

Monthly Report February 2020

In February the total traded volume decreased by 0,44% to 2 039 234,6 MWh compared to 2 048 247,0 MWh in January. The average daily traded volume was 70 318,4 MWh. The highest daily traded volume was 83 467,9 MWh on 2.2.2020. delivery day. This is a record daily traded volume since the launch of HUPX DAM market. The number of admitted members was 59 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

New member

- TRMEW OBROT SPOLKA AKCYJNA

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
- ENGIE Global Markets
- EP Commodities, a.s.
- EPS Trgovanje, d.o.o.
- EVN Trading South East Europe EAD
- Ezpada AG - organizacna zlozka zahranicnej osoby
- Freepoint Commodities Europe LLP
- Gazprom Marketing & Trading Ltd
- 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
- MFT Energy A/S
- MOL Magyar Olaj- és Gázipari Nyrt.
- Monsson Trading S.R.L.
- OAM Ozdi Acelmuevek 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
- Vattenfall Energy Trading GmbH
- VERBUND Trading GmbH
- Vitol Gas & Power B.V.
- Watt and Volt S.A.

HUPX Day-Ahead Market

Description	1/2020	2/2020	Change	
HUPX Base Average Price (EUR/MWh)*	52,96	39,85	-13,11	-24,76%
HUPX Peak Average Price (EUR/MWh)*	60,61	44,26	-16,35	-26,98%
HUPX Base Trimmed Mean Price (EUR/MWh)**	52,91	39,60	-13,31	-25,16%
HUPX Peak Trimmed Mean Price (EUR/MWh)**	60,29	43,78	-16,51	-27,38%
OTC Base Trimmed Mean Price (EUR/MWh)**	53,65	40,40	-13,25	-24,70%
OTC Peak Trimmed Mean Price (EUR/MWh)**	N/A	N/A	N/A	N/A
Trimmed Diff. BL. HUPX↔OTC	0,75	0,67	-0,07	-9,54%
Trimmed Diff. PL. HUPX↔OTC	N/A	N/A	N/A	N/A

Highest Traded Price (EUR/MWh)	104,62	71,50	-33,12	-31,66%
Lowest Traded Price (EUR/MWh)	26,38	11,21	-15,17	-57,51%

Total Turnover (EUR)	108 478 334	81 681 741	-26 796 593	-24,70%
Average Daily Turnover (EUR)	3 499 301	2 816 612	-682 689	-19,51%
Max. Daily Turnover (EUR)	4 999 436	3 614 006	-1 385 430	-27,71%
Min. Daily Turnover (EUR)	2 246 036	2 417 066	171 029	7,61%

Description	1/2020	2/2020	Change	
Total Volume (MWh)	2 048 247,0	2 039 234,6	-9 012,4	-0,44%
Average Daily Traded Volume (MWh)	66 072,5	70 318,4	4 246,0	6,43%
Highest Daily Traded Volume (MWh)	75 130,4	83 467,9	8 337,5	11,10%
Lowest Daily Traded Volume(MWh)	59 211,4	62 710,3	3 498,9	5,91%
Highest Hourly Traded Volume (MWh)	4 104,7	4 115,9	11,2	0,27%
Lowest Hourly Traded Volume(MWh)	2 022,3	2 010,1	-12,2	-0,60%
Average Hourly Traded Volume (MWh)	2 753,0	2 929,9	176,9	6,43%

DAM - Weekdays	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	65 701,1	68 169,7	2 468,7	3,76%
DAM - Weekend	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	67 140,3	75 093,3	7 953,0	11,85%

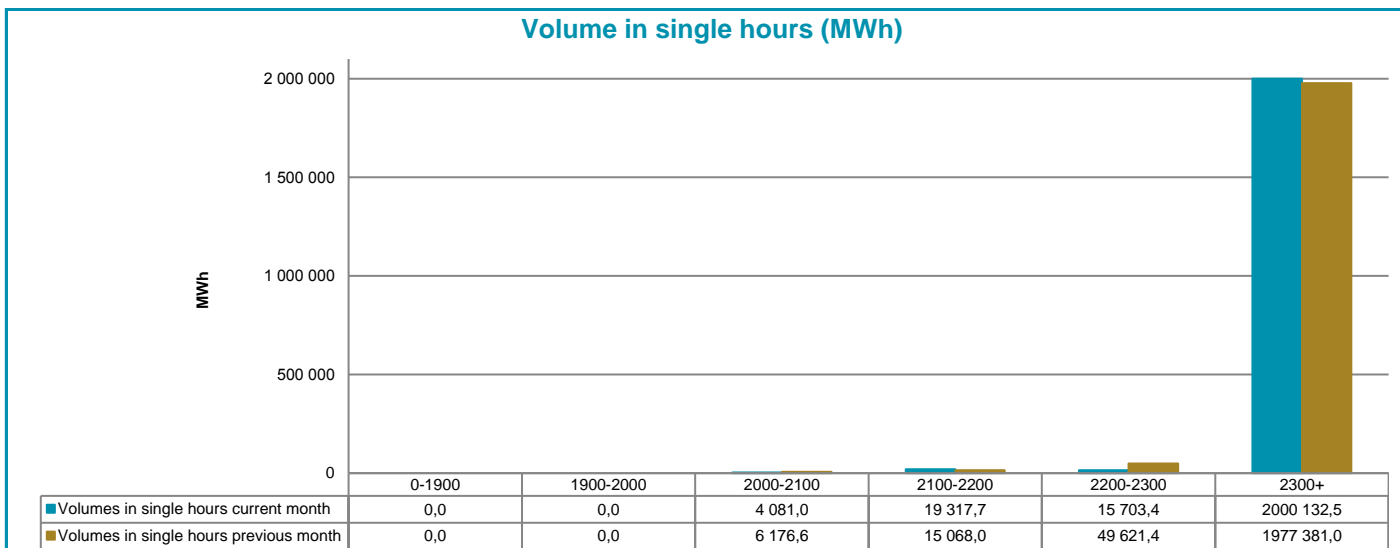
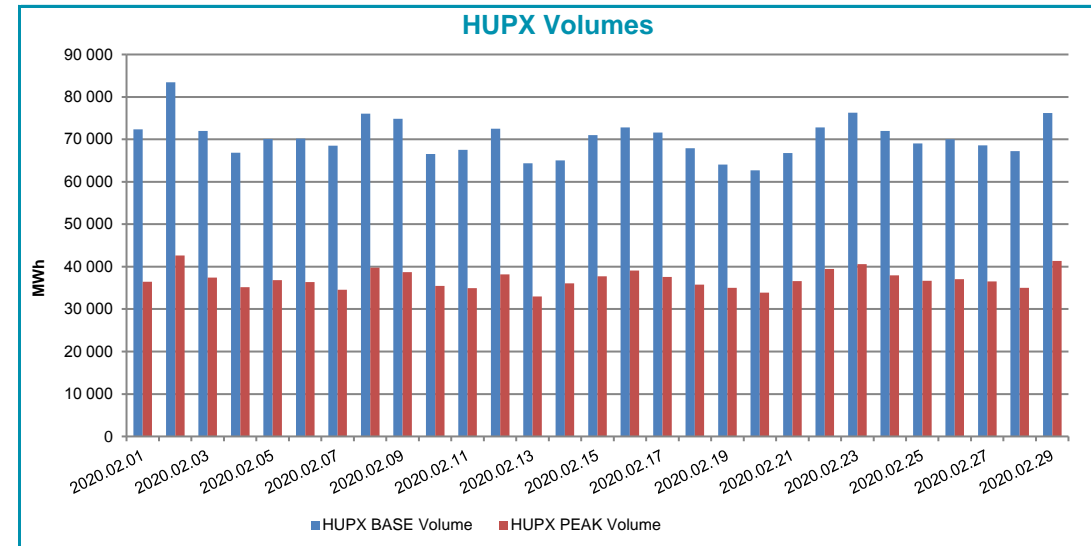
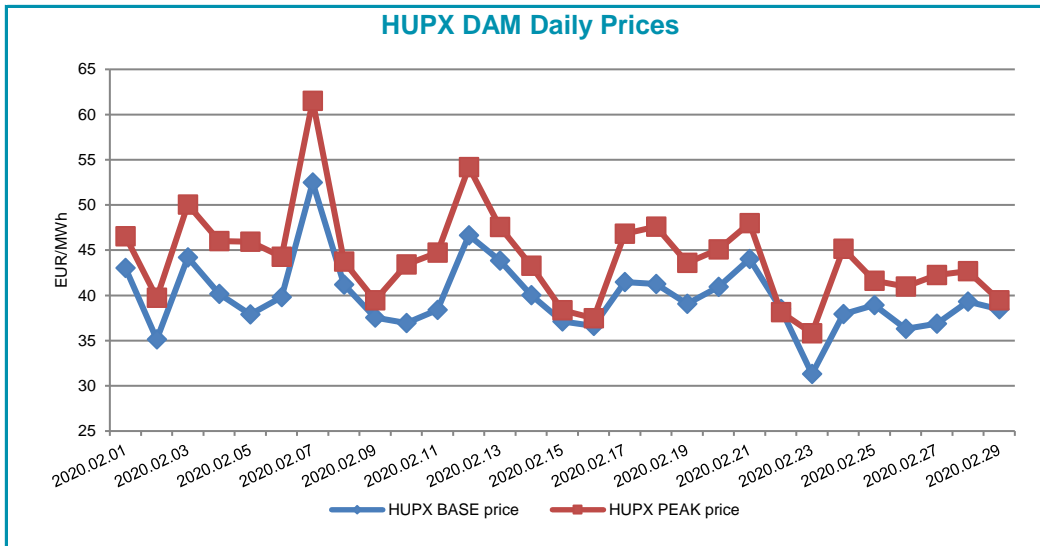
DAM - Weekdays	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	32 853,9	36 002,8	3 148,9	9,58%
DAM - Weekend	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	34 852,6	39 532,9	4 680,4	13,43%

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.

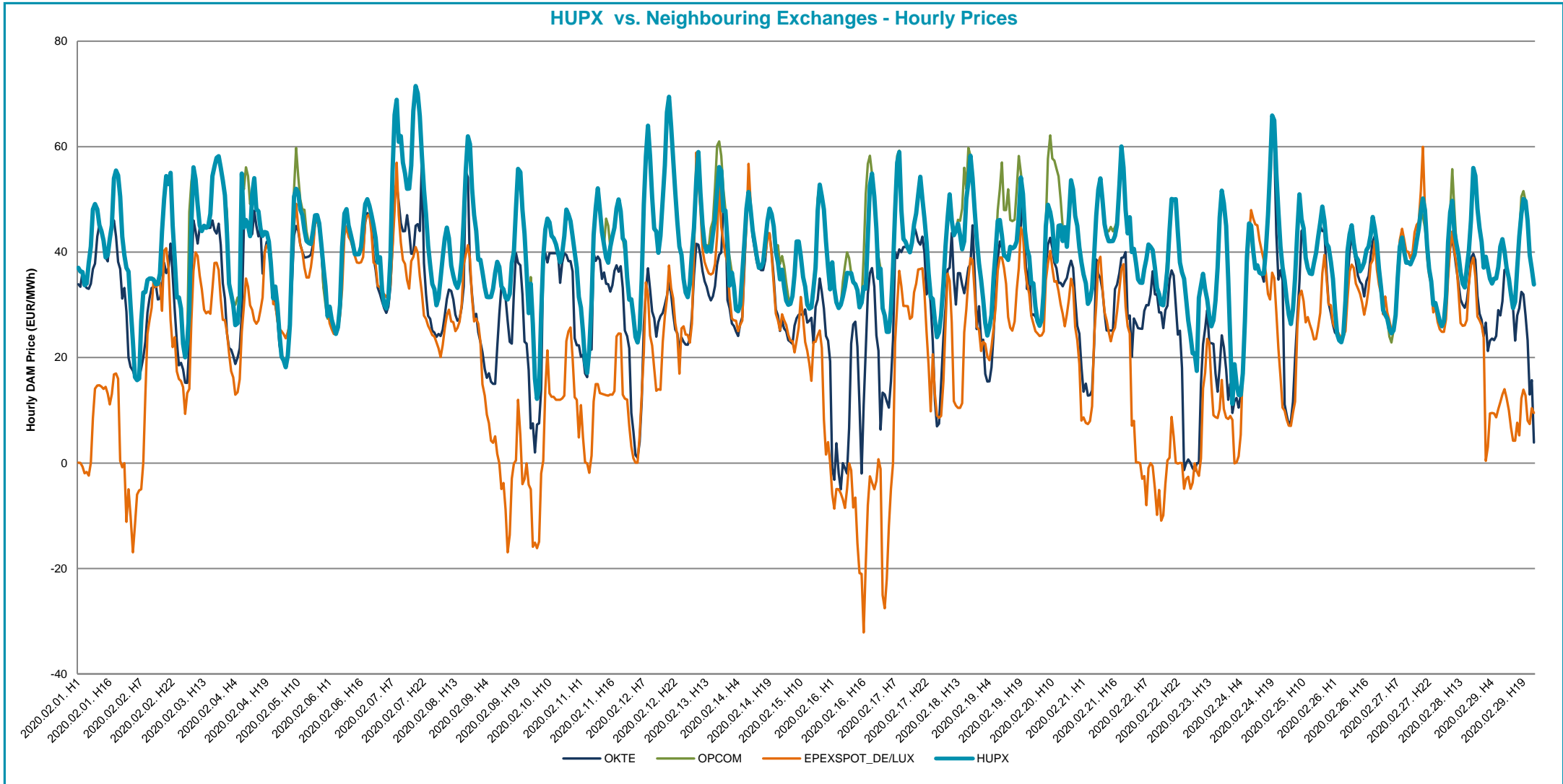
Prices and volumes



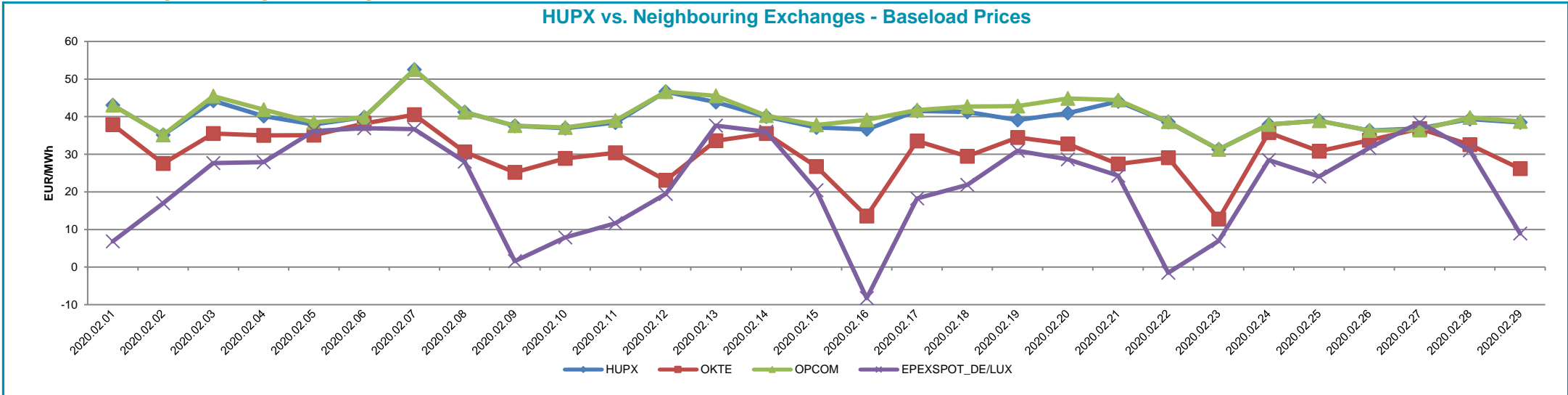
Note:

The bar chart shows the traded volumes in single hours in the examined period (01/02/2020-29/02/2020). 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 2200-2300 MWh decreased, while the ratio increased regarding the 2100-2200 MWh and 2300+ MWh.

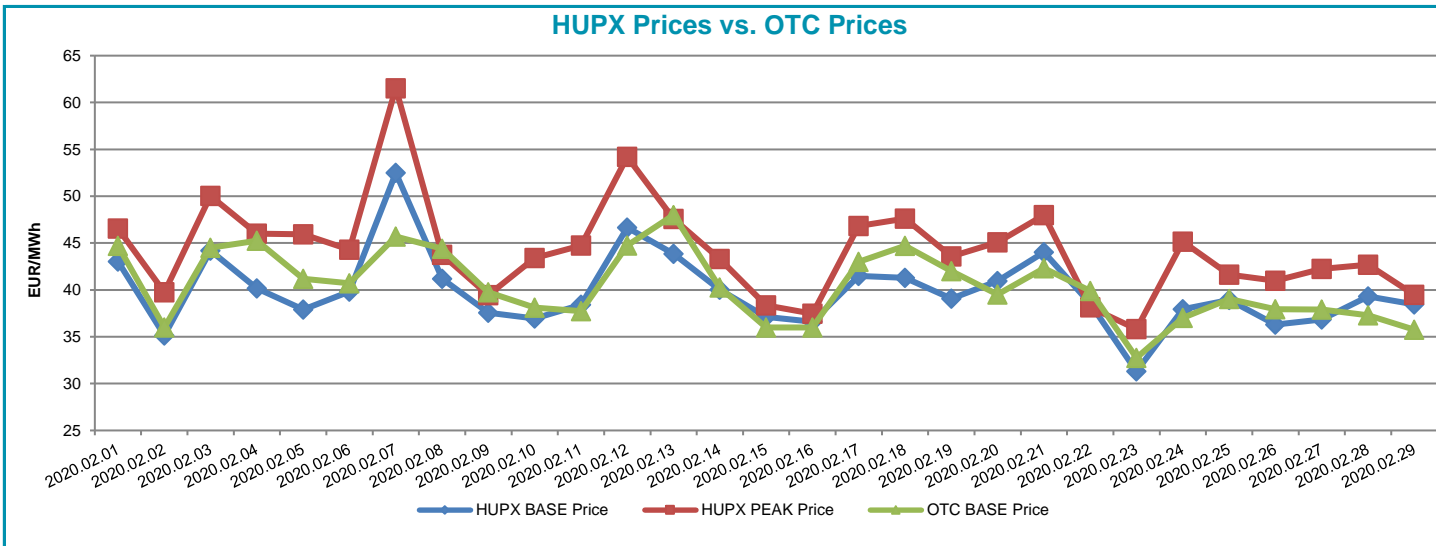
HUPX vs. Neighbouring Exchanges - Hourly Prices



HUPX vs. Neighbouring Exchanges - Baseload Prices



HUPX vs. OTC



Trimmed Diff. BL.	HUPX↔OTC	0,67
Trimmed Diff. PL.	HUPX↔OTC	N/A

Average of aggregated OFFERS/BIDS 01/02/2020-29/02/2020

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	3 538,7	4 108,0	2 686,5
H2	3 643,0	4 002,0	2 685,1
H3	3 768,3	3 920,5	2 719,8
H4	3 793,3	3 859,5	2 713,1
H5	3 693,6	3 881,6	2 639,7
H6	3 631,6	4 129,8	2 689,5
H7	3 401,1	4 120,3	2 598,2
H8	3 508,4	4 501,5	2 870,9
H9	3 702,9	4 619,5	2 992,7
H10	3 770,2	4 609,8	3 057,9
H11	3 857,0	4 667,5	3 139,4
H12	3 849,6	4 777,4	3 227,6
H13	3 718,4	4 802,8	3 163,7
H14	3 696,8	4 699,8	3 089,2
H15	3 722,4	4 579,0	3 023,8
H16	3 595,9	4 568,4	2 920,0
H17	3 662,5	4 614,4	2 967,8
H18	3 829,3	4 752,7	3 121,7
H19	3 836,5	4 795,9	3 133,4
H20	3 985,0	4 890,8	3 261,3
H21	3 767,6	4 672,9	3 066,9
H22	3 603,4	4 537,8	2 954,8
H23	3 617,3	4 340,9	2 874,1
H24	3 546,8	4 162,6	2 721,6
Σ	88 739,6	106 615,3	70 318,4

Base	
MIN (offer)	3 401,1
MAX (offer)	3 985,0
MIN (bid)	3 859,5
MAX (bid)	4 890,8
Average (offer)	3 697,5
Average (bid)	4 442,3

Peak	
MIN (offer)	3 595,9
MAX (offer)	3 985,0
MIN (bid)	4 568,4
MAX (bid)	4 890,8
Average (offer)	3 768,9
Average (bid)	4 698,2

Aggregated OFFERS/BIDS 01/02/2020-29/02/2020

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

Hour	Offers	Bids	Index volumes
H1	102 623,2	119 132,9	77 909,8
H2	105 646,3	116 056,7	77 867,1
H3	109 279,4	113 695,9	78 874,0
H4	110 006,7	111 925,2	78 680,5
H5	107 114,3	112 566,4	76 550,2
H6	105 317,0	119 763,9	77 995,1
H7	98 631,1	119 488,4	75 347,3
H8	101 742,6	130 543,8	83 255,5
H9	107 384,8	133 966,8	86 789,3
H10	109 336,6	133 685,3	88 678,5
H11	111 853,6	135 356,6	91 042,9
H12	111 638,7	138 543,5	93 599,4
H13	107 834,3	139 280,4	91 747,4
H14	107 207,9	136 295,0	89 585,8
H15	107 949,4	132 790,5	87 691,1
H16	104 281,9	132 483,1	84 679,9
H17	106 213,1	133 816,7	86 065,4
H18	111 049,4	137 827,5	90 528,2
H19	111 257,7	139 080,3	90 867,7
H20	115 564,9	141 834,6	94 576,3
H21	109 259,4	135 512,8	88 939,9
H22	104 497,9	131 596,1	85 689,0
H23	104 900,4	125 885,7	83 348,6
H24	102 857,6	120 715,3	78 925,7
Σ	2 573 448,2	3 091 843,4	2 039 234,6

Base	
MIN (offer)	98 631,1
MAX (offer)	115 564,9
MIN (bid)	111 925,2
MAX (bid)	141 834,6
Average (offer)	107 227,0
Average (bid)	128 826,8

Peak	
MIN (offer)	104 281,9
MAX (offer)	115 564,9
MIN (bid)	132 483,1
MAX (bid)	141 834,6
Average (offer)	109 297,7
Average (bid)	136 246,7

HUPX DAM

Traded Volume By Portfolios

