

Monthly Report December 2018

In December the total traded volume decreased by 0,81% to 1 869 193,6 MWh compared to 1 884 399,9 MWh in November. The average daily traded volume was 60 296,6 MWh. The highest daily traded volume was 69 294,1 MWh on 9.12.2018. delivery day. The number of admitted members was 58 in the examined month.

List of the Members

Founder members

- ALPIQ ENERGY SE
- AXPO Solutions 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
- E.ON Energiakereskedelmi Kft.
- EDF Trading Limited
- EDS International SK

Admitted members

- AXPO Solutions 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 Global Trading S.p.A.
- Energi Danmark A/S
- ENERGIEALLIANZ Austria GmbH
- Energija Naturalis Int d.o.o.
- Energo-pro Trading JSC
- Energy Supply EOOD
- Energya VM Gestion De Energia S.L.U.
- EP Commodities, a.s.
- 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.
- Slovenske elektrarne, a.s.
- TINMAR ENERGY SA
- Trailstone GmbH
- TRANSENERGO COM S.A.
- Vattenfall Energy Trading GmbH
- VERBUND AG

HUPX Day-Ahead Market

Description	11/2018	12/2018	Change	
HUPX Base Average Price (EUR/MWh)*	63,65	65,07	1,42	2,23%
HUPX Peak Average Price (EUR/MWh)*	73,54	74,74	1,20	1,63%
HUPX Base Trimmed Mean Price (EUR/MWh)**	63,19	65,44	2,25	3,56%
HUPX Peak Trimmed Mean Price (EUR/MWh)**	72,82	74,88	2,06	2,84%
OTC Base Trimmed Mean Price (EUR/MWh)**	63,70	65,25	1,54	2,43%
OTC Peak Trimmed Mean Price (EUR/MWh)**	N/A	N/A	N/A	N/A
Trimmed Diff. BL. HUPX↔OTC	0,80	-0,30	-1,10	-137,45%
Trimmed Diff. PL. HUPX↔OTC	N/A	N/A	N/A	N/A

Highest Traded Price (EUR/MWh)	124,95	120,10	-4,85	-3,88%
Lowest Traded Price (EUR/MWh)	30,93	9,98	-20,95	-67,73%

Total Turnover (EUR)	118 998 262	120 903 013	1 904 751	1,60%
Average Daily Turnover (EUR)	3 966 609	3 900 097	-66 512	-1,68%
Max. Daily Turnover (EUR)	5 735 201	5 226 803	-508 398	-8,86%
Min. Daily Turnover (EUR)	2 923 948	2 163 583	-760 365	-26,00%

Description	11/2018	12/2018	Change	
Total Volume (MWh)	1 884 399,9	1 869 193,6	-15 206,3	-0,81%
Average Daily Traded Volume (MWh)	62 813,3	60 296,6	-2 516,8	-4,01%
Highest Daily Traded Volume (MWh)	72 458,5	69 294,1	-3 164,4	-4,37%
Lowest Daily Traded Volume(MWh)	52 488,0	51 513,2	-974,8	-1,86%
Highest Hourly Traded Volume (MWh)	3 653,7	3 390,6	-263,1	-7,20%
Lowest Hourly Traded Volume(MWh)	1 811,0	1 620,1	-190,9	-10,54%
Average Hourly Traded Volume (MWh)	2 617,2	2 512,4	-104,9	-4,01%

DAM - Weekdays	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	62 049,6	59 183,0	-2 866,6	-4,62%
DAM - Weekend	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	64 913,5	62 635,0	-2 278,5	-3,51%

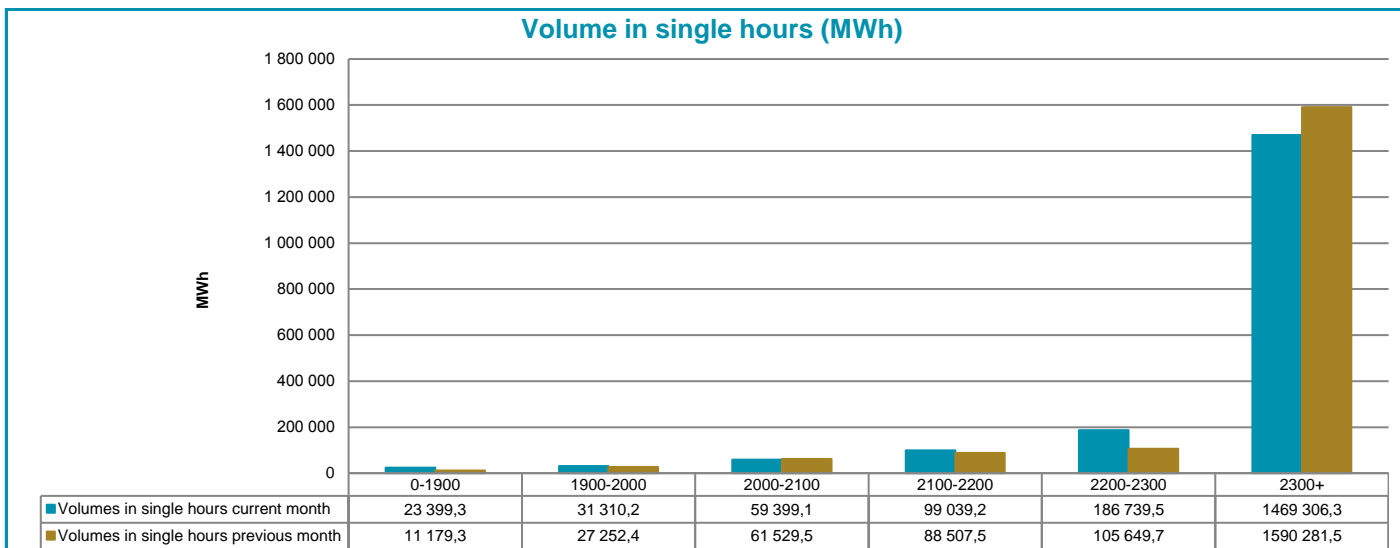
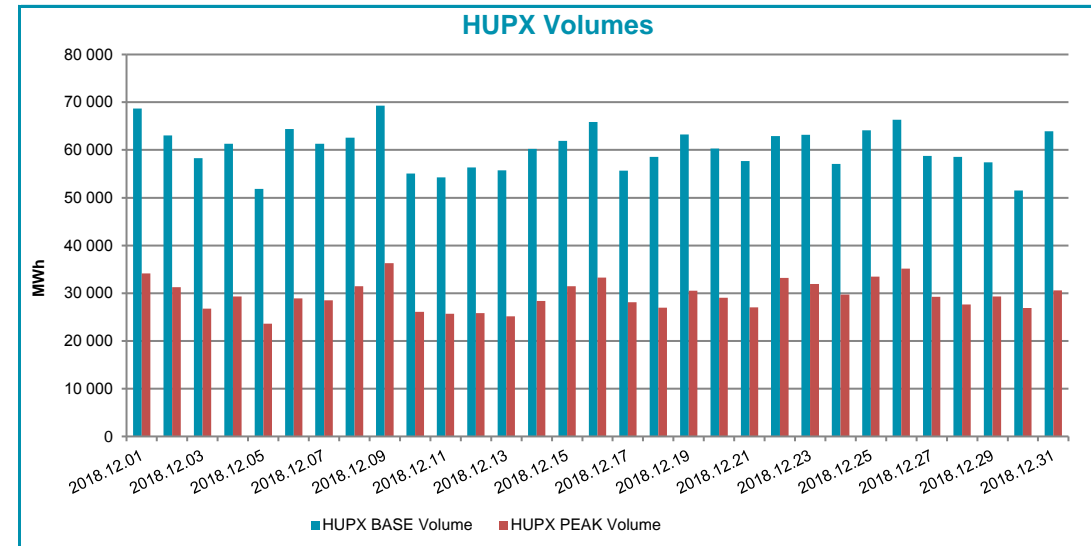
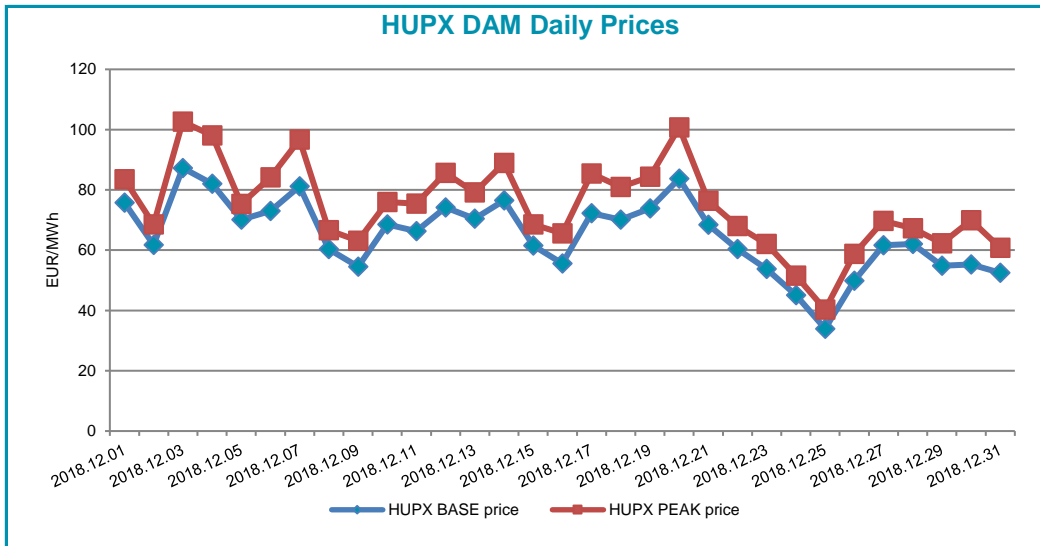
DAM - Weekdays	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	30 052,4	28 378,1	-1 674,3	-5,57%
DAM - Weekend	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	32 126,8	31 928,0	-198,8	-0,62%

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.

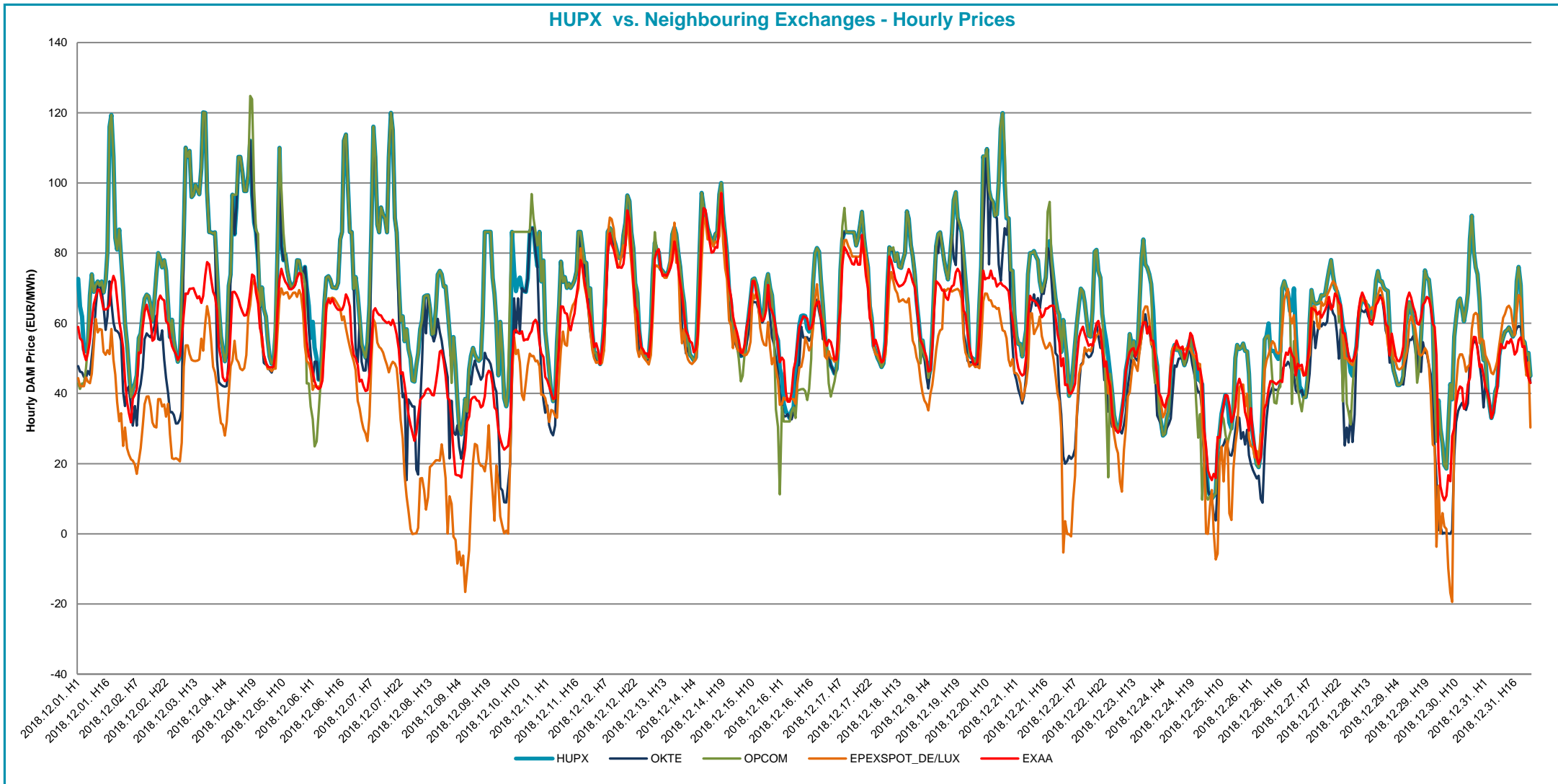
Prices and volumes



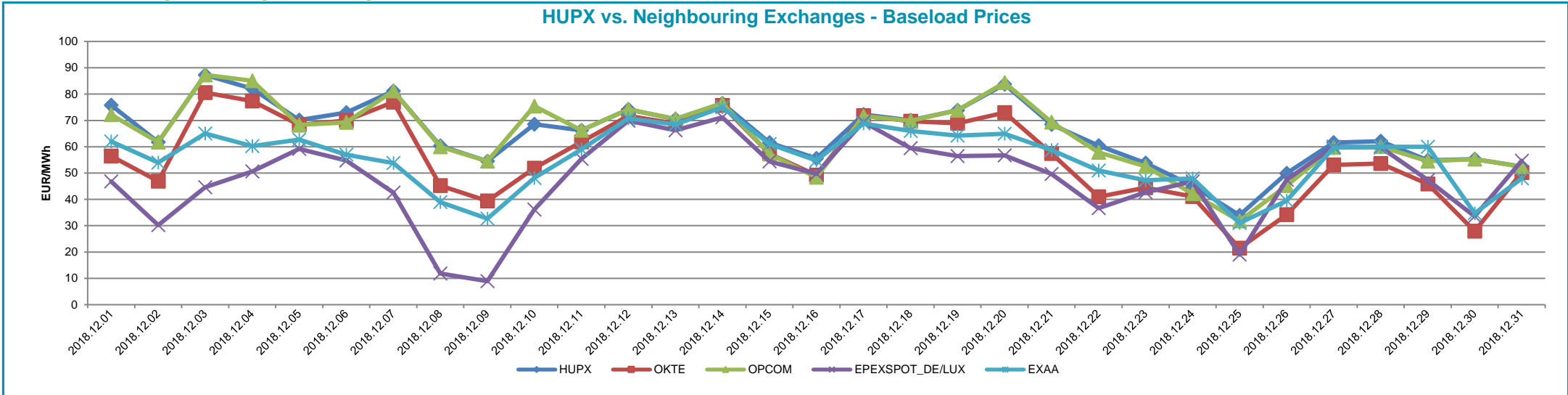
Note:

The bar chart shows the traded volumes in single hours in the examined period (01/12/2018-31/12/2018). 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 2000-2100 MWh and 2300+ MWh decreased, while the ratio increased regarding the 0-1900 MWh, 1900-2000 MWh, 2100-2200 MWh and 2200-2300 MWh.

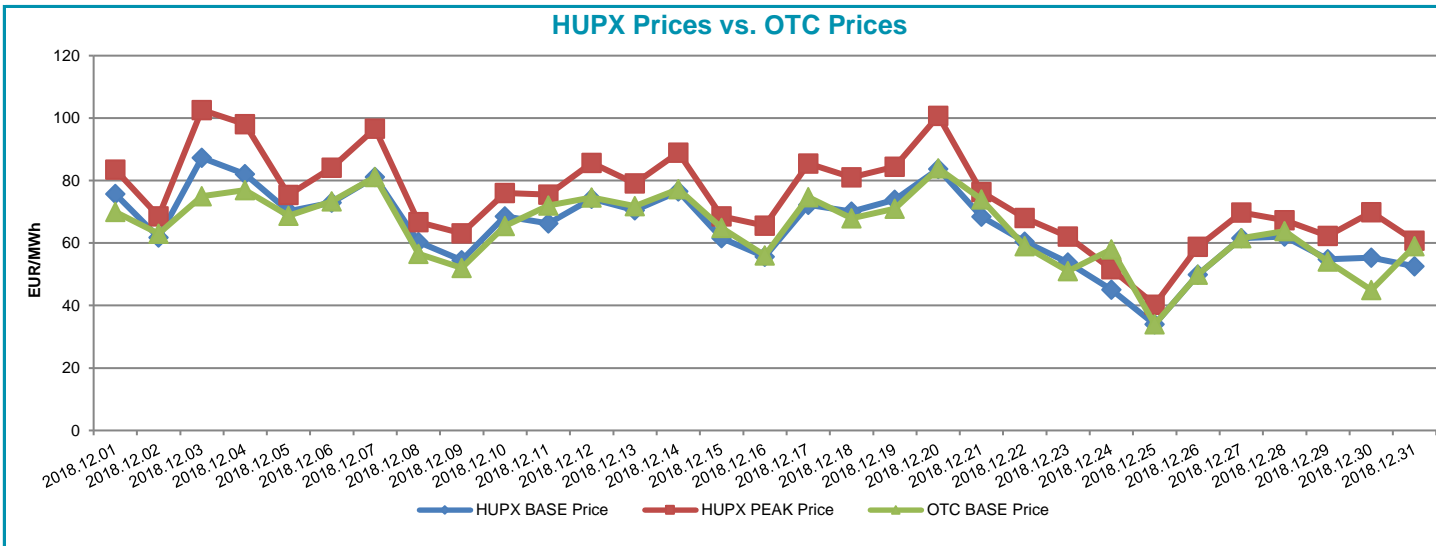
HUPX vs. Neighbouring Exchanges - Hourly Prices



HUPX vs. Neighbouring Exchanges - Baseload Prices



HUPX vs. OTC



Trimmed Diff. BL.	HUPX↔OTC	-0,30
Trimmed Diff. PL.	HUPX↔OTC	N/A

Average of aggregated OFFERS/BIDS 01/12/2018-31/12/2018

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	3 376,4	3 885,5	2 640,7
H2	3 527,2	3 862,1	2 704,6
H3	3 532,6	3 729,0	2 652,1
H4	3 478,8	3 561,4	2 531,5
H5	3 340,6	3 551,4	2 442,6
H6	3 155,9	3 672,0	2 374,6
H7	3 110,5	3 828,9	2 404,5
H8	3 132,0	3 963,7	2 487,9
H9	3 039,6	3 974,8	2 372,2
H10	3 087,7	4 072,9	2 452,2
H11	3 143,8	4 163,4	2 530,8
H12	3 144,3	4 189,1	2 543,4
H13	3 087,5	4 158,8	2 502,1
H14	3 072,1	4 067,3	2 457,5
H15	2 984,2	4 007,8	2 365,5
H16	2 962,8	4 084,1	2 383,5
H17	2 934,5	4 268,3	2 508,0
H18	3 008,6	4 258,8	2 542,7
H19	2 994,9	4 119,3	2 452,6
H20	3 015,5	4 090,0	2 412,6
H21	3 191,5	4 118,1	2 578,9
H22	3 281,7	4 167,0	2 650,6
H23	3 229,5	4 082,5	2 623,5
H24	3 443,9	3 994,9	2 681,9
Σ	76 276,1	95 871,3	60 296,6

Base	
MIN (offer)	2 934,5
MAX (offer)	3 532,6
MIN (bid)	3 551,4
MAX (bid)	4 268,3
Average (offer)	3 178,2
Average (bid)	3 994,6

Peak	
MIN (offer)	2 934,5
MAX (offer)	3 144,3
MIN (bid)	3 974,8
MAX (bid)	4 268,3
Average (offer)	3 039,6
Average (bid)	4 121,2

Aggregated OFFERS/BIDS 01/12/2018-31/12/2018

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

Hour	Offers	Bids	Index volumes
H1	104 669,7	120 451,1	81 861,0
H2	109 344,1	119 724,8	83 841,5
H3	109 509,9	115 599,7	82 214,3
H4	107 844,0	110 404,7	78 475,4
H5	103 559,5	110 094,3	75 721,5
H6	97 831,5	113 831,6	73 613,8
H7	96 426,8	118 696,0	74 539,7
H8	97 093,3	122 875,3	77 124,2
H9	94 227,9	123 220,2	73 539,6
H10	95 719,4	126 261,1	76 018,7
H11	97 456,7	129 066,7	78 456,0
H12	97 473,6	129 863,1	78 845,2
H13	95 713,6	128 921,7	77 563,7
H14	95 235,5	126 084,9	76 183,9
H15	92 510,2	124 243,0	73 331,2
H16	91 845,8	126 608,6	73 889,1
H17	90 968,3	132 317,4	77 747,9
H18	93 265,2	132 023,1	78 822,2
H19	92 840,6	127 697,6	76 030,5
H20	93 479,2	126 788,9	74 791,2
H21	98 935,4	127 660,2	79 945,9
H22	101 732,4	129 177,6	82 170,0
H23	100 115,1	126 556,6	81 327,0
H24	106 762,4	123 841,5	83 140,1
Σ	2 364 560,1	2 972 009,7	1 869 193,6

Base	
MIN (offer)	90 968,3
MAX (offer)	109 509,9
MIN (bid)	110 094,3
MAX (bid)	132 317,4
Average (offer)	98 523,3
Average (bid)	123 833,7

Peak	
MIN (offer)	90 968,3
MAX (offer)	97 473,6
MIN (bid)	123 220,2
MAX (bid)	132 317,4
Average (offer)	94 228,0
Average (bid)	127 758,0

HUPX DAM

Traded Volume By Portfolios

