

Monthly Report October 2019

In October the total traded volume increased by 1,39% to 1 867 558,3 MWh compared to 1 841 911,0 MWh in September. The average daily traded volume was 60 252,0 MWh. The highest daily traded volume was 67 561,6 MWh on 24.10.2019. delivery day. The number of admitted members was 58 in the examined month.

List of the Members

Founder members

- ALPIQ ENERGY SE
- CEZ, a.s.
- Danske Commodities A/S
- ELMŰ-ÉMÁSZ Energiakereskedő Kft.
- GEN-I, trgovanje in prodaja električne energije, d.o.o.
- Holding Slovenske Elektrarne d.o.o.
- JAS Budapest Zrt.
- Matrai Eromu ZRt.
- MVM Partner ZRt.
- Statkraft Markets GmbH
- Uniper Global Commodities SE

Admitted members

- AXPO Solutions AG
- AYEN ENERGIJA d.o.o.
- BC-Energiakereskedő Kft.
- Budapesti Eromu Zrt.
- Centrica Energy Trading A/S
- 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
- Energo-pro Trading JSC
- Energy Financing Team (Switzerland) AG, organizational unit, Praha, Cz
- Energy Supply EOOD
- EP Commodities, a.s.
- EPS Trgovanje, d.o.o.
- EVN Trading South East Europe EAD
- Ezpada AG - organizacna zlozka zahranicnej osoby
- Ezpada s.r.o.
- Freepoint Commodities Europe LLP
- Gazprom Marketing & Trading Ltd
- GDF Suez Trading SAS
- Greek Environmental & Energy Network Societe Anonyme
- Greenergy-Trade Kft.
- HEP d.d.
- Interenergo d.o.o.
- ISD Power Kft.
- LE Trading a.s.
- MAVIR ZRt.
- MET Austria Energy Trade GmbH
- MOL Magyar Olaj- és Gázipari Nyrt.
- Monsson Trading S.R.L.
- OAM Ozdi Acelmuvek Kft.
- OMV Gas Marketing & Trading GmbH
- Petrol d.d., Ljubljana
- RWE Supply & Trading GmbH
- SINERGY Energiakereskedő Kft.
- Slovenske elektrarne, a.s.
- TINMAR ENERGY SA
- Trailstone GmbH
- VERBUND Trading GmbH
- Vitol Gas & Power B.V.
- VPP ENERGY Eromu-uzemelteto es Kereskedelmi Zrt.
- Watt and Volt S.A.

HUPX Day-Ahead Market

Description	9/2019	10/2019	Change	
HUPX Base Average Price (EUR/MWh)*	55,70	56,98	1,28	2,30%
HUPX Peak Average Price (EUR/MWh)*	62,33	65,85	3,52	5,65%
HUPX Base Trimmed Mean Price (EUR/MWh)**	54,39	57,41	3,01	5,54%
HUPX Peak Trimmed Mean Price (EUR/MWh)**	60,31	66,37	6,06	10,05%
OTC Base Trimmed Mean Price (EUR/MWh)**	54,67			
OTC Peak Trimmed Mean Price (EUR/MWh)**	N/A	N/A	N/A	N/A
Trimmed Diff. BL. HUPX↔OTC	0,24			
Trimmed Diff. PL. HUPX↔OTC	N/A	N/A	N/A	N/A

Highest Traded Price (EUR/MWh)	138,50	126,22	-12,28	-8,87%
Lowest Traded Price (EUR/MWh)	14,00	17,59	3,59	25,64%

Total Turnover (EUR)	101 504 862	105 055 786	3 550 924	3,50%
Average Daily Turnover (EUR)	3 383 495	3 387 568	4 072	0,12%
Max. Daily Turnover (EUR)	6 576 117	4 446 653	-2 129 464	-32,38%
Min. Daily Turnover (EUR)	2 347 282	2 399 135	51 853	2,21%

Description	9/2019	10/2019	Change	
Total Volume (MWh)	1 841 911,0	1 867 558,3	25 647,3	1,39%
Average Daily Traded Volume (MWh)	61 397,0	60 252,0	-1 145,0	-1,86%
Highest Daily Traded Volume (MWh)	69 272,8	67 561,6	-1 711,2	-2,47%
Lowest Daily Traded Volume(MWh)	51 413,8	53 058,1	1 644,3	3,20%
Highest Hourly Traded Volume (MWh)	3 472,5	3 245,9	-226,6	-6,53%
Lowest Hourly Traded Volume(MWh)	1 857,9	1 781,9	-76,0	-4,09%
Average Hourly Traded Volume (MWh)	2 558,2	2 506,8	-51,4	-2,01%

DAM - Weekdays	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	61 324,3	59 908,1	-1 416,2	-2,31%
DAM - Weekend	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	61 566,8	61 209,0	-357,8	-0,58%

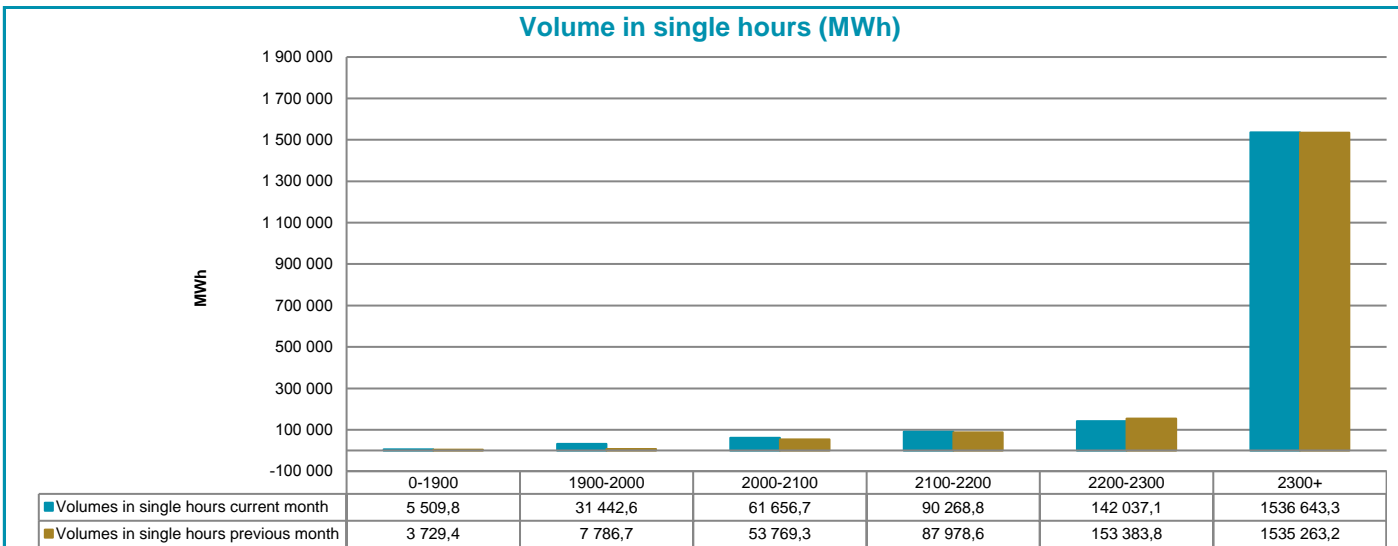
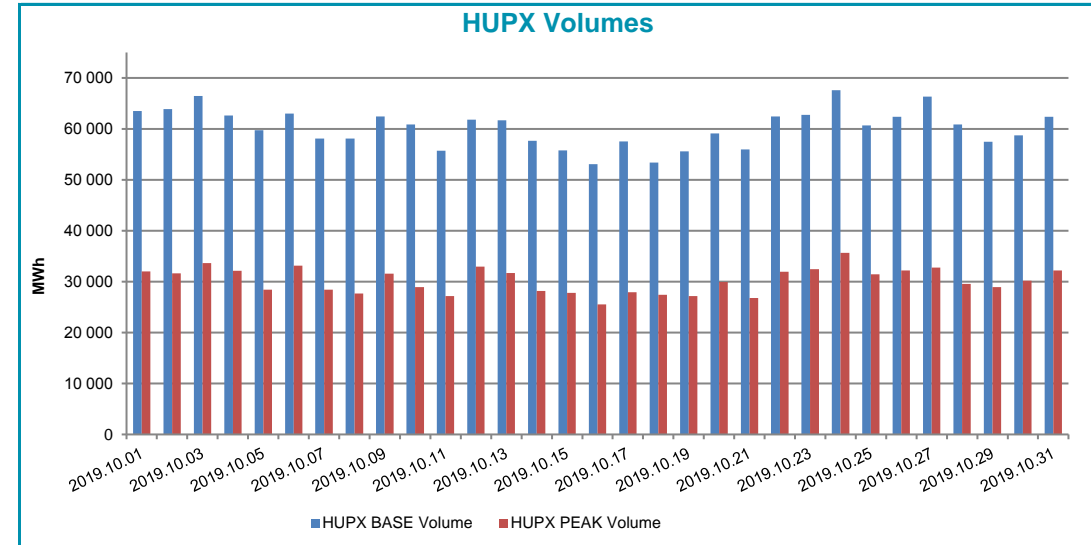
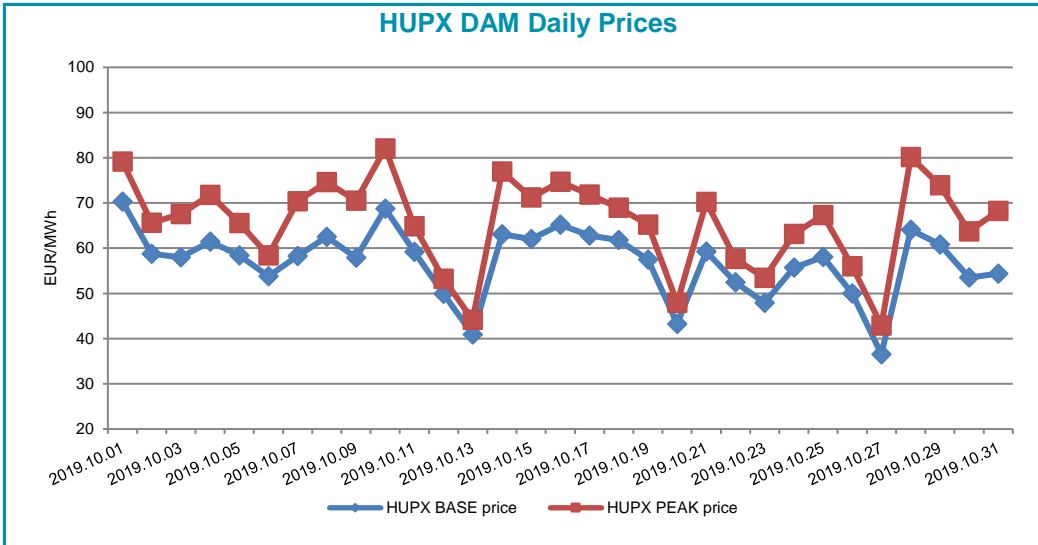
DAM - Weekdays	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	30 177,3	29 962,7	-214,5	-0,71%
DAM - Weekend	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	31 591,0	31 030,6	-560,4	-1,77%

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.

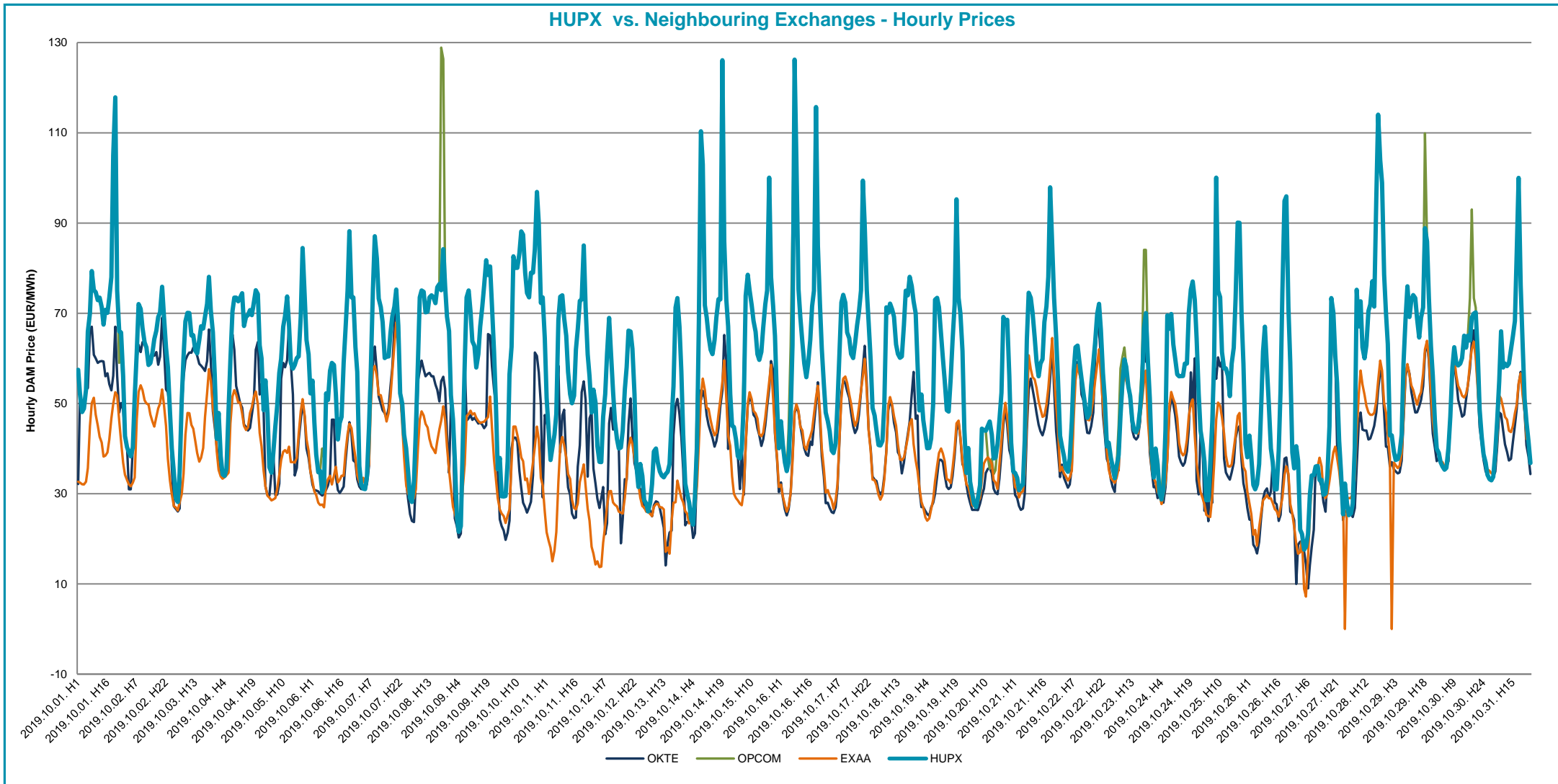
Prices and volumes



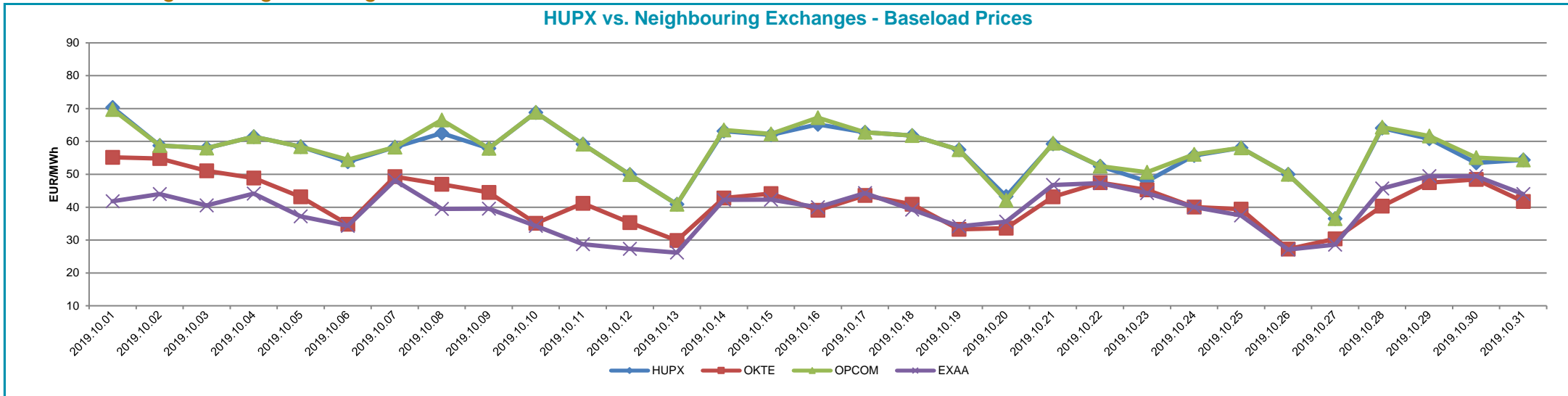
Note:

The bar chart shows the traded volumes in single hours in the examined period (01/10/2019-31/10/2019). 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 2200-2300 MWh decreased, while the ratio increased regarding the 0-1900 MWh, 1900-2000 MWh, 2000-2100 MWh, 2100-2200 MWh and 2300+ MWh.

HUPX vs. Neighbouring Exchanges - Hourly Prices



HUPX vs. Neighbouring Exchanges - Baseload Prices



Average of aggregated OFFERS/BIDS 01/10/2019-31/10/2019

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	3 130,3	4 021,7	2 541,1
H2	3 289,8	3 985,8	2 630,0
H3	3 419,6	3 889,9	2 673,1
H4	3 379,1	3 830,8	2 598,0
H5	3 359,2	3 958,3	2 664,6
H6	2 923,2	3 962,1	2 395,5
H7	2 800,8	3 943,6	2 306,6
H8	2 787,2	4 067,4	2 342,6
H9	2 890,3	4 200,0	2 447,4
H10	3 020,3	4 210,0	2 551,1
H11	3 110,6	4 272,9	2 627,8
H12	3 181,6	4 341,7	2 704,0
H13	3 095,1	4 331,2	2 668,2
H14	3 095,7	4 314,9	2 662,4
H15	3 036,7	4 221,8	2 601,9
H16	2 915,9	4 115,0	2 462,8
H17	2 785,0	4 080,6	2 362,9
H18	2 698,9	4 070,8	2 289,5
H19	2 749,8	4 162,4	2 355,3
H20	2 932,4	4 255,1	2 505,1
H21	2 927,1	4 177,8	2 460,4
H22	2 928,0	4 085,9	2 413,4
H23	2 958,5	4 000,8	2 412,7
H24	3 156,3	3 935,5	2 481,3
Σ	72 571,3	98 435,9	60 252,0

Base	
MIN (offer)	2 698,9
MAX (offer)	3 419,6
MIN (bid)	3 830,8
MAX (bid)	4 341,7
Average (offer)	3 023,8
Average (bid)	4 101,5

Peak	
MIN (offer)	2 698,9
MAX (offer)	3 181,6
MIN (bid)	4 070,8
MAX (bid)	4 341,7
Average (offer)	2 959,4
Average (bid)	4 214,7

Aggregated OFFERS/BIDS 01/10/2019-31/10/2019

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

Hour	Offers	Bids	Index volumes
H1	97 038,6	124 672,8	78 774,3
H2	101 982,5	123 560,4	81 529,8
H3	109 428,7	124 476,2	85 537,9
H4	104 750,7	118 754,6	80 536,5
H5	104 133,7	122 706,6	82 602,1
H6	90 619,1	122 825,7	74 261,5
H7	86 824,5	122 252,8	71 505,9
H8	86 403,4	126 088,0	72 621,4
H9	89 598,8	130 198,8	75 870,4
H10	93 628,7	130 508,6	79 082,8
H11	96 429,1	132 459,6	81 461,6
H12	98 630,5	134 594,2	83 824,0
H13	95 947,0	134 267,9	82 714,0
H14	95 967,7	133 760,8	82 534,1
H15	94 136,2	130 875,2	80 658,9
H16	90 394,1	127 566,1	76 345,5
H17	86 333,5	126 497,8	73 249,3
H18	83 666,3	126 195,1	70 973,2
H19	85 244,3	129 034,3	73 014,3
H20	90 905,4	131 908,1	77 659,6
H21	90 740,2	129 510,4	76 272,0
H22	90 766,7	126 662,9	74 815,2
H23	91 714,4	124 023,4	74 792,4
H24	97 846,7	122 001,1	76 921,6
Σ	2 253 130,8	3 055 401,4	1 867 558,3

Base	
MIN (offer)	83 666,3
MAX (offer)	109 428,7
MIN (bid)	118 754,6
MAX (bid)	134 594,2
Average (offer)	93 880,5
Average (bid)	127 308,4

Peak	
MIN (offer)	83 666,3
MAX (offer)	98 630,5
MIN (bid)	126 195,1
MAX (bid)	134 594,2
Average (offer)	91 740,1
Average (bid)	130 655,5

HUPX DAM

Traded Volume By Portfolios

