

Monthly Report January 2019

In January the total traded volume decreased by 4,73% to 1 780 737,7 MWh compared to 1 869 193,6 MWh in December. The average daily traded volume was 57 443,2 MWh. The highest daily traded volume was 67 040,9 MWh on 4.1.2019. delivery day. The number of admitted members was 57 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

New members

- Greek Environmental & Energy Network Societe Anonyme

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.
- Ergo-pro Trading JSC
- Energy Supply EOOD
- 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

HUPX Day-Ahead Market

Description	12/2018	1/2019	Change	
HUPX Base Average Price (EUR/MWh)*	65,07	73,23	8,17	12,55%
HUPX Peak Average Price (EUR/MWh)*	74,74	85,94	11,19	14,98%
HUPX Base Trimmed Mean Price (EUR/MWh)**	65,44	73,49	8,05	12,30%
HUPX Peak Trimmed Mean Price (EUR/MWh)**	74,88	85,55	10,66	14,24%
OTC Base Trimmed Mean Price (EUR/MWh)**	65,25	74,64	9,39	14,39%
OTC Peak Trimmed Mean Price (EUR/MWh)**	N/A	N/A	N/A	N/A
Trimmed Diff. BL. HUPX↔OTC	-0,53	1,30	1,83	-343,97%
Trimmed Diff. PL. HUPX↔OTC	N/A	N/A	N/A	N/A

Highest Traded Price (EUR/MWh)	120,10	138,82	18,72	15,59%
Lowest Traded Price (EUR/MWh)	9,98	7,92	-2,06	-20,64%

Total Turnover (EUR)	120 903 013	128 886 149	7 983 137	6,60%
Average Daily Turnover (EUR)	3 900 097	4 157 618	257 521	6,60%
Max. Daily Turnover (EUR)	5 226 803	5 542 891	316 087	6,05%
Min. Daily Turnover (EUR)	2 163 583	2 493 312	329 729	15,24%

Description	12/2018	1/2019	Change	
Total Volume (MWh)	1 869 193,6	1 780 737,7	-88 455,9	-4,73%
Average Daily Traded Volume (MWh)	60 296,6	57 443,2	-2 853,4	-4,73%
Highest Daily Traded Volume (MWh)	69 294,1	67 040,9	-2 253,2	-3,25%
Lowest Daily Traded Volume(MWh)	51 513,2	46 198,9	-5 314,3	-10,32%
Highest Hourly Traded Volume (MWh)	3 390,6	3 527,8	137,2	4,05%
Lowest Hourly Traded Volume(MWh)	1 620,1	1 517,3	-102,8	-6,35%
Average Hourly Traded Volume (MWh)	2 512,4	2 393,5	-118,9	-4,73%

DAM - Weekdays	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	59 183,0	58 486,7	-696,3	-1,18%
DAM - Weekend	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	62 635,0	54 442,9	-8 192,2	-13,08%

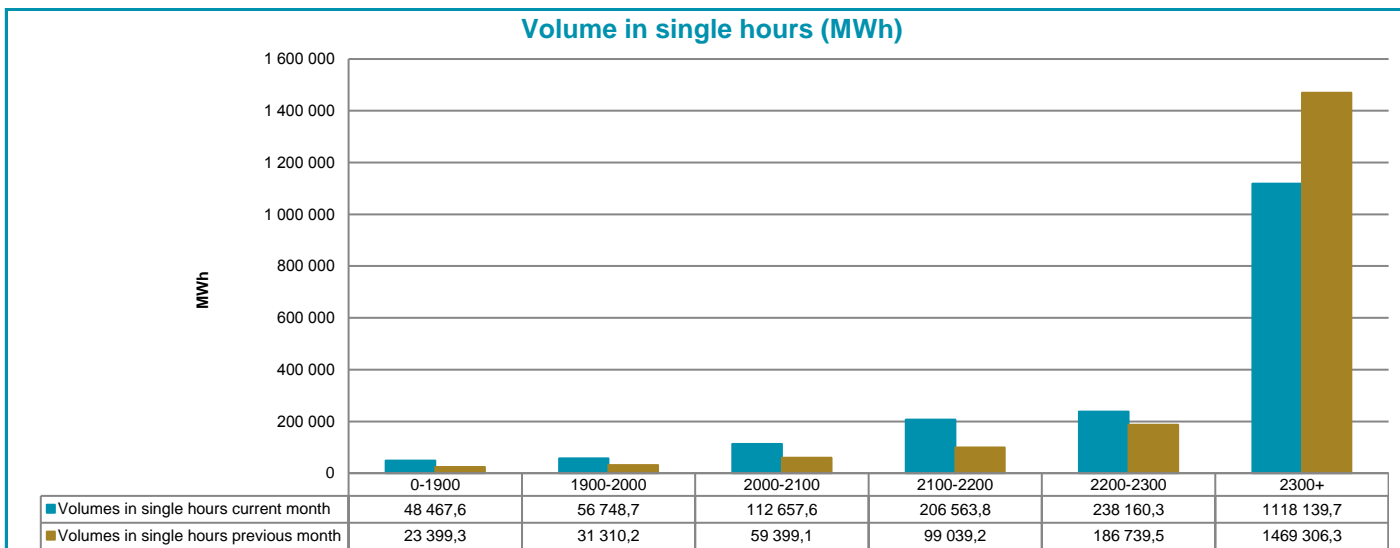
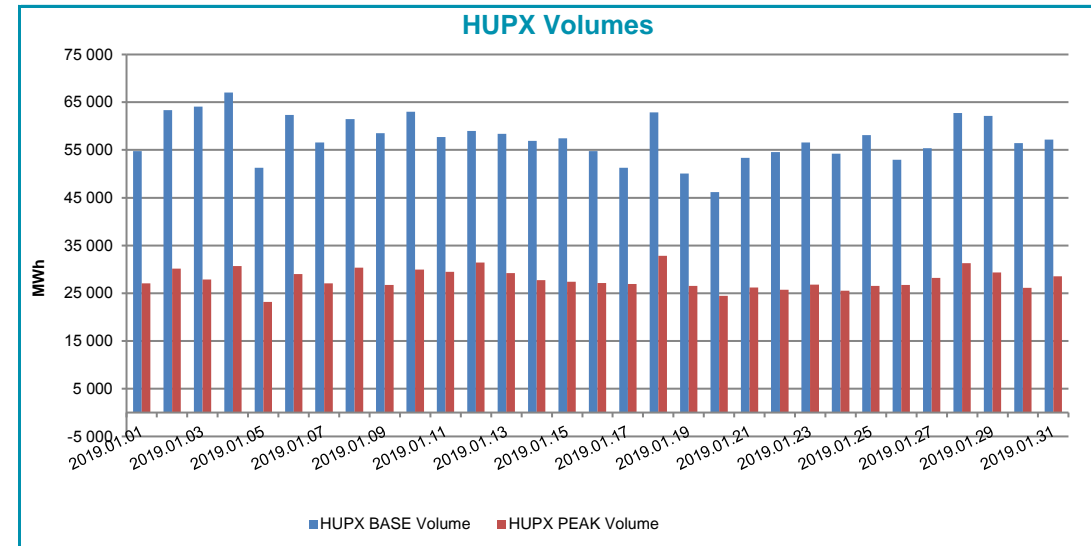
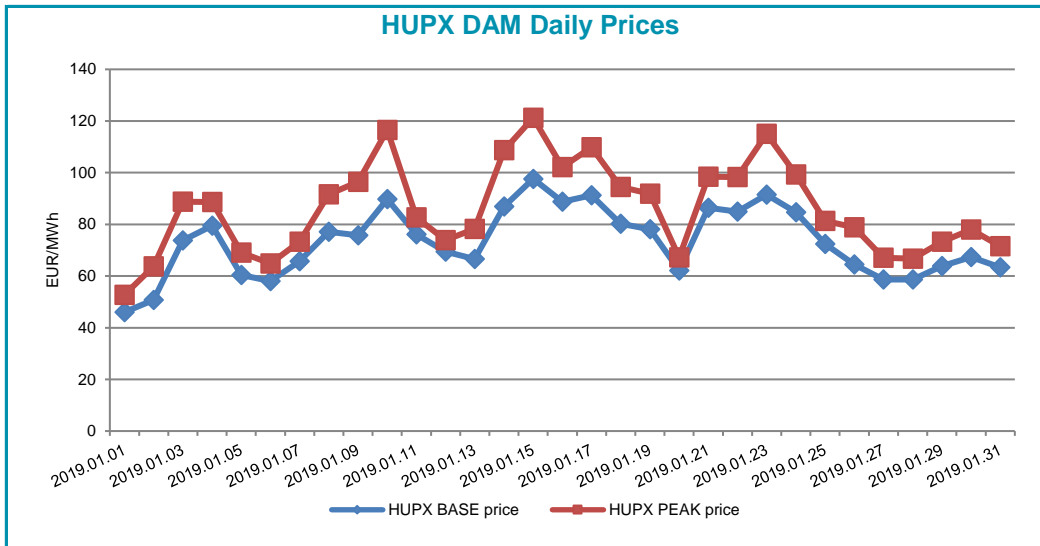
DAM - Weekdays	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	28 378,1	28 144,9	-233,1	-0,82%
DAM - Weekend	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	31 928,0	27 341,0	-4 586,9	-14,37%

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.

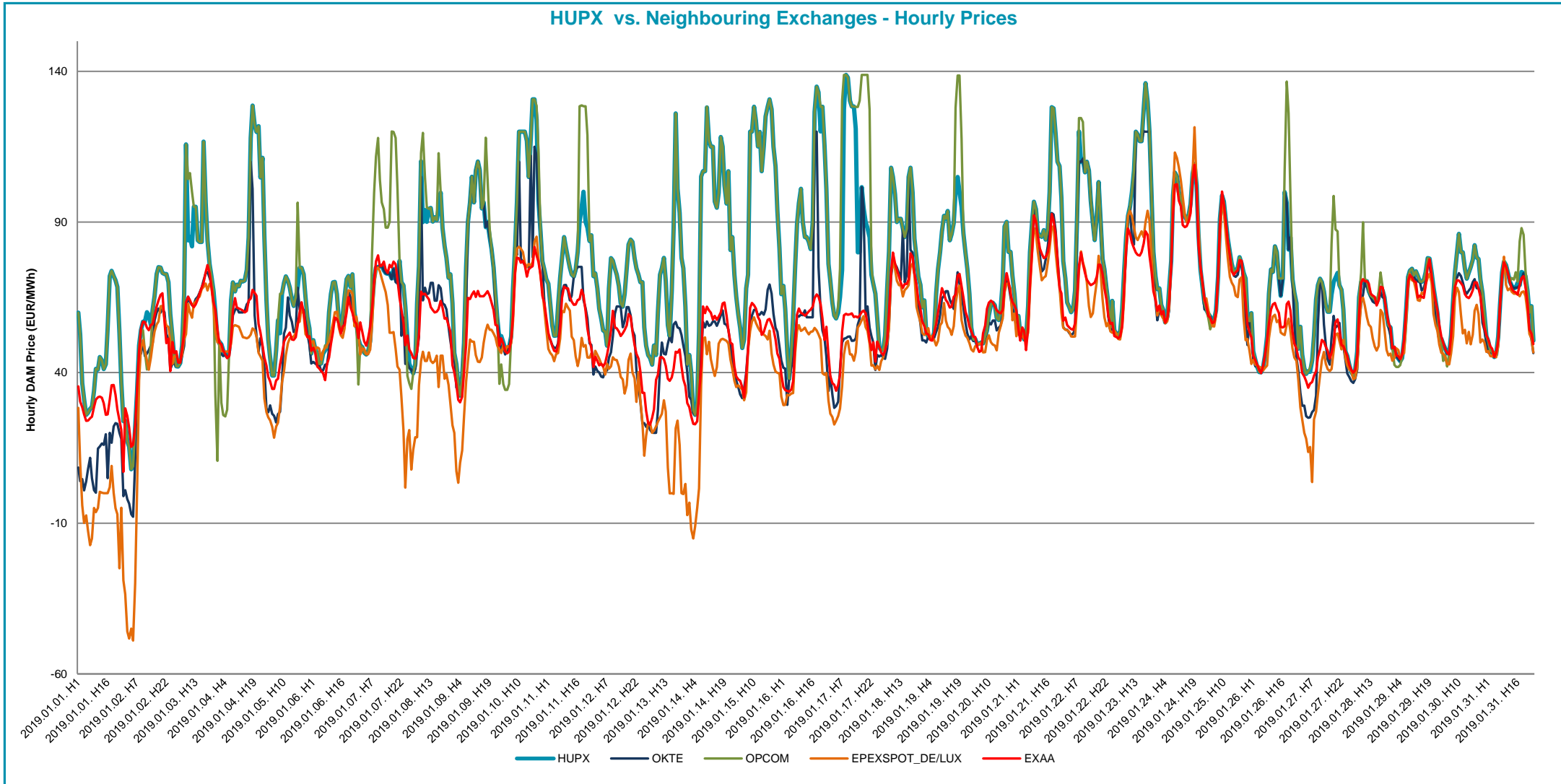
Prices and volumes



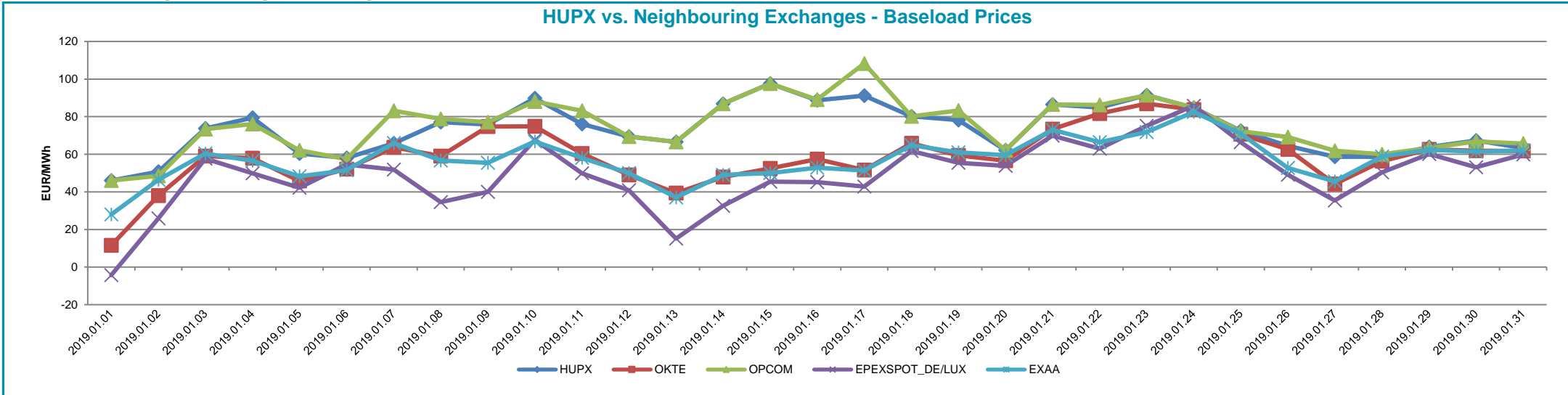
Note:

The bar chart shows the traded volumes in single hours in the examined period (01/01/2019-31/01/2019). 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 2300+ MWh decreased, while the ratio increased regarding the 0-1900 MWh, 1900-2000 MWh, 2000-2100 MWh, 2100-2200 MWh and 2200-2300 MWh.

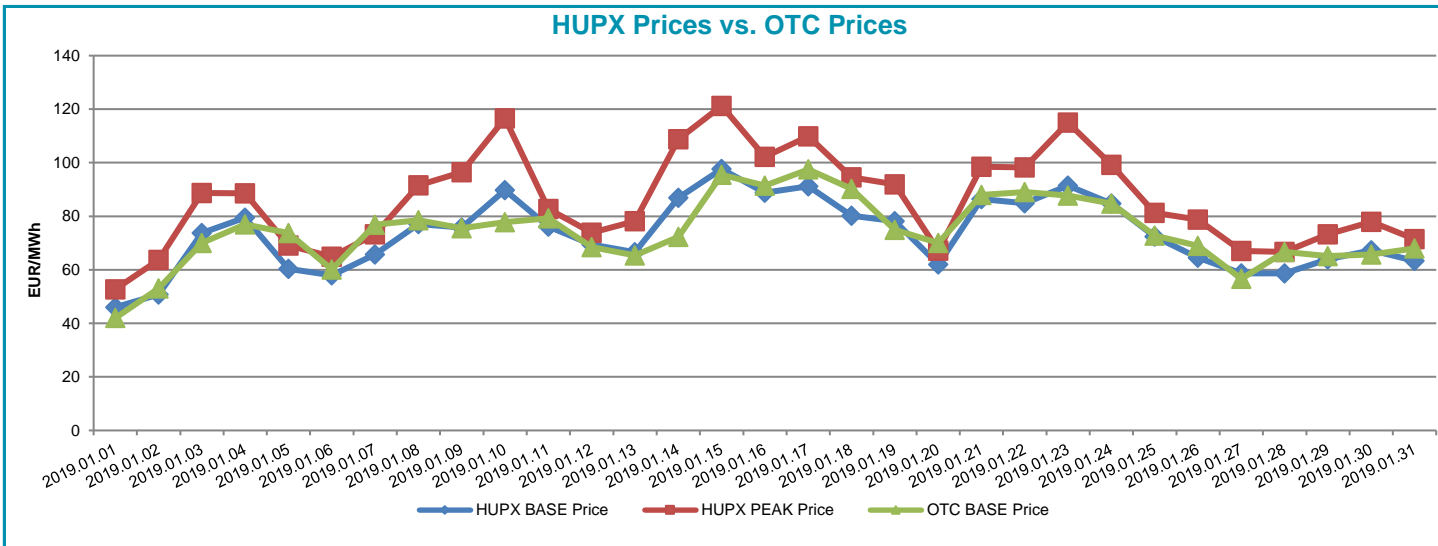
HUPX vs. Neighbouring Exchanges - Hourly Prices



HUPX vs. Neighbouring Exchanges - Baseload Prices



HUPX vs. OTC



Trimmed Diff. BL.	HUPX↔OTC	1,30
Trimmed Diff. PL.	HUPX↔OTC	N/A

Average of aggregated OFFERS/BIDS 01/01/2019-31/01/2019

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	3 017,7	4 113,4	2 564,4
H2	3 147,9	4 022,4	2 633,2
H3	3 210,4	3 988,3	2 677,7
H4	3 181,8	3 932,5	2 614,6
H5	3 063,2	3 910,5	2 516,6
H6	2 803,2	3 928,7	2 326,3
H7	2 723,2	3 921,0	2 196,9
H8	2 811,0	4 045,1	2 266,6
H9	2 830,3	4 095,1	2 275,1
H10	2 858,3	4 188,8	2 331,8
H11	2 917,9	4 266,7	2 378,6
H12	2 892,3	4 308,3	2 380,5
H13	2 833,4	4 299,8	2 346,9
H14	2 822,3	4 238,3	2 308,3
H15	2 812,7	4 143,9	2 257,9
H16	2 773,0	4 145,2	2 249,4
H17	2 829,7	4 231,9	2 308,5
H18	2 905,2	4 347,0	2 393,9
H19	2 935,3	4 266,4	2 366,2
H20	2 932,8	4 223,4	2 340,3
H21	2 846,0	4 157,3	2 287,1
H22	2 933,6	4 184,1	2 390,5
H23	2 973,9	4 167,6	2 479,2
H24	3 175,1	4 087,4	2 552,4
Σ	70 230,0	99 213,0	57 443,2

Base	
MIN (offer)	2 723,2
MAX (offer)	3 210,4
MIN (bid)	3 910,5
MAX (bid)	4 347,0
Average (offer)	2 926,2
Average (bid)	4 133,9

Peak	
MIN (offer)	2 773,0
MAX (offer)	2 935,3
MIN (bid)	4 095,1
MAX (bid)	4 347,0
Average (offer)	2 861,9
Average (bid)	4 229,6

Aggregated OFFERS/BIDS 01/01/2019-31/01/2019

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

Hour	Offers	Bids	Index volumes
H1	93 549,6	127 516,3	79 496,4
H2	97 586,2	124 693,5	81 628,9
H3	99 522,5	123 638,6	83 009,5
H4	98 634,5	121 906,7	81 054,1
H5	94 957,8	121 224,0	78 015,5
H6	86 900,7	121 790,1	72 115,3
H7	84 419,4	121 549,7	68 105,2
H8	87 139,8	125 399,3	70 265,2
H9	87 739,3	126 947,4	70 527,8
H10	88 606,7	129 852,4	72 285,7
H11	90 453,4	132 268,0	73 737,2
H12	89 660,3	133 556,0	73 794,3
H13	87 834,3	133 295,2	72 754,0
H14	87 492,2	131 385,9	71 557,0
H15	87 193,6	128 460,5	69 995,7
H16	85 963,0	128 502,6	69 732,5
H17	87 719,4	131 187,9	71 562,6
H18	90 062,7	134 757,5	74 210,9
H19	90 994,7	132 259,4	73 353,4
H20	90 916,5	130 924,5	72 550,5
H21	88 224,9	128 876,6	70 900,4
H22	90 940,4	129 707,8	74 104,9
H23	92 189,4	129 194,7	76 855,7
H24	98 427,4	126 709,7	79 125,0
Σ	2 177 128,7	3 075 604,3	1 780 737,7

Base	
MIN (offer)	84 419,4
MAX (offer)	99 522,5
MIN (bid)	121 224,0
MAX (bid)	134 757,5
Average (offer)	90 713,7
Average (bid)	128 150,2

Peak	
MIN (offer)	85 963,0
MAX (offer)	90 994,7
MIN (bid)	126 947,4
MAX (bid)	134 757,5
Average (offer)	88 719,7
Average (bid)	131 116,4

HUPX DAM

Traded Volume By Portfolios

