

## Monthly Report September 2020

In September the total traded volume decreased by 11,46% to 2 001 307,2 MWh compared to 2 260 217,3 MWh in August. The average daily traded volume was 66 710,2 MWh. The highest daily traded volume was 76 783,7 MWh on 12.9.2020. delivery day. The number of admitted members was 60 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 elektricne energije, d.o.o.
- Holding Slovenske Elektranne 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-Energiakereskedo Kft.
- Budapesti Eromu Zrt.
- Centrica Energy Trading A/S
- CHP-EROMU Kft.
- Citigroup Global Markets Limited
- E.ON Energiakereskedelmi Kft.
- E.ON Energiamegoldások Kft.
- EDF Trading Limited
- EDS International SK
- Ekologicke Zdroje Energie s.r.o.
- Enel Global Trading S.p.A.
- Energi Danmark A/S
- ENERGO-PRO Energy Services EAD
- ENERGOVIA EOOD
- 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.
- L-NRG Energiakereskedelmi Zrt.
- MAVIR ZRT.
- MET Austria Energy Trade GmbH
- MFT Energy A/S
- MOL Magyar Olaj- és Gázipari Nyrt.
- Monsson Trading S.R.L.
- OAM Ozdi Acelmuvek Kft.
- Petrol d.d., Ljubljana
- RWE Supply & Trading GmbH
- SINERGY Energiakereskedő Kft.
- Slovenske elektrarne, a.s.
- TINMAR-IND S.A
- Trailstone GmbH
- TRANSENERGO COM S.A.
- TRMEW OBROT SPOLKA AKCYJNA
- VERBUND Energy4Business GmbH
- Vitol Gas & Power B.V.
- Watt and Volt S.A.

### HUPX Day-Ahead Market

Description	8/2020	9/2020	Change	
HUPX Base Average Price (EUR/MWh)*	37,60	45,74	8,13	21,63%
HUPX Peak Average Price (EUR/MWh)*	40,15	49,74	9,60	23,90%
HUPX Base Trimmed Mean Price (EUR/MWh)**	37,47	45,84	8,37	22,33%
HUPX Peak Trimmed Mean Price (EUR/MWh)**	40,04	49,97	9,93	24,79%
OTC Base Trimmed Mean Price (EUR/MWh)**	37,79	45,64	7,85	20,76%
OTC Peak Trimmed Mean Price (EUR/MWh)**	N/A	N/A	N/A	N/A
Trimmed Diff. BL. HUPX↔OTC	0,23	-0,12	-0,35	-151,02%
Trimmed Diff. PL. HUPX↔OTC	N/A	N/A	N/A	N/A

Highest Traded Price (EUR/MWh)	84,01	125,10	41,09	48,91%
Lowest Traded Price (EUR/MWh)	10,17	16,81	6,64	65,29%

Total Turnover (EUR)	85 625 440	91 889 417	6 263 976	7,32%
Average Daily Turnover (EUR)	2 762 111	3 062 981	300 870	10,89%
Max. Daily Turnover (EUR)	3 792 877	3 954 776	161 898	4,27%
Min. Daily Turnover (EUR)	1 785 156	1 855 939	70 783	3,97%

Description	8/2020	9/2020	Change	
Total Volume (MWh)	2 260 217,3	2 001 307,2	-258 910,1	-11,46%
Average Daily Traded Volume (MWh)	72 910,2	66 710,2	-6 200,0	-8,50%
Highest Daily Traded Volume (MWh)	83 586,0	76 783,7	-6 802,3	-8,14%
Lowest Daily Traded Volume(MWh)	63 006,7	58 957,5	-4 049,2	-6,43%
Highest Hourly Traded Volume (MWh)	4 387,3	3 706,4	-680,9	-15,52%
Lowest Hourly Traded Volume(MWh)	2 052,2	1 890,0	-162,2	-7,90%
Average Hourly Traded Volume (MWh)	3 037,9	2 779,6	-258,3	-8,50%

DAM - Weekdays	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	73 252,9	66 130,4	-7 122,5	-9,72%
DAM - Weekend	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	72 190,7	68 304,8	-3 885,9	-5,38%

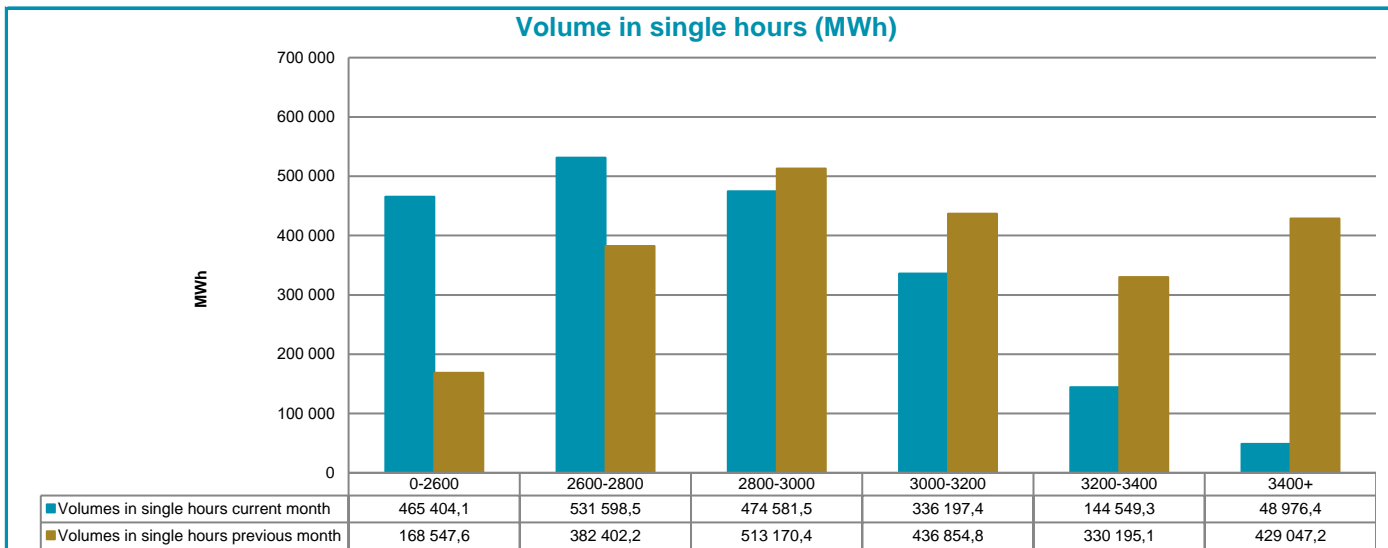
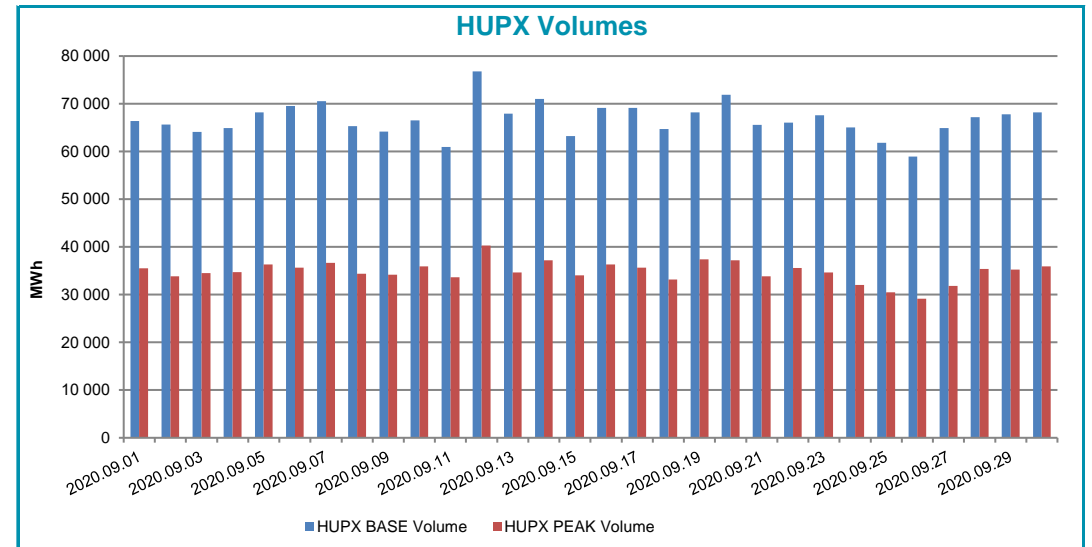
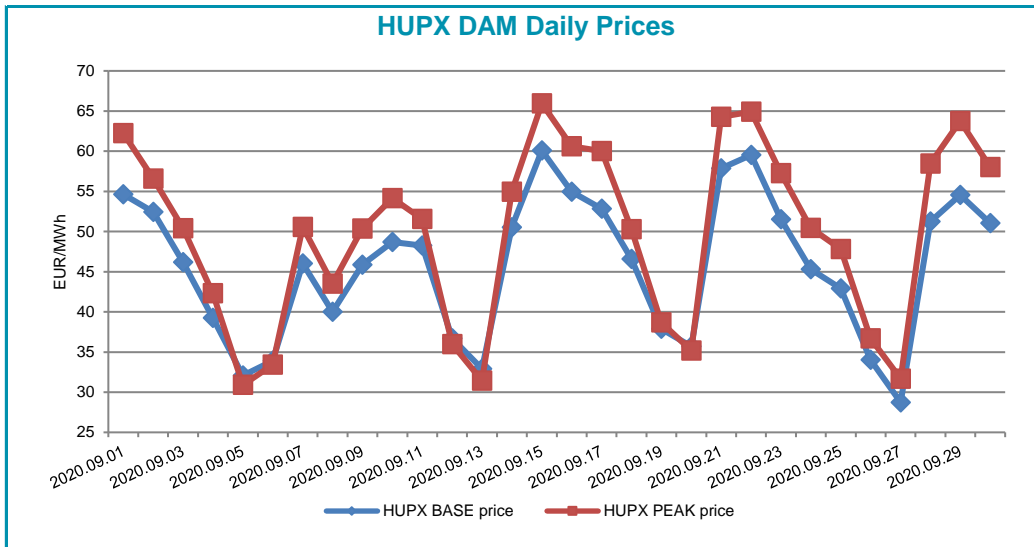
DAM - Weekdays	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	37 284,6	34 679,3	-2 605,3	-6,99%
DAM - Weekend	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	37 601,4	35 321,4	-2 280,0	-6,06%

### 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.

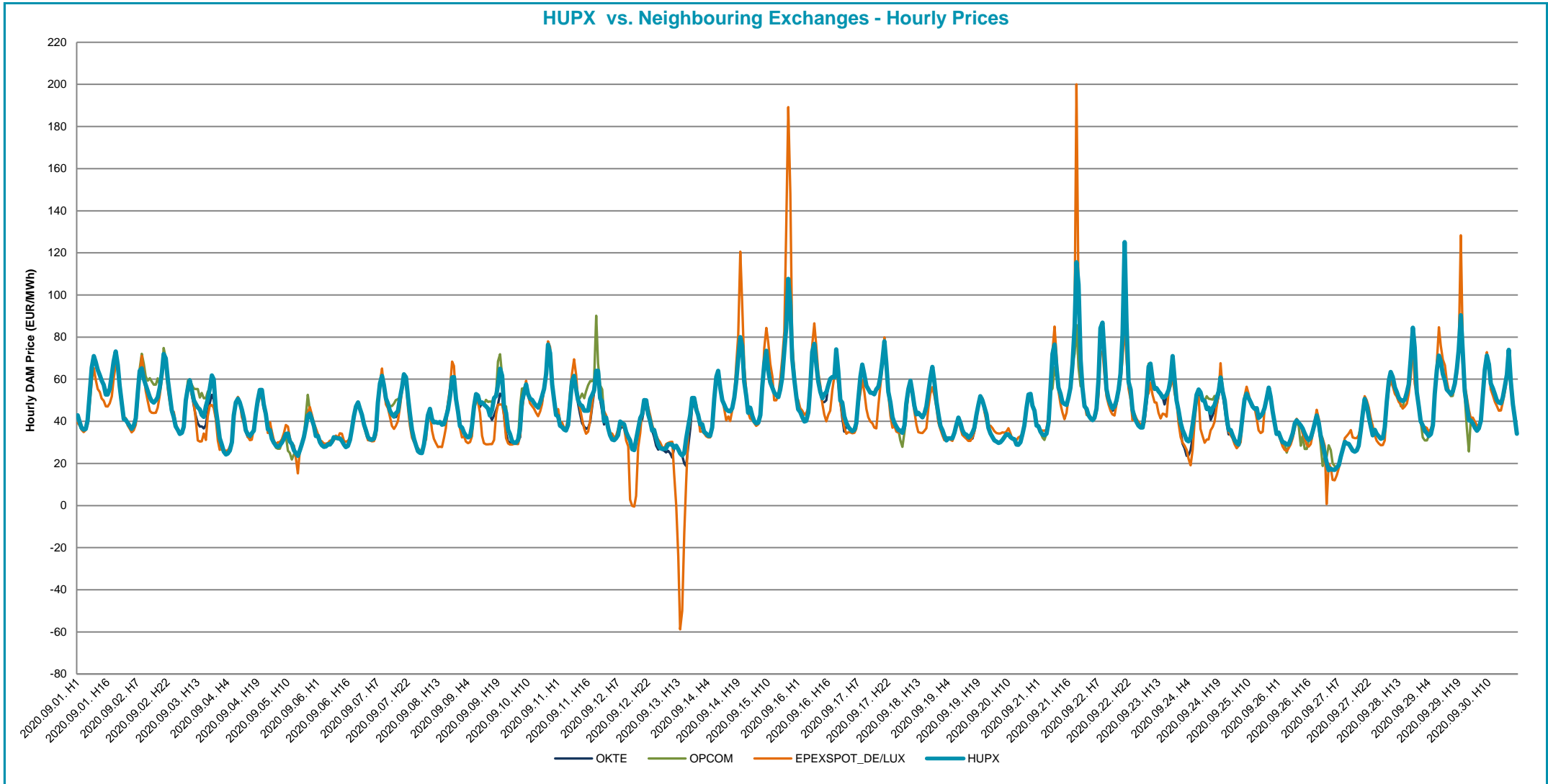
## Prices and volumes



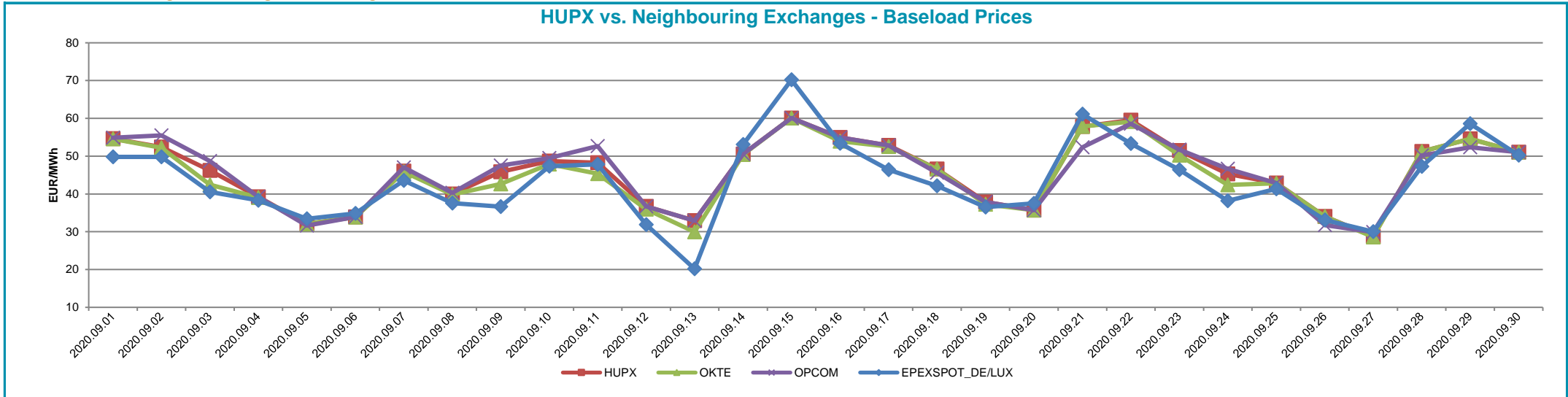
**Note:**

The bar chart shows the traded volumes in single hours in the examined period (01/09/2020-30/09/2020). 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 2800-3000 MWh, 3000-3200 MWh, 3200-3400 MWh and 3400+ MWh decreased, while the ratio increased regarding the 0-2600 MWh and 2600-2800 MWh.

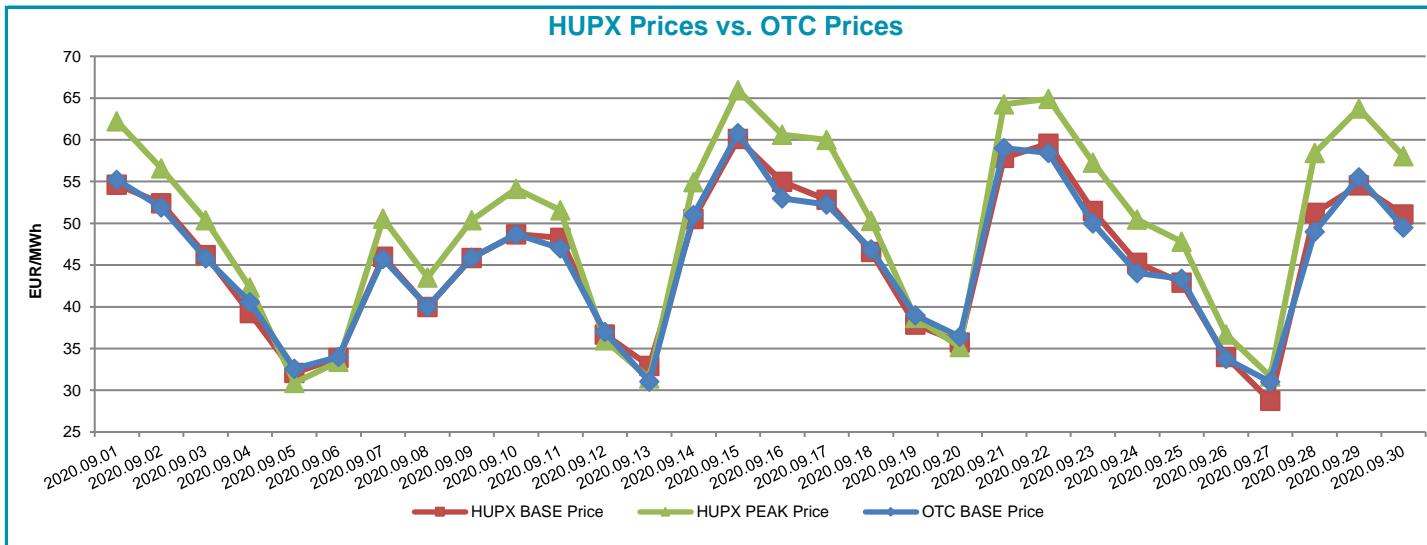
## HUPX vs. Neighbouring Exchanges - Hourly Prices



## HUPX vs. Neighbouring Exchanges - Baseload Prices



## HUPX vs. OTC



Trimmed Diff. BL.	HUPX↔OTC	-0,12
Trimmed Diff. PL.	HUPX↔OTC	N/A

### Average of aggregated OFFERS/BIDS 01/09/2020-30/09/2020

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	3 900,1	3 927,7	2 635,0
H2	3 861,0	3 773,2	2 593,3
H3	3 906,9	3 742,5	2 627,1
H4	3 864,4	3 703,3	2 578,7
H5	3 810,0	3 706,0	2 563,2
H6	3 753,0	3 857,4	2 586,8
H7	3 515,6	3 940,1	2 501,1
H8	3 592,0	4 045,0	2 598,1
H9	3 692,9	4 171,3	2 699,2
H10	3 899,5	4 234,2	2 862,7
H11	4 042,6	4 259,5	2 910,8
H12	4 087,4	4 325,8	3 007,4
H13	4 074,8	4 374,8	3 052,3
H14	4 030,4	4 348,8	3 027,0
H15	4 055,5	4 316,4	2 974,6
H16	3 991,4	4 341,8	2 954,3
H17	3 828,2	4 338,8	2 867,9
H18	3 691,9	4 292,9	2 774,4
H19	3 687,0	4 243,6	2 782,7
H20	3 744,3	4 473,1	2 937,4
H21	3 829,6	4 430,9	2 934,7
H22	3 856,2	4 186,6	2 764,4
H23	3 890,8	4 124,3	2 726,6
H24	4 032,9	3 968,8	2 750,7
<b>Σ</b>	<b>92 638,4</b>	<b>99 126,8</b>	<b>66 710,2</b>

### Aggregated OFFERS/BIDS 01/09/2020-30/09/2020

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

Hour	Offers	Bids	Index volumes
H1	117 001,9	117 831,4	79 049,0
H2	115 829,0	113 195,4	77 799,4
H3	117 206,2	112 274,6	78 814,1
H4	115 932,2	111 098,8	77 362,2
H5	114 300,3	111 180,9	76 896,8
H6	112 591,3	115 723,2	77 603,0
H7	105 467,4	118 201,6	75 032,8
H8	107 759,1	121 348,7	77 942,5
H9	110 785,9	125 138,0	80 974,5
H10	116 984,7	127 024,8	85 882,1
H11	121 279,0	127 784,8	87 323,4
H12	122 620,8	129 772,9	90 222,0
H13	122 242,8	131 245,1	91 567,5
H14	120 912,4	130 463,7	90 809,9
H15	121 664,8	129 492,2	89 237,6
H16	119 742,8	130 254,1	88 628,2
H17	114 846,5	130 164,8	86 038,2
H18	110 758,2	128 787,3	83 230,5
H19	110 609,6	127 308,5	83 481,5
H20	112 327,6	134 192,7	88 120,8
H21	114 889,2	132 925,7	88 042,4
H22	115 686,4	125 599,0	82 931,2
H23	116 725,3	123 730,4	81 797,3
H24	120 987,1	119 064,1	82 520,3
<b>Σ</b>	<b>2 779 150,5</b>	<b>2 973 802,7</b>	<b>2 001 307,2</b>

Base	
MIN (offer)	3 515,6
MAX (offer)	4 087,4
MIN (bid)	3 703,3
MAX (bid)	4 473,1
Average (offer)	3 859,9
Average (bid)	4 130,3

Peak	
MIN (offer)	3 687,0
MAX (offer)	4 087,4
MIN (bid)	4 171,3
MAX (bid)	4 473,1
Average (offer)	3 902,2
Average (bid)	4 310,1

Base	
MIN (offer)	105 467,4
MAX (offer)	122 620,8
MIN (bid)	111 098,8
MAX (bid)	134 192,7
Average (offer)	115 797,9
Average (bid)	123 908,4

Peak	
MIN (offer)	110 609,6
MAX (offer)	122 620,8
MIN (bid)	125 138,0
MAX (bid)	134 192,7
Average (offer)	117 064,6
Average (bid)	129 302,4

# HUPX DAM

## Traded Volume By Portfolios

