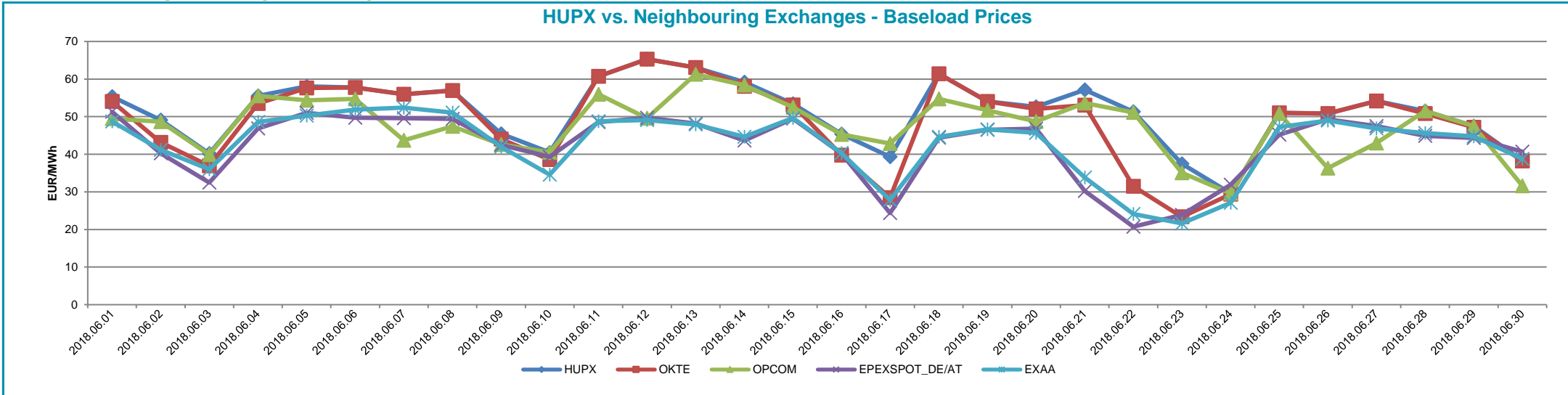
Note:

The bar chart shows the traded volumes in single hours in the examined period (01/06/2018-30/06/2018). We categorized the results according to the traded volume of each hour. Compared to the previous month, the distribution of executed volumes shows changes in the traded volumes: the ratio of the range 1900-2000 MWh and 2300+ MWh decreased, while the ratio increased regarding the 0-1900 MWh, 2000-2100 MWh, 2100-2200 MWh and 2200-2300 MWh.

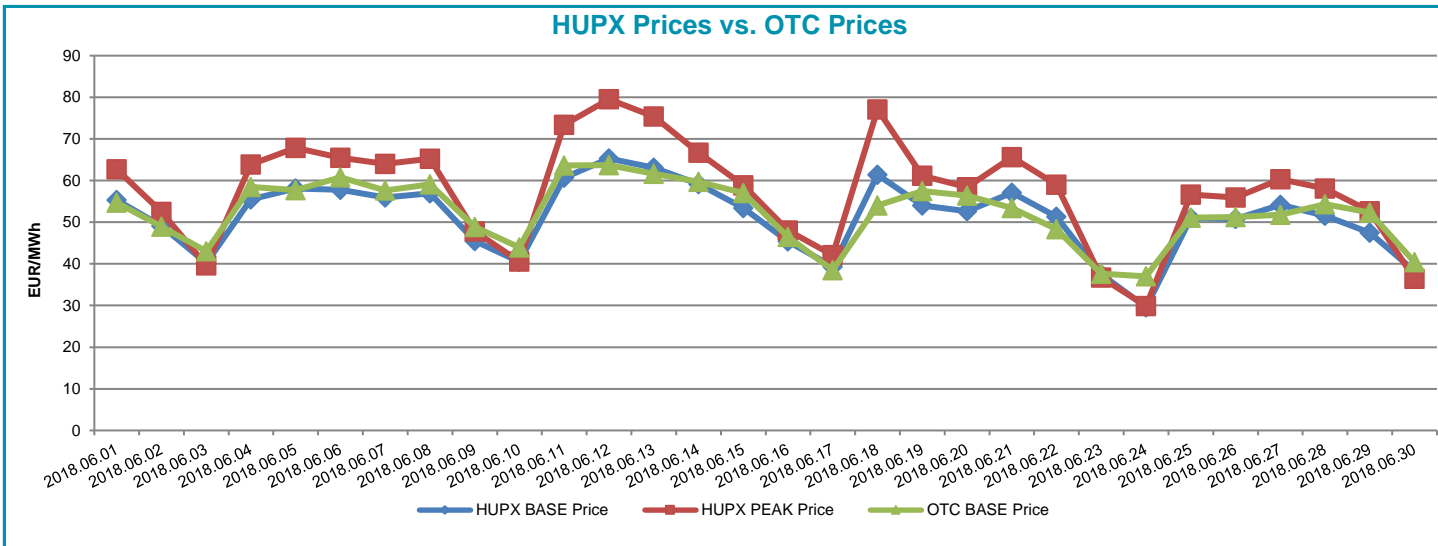
HUPX vs. Neighbouring Exchanges - Hourly Prices



HUPX vs. Neighbouring Exchanges - Baseload Prices



HUPX vs. OTC



Trimmed Diff. BL.	HUPX↔OTC	1,15
Trimmed Diff. PL.	HUPX↔OTC	N/A

Average of aggregated OFFERS/BIDS 01/06/2018-30/06/2018

Data shown in the table reflects the average hourly aggregated maximum sell and buy volumes, not considering price steps.

Hour	Offers	Bids	Index volumes
H1	2 789,2	3 077,1	1 977,1
H2	2 820,4	3 021,1	1 999,7
H3	2 668,1	2 814,1	1 844,8
H4	2 603,9	2 745,3	1 790,0
H5	2 625,5	2 702,0	1 779,6
H6	2 600,9	2 732,7	1 777,3
H7	2 526,6	2 919,4	1 820,7
H8	2 614,8	3 139,4	1 904,8
H9	2 633,2	3 317,7	2 024,0
H10	2 726,2	3 447,4	2 122,3
H11	2 765,0	3 583,1	2 203,2
H12	2 780,9	3 682,8	2 256,9
H13	2 762,0	3 775,9	2 289,7
H14	2 751,5	3 708,9	2 259,3
H15	2 800,5	3 632,3	2 251,7
H16	2 801,1	3 574,9	2 228,1
H17	2 814,5	3 486,9	2 174,6
H18	2 771,1	3 394,2	2 094,6
H19	2 796,0	3 286,1	2 032,5
H20	2 766,7	3 276,8	2 023,4
H21	2 669,1	3 240,8	1 996,8
H22	2 739,5	3 311,0	2 062,9
H23	2 765,8	3 285,7	2 014,9
H24	2 856,5	3 197,6	2 056,8
Σ	65 449,1	78 353,2	48 985,6

Base	
MIN (offer)	2 526,6
MAX (offer)	2 856,5
MIN (bid)	2 702,0
MAX (bid)	3 775,9
Average (offer)	2 727,0
Average (bid)	3 264,7

Peak	
MIN (offer)	2 633,2
MAX (offer)	2 814,5
MIN (bid)	3 276,8
MAX (bid)	3 775,9
Average (offer)	2 764,1
Average (bid)	3 513,9

Aggregated OFFERS/BIDS 01/06/2018-30/06/2018

Data shown in the table reflects hourly aggregated maximum sell and buy volumes, not considering price steps.

Hour	Offers	Bids	Index volumes
H1	83 675,8	92 313,4	59 312,9
H2	84 613,0	90 632,2	59 990,6
H3	80 043,0	84 423,3	55 344,5
H4	78 117,2	82 357,9	53 699,9
H5	78 765,2	81 059,7	53 387,6
H6	78 026,7	81 981,6	53 317,9
H7	75 798,9	87 581,2	54 621,9
H8	78 444,8	94 182,9	57 144,3
H9	78 995,2	99 531,6	60 718,6
H10	81 785,2	103 421,0	63 669,3
H11	82 950,5	107 493,0	66 094,5
H12	83 428,2	110 483,8	67 705,6
H13	82 860,9	113 277,2	68 692,3
H14	82 544,9	111 267,7	67 778,4
H15	84 014,0	108 967,7	67 550,7
H16	84 031,7	107 247,8	66 843,3
H17	84 436,3	104 607,7	65 238,9
H18	83 131,9	101 825,8	62 837,8
H19	83 879,8	98 582,2	60 974,1
H20	83 002,4	98 305,1	60 702,3
H21	80 073,6	97 224,3	59 904,8
H22	82 184,2	99 329,7	61 885,6
H23	82 974,4	98 571,8	60 446,5
H24	85 695,0	95 927,8	61 704,9
Σ	1 963 472,8	2 350 596,4	1 469 567,2

Base	
MIN (offer)	75 798,9
MAX (offer)	85 695,0
MIN (bid)	81 059,7
MAX (bid)	113 277,2
Average (offer)	81 811,4
Average (bid)	97 941,5

Peak	
MIN (offer)	78 995,2
MAX (offer)	84 436,3
MIN (bid)	98 305,1
MAX (bid)	113 277,2
Average (offer)	82 921,8
Average (bid)	105 417,6

HUPX DAM

Traded Volume By Portfolios

