

Monthly Report May 2018

In May the total traded volume decreased by 6,32% to 1 537 398,2 MWh compared to 1 641 063,3 MWh in April. The average daily traded volume was 49 593,5 MWh. The highest daily traded volume was 58 669,2 MWh on 18.5.2018. delivery day. The number of admitted members was 57 in the examined month.

List of the Members

Founder members

- ALPIQ ENERGY SE
- AXPO Trading 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
- DXT International SA.
- E.ON Energiakereskedelmi Kft.

Admitted members

- AXPO Trading AG
- AYEN ENERGIJA d.o.o.
- BC-Energiakereskedo Kft.
- Budapesti Eromu Zrt.
- CHP-EROMU Kft.
- Citigroup Global Markets Limited
- DXT International SA.
- E.ON Energiakereskedelmi Kft.
- EDF Trading Limited
- EDS International SK
- Ekologicke Zdroje Energie s.r.o.
- Enel Trade 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.
- 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.
- TINMAR ENERGY SA
- Trailstone GmbH
- Vattenfall Energy Trading GmbH
- VERBUND AG
- Vitol Gas & Power B.V.
- VPP ENERGY Eromu-uzemelteto es Kereskedelmi Zrt.

HUPX Day-Ahead Market

Description	4/2018	5/2018	Change	
HUPX Base Average Price (EUR/MWh)*	31,92	42,17	10,24	32,09%
HUPX Peak Average Price (EUR/MWh)*	33,04	46,32	13,28	40,19%
HUPX Base Trimmed Mean Price (EUR/MWh)**	32,05	42,91	10,86	33,89%
HUPX Peak Trimmed Mean Price (EUR/MWh)**	33,22	47,34	14,12	42,52%
OTC Base Trimmed Mean Price (EUR/MWh)**	32,78	41,15	8,37	25,55%
OTC Peak Trimmed Mean Price (EUR/MWh)**	N/A	N/A	N/A	N/A
Trimmed Diff. BL. HUPX↔OTC	0,70	-0,80	-1,50	-214,91%
Trimmed Diff. PL. HUPX↔OTC	N/A	N/A	N/A	N/A

Highest Traded Price (EUR/MWh)	61,41	83,96	22,55	36,72%
Lowest Traded Price (EUR/MWh)	0,01	0,02	0,01	100,00%

Total Turnover (EUR)	52 787 671	65 835 315	13 047 643	24,72%
Average Daily Turnover (EUR)	1 759 589	2 123 720	364 131	20,69%
Max. Daily Turnover (EUR)	2 706 245	3 077 370	371 125	13,71%
Min. Daily Turnover (EUR)	873 548	354 631	-518 918	-59,40%

Description	4/2018	5/2018	Change	
Total Volume (MWh)	1 641 063,3	1 537 398,2	-103 665,1	-6,32%
Average Daily Traded Volume (MWh)	54 702,1	49 593,5	-5 108,6	-9,34%
Highest Daily Traded Volume (MWh)	64 330,0	58 669,2	-5 660,8	-8,80%
Lowest Daily Traded Volume(MWh)	46 768,7	44 247,0	-2 521,7	-5,39%
Highest Hourly Traded Volume (MWh)	3 219,6	2 864,2	-355,4	-11,04%
Lowest Hourly Traded Volume(MWh)	1 597,9	1 257,6	-340,3	-21,30%
Average Hourly Traded Volume (MWh)	2 279,3	2 066,4	-212,9	-9,34%

DAM - Weekdays	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	55 703,1	49 958,6	-5 744,5	-10,31%
DAM - Weekend	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	52 366,5	48 543,8	-3 822,7	-7,30%

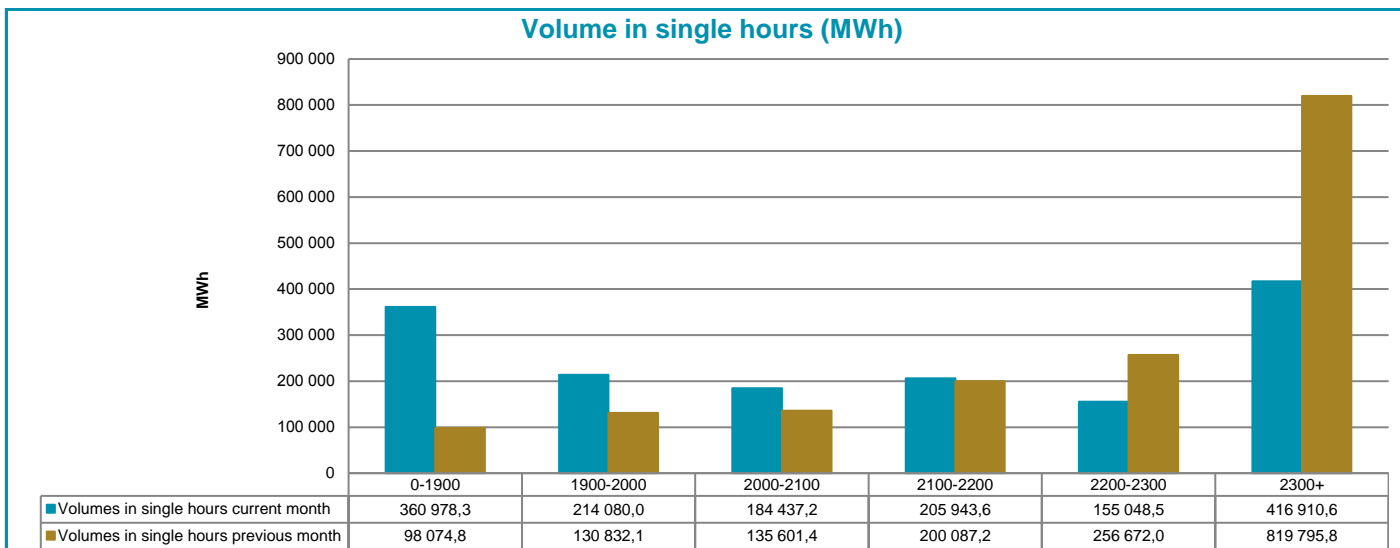
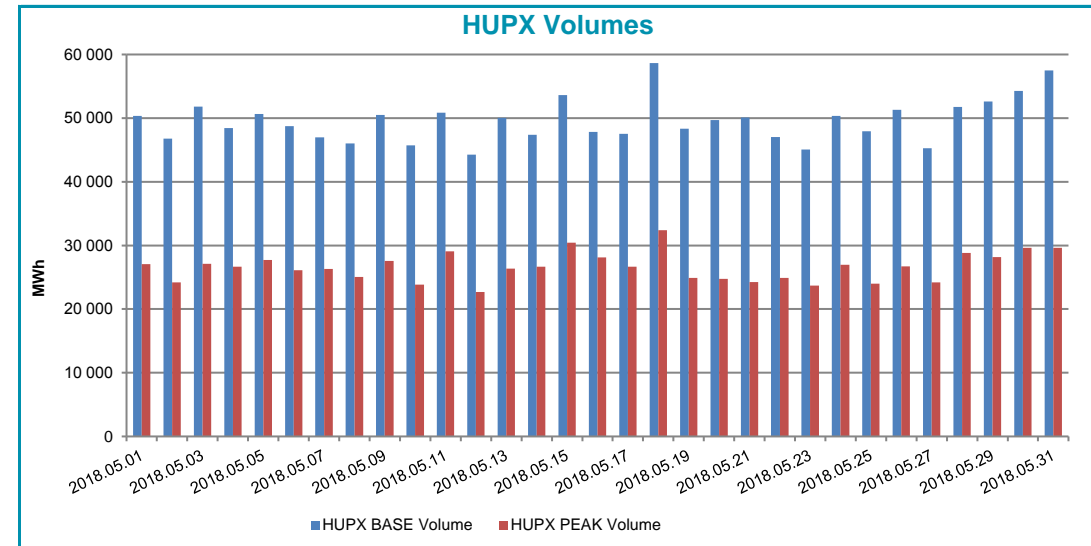
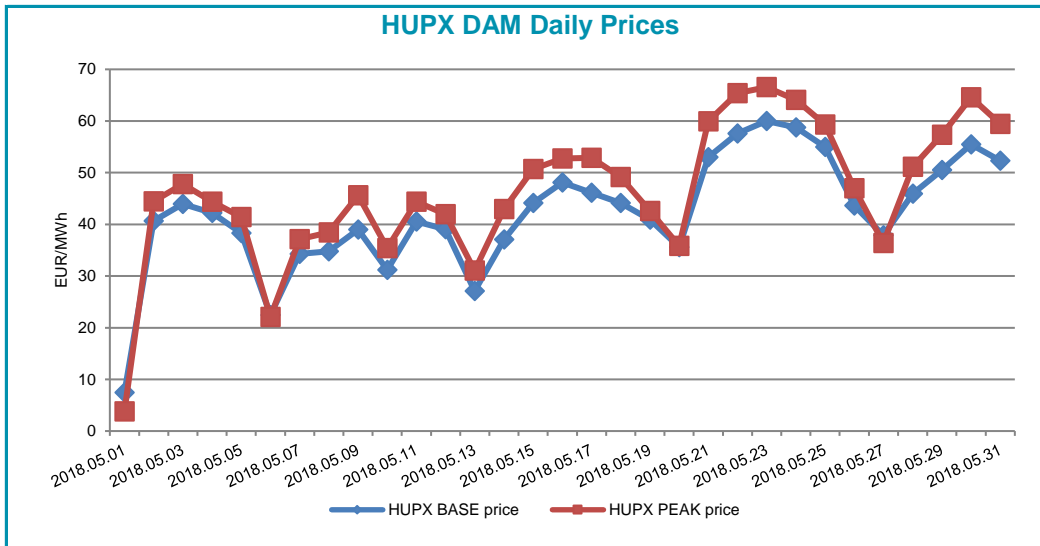
DAM - Weekdays	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	28 868,4	27 008,5	-1 860,0	-6,44%
DAM - Weekend	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	26 848,5	25 431,2	-1 417,3	-5,28%

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.

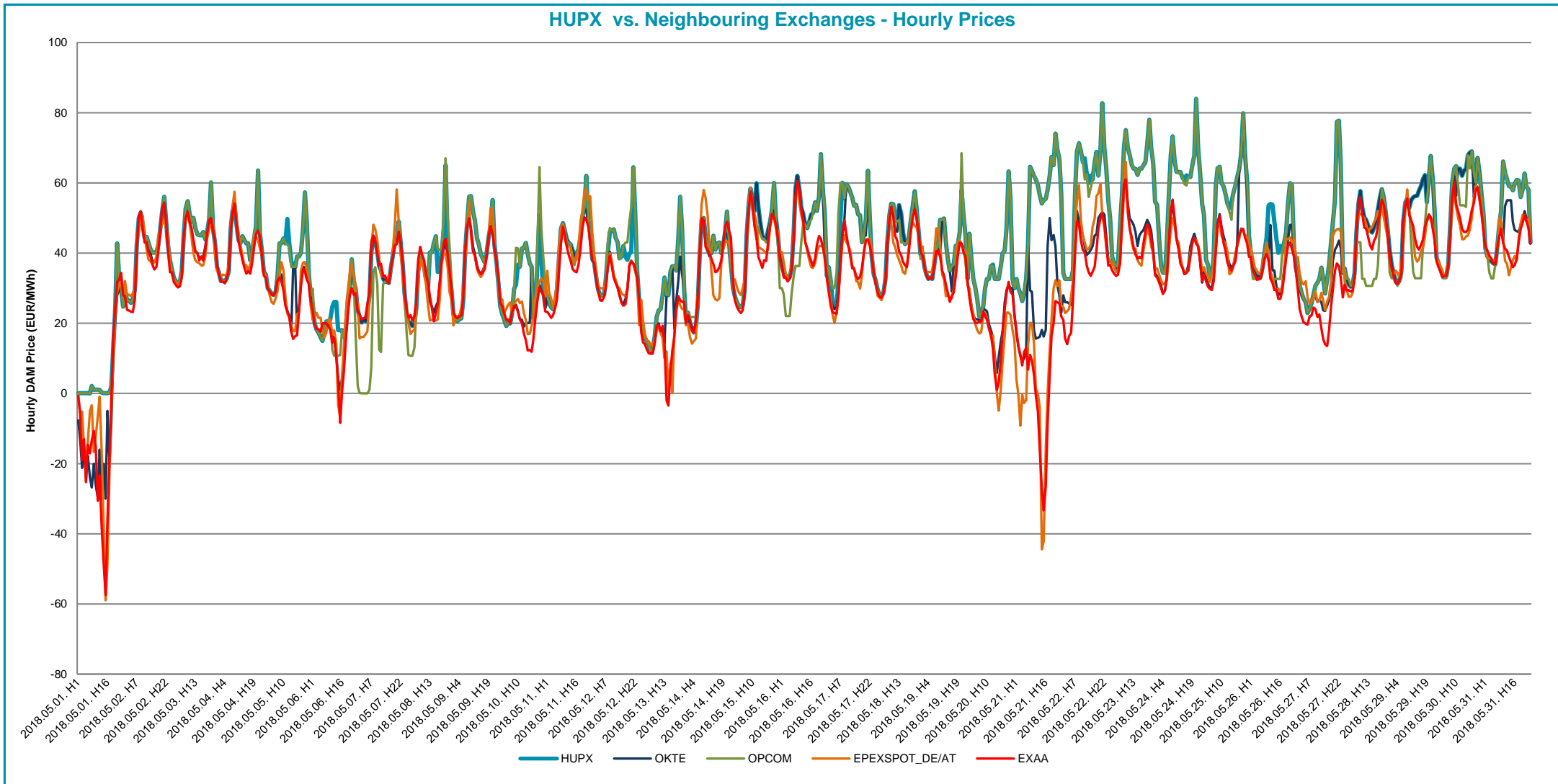
Prices and volumes



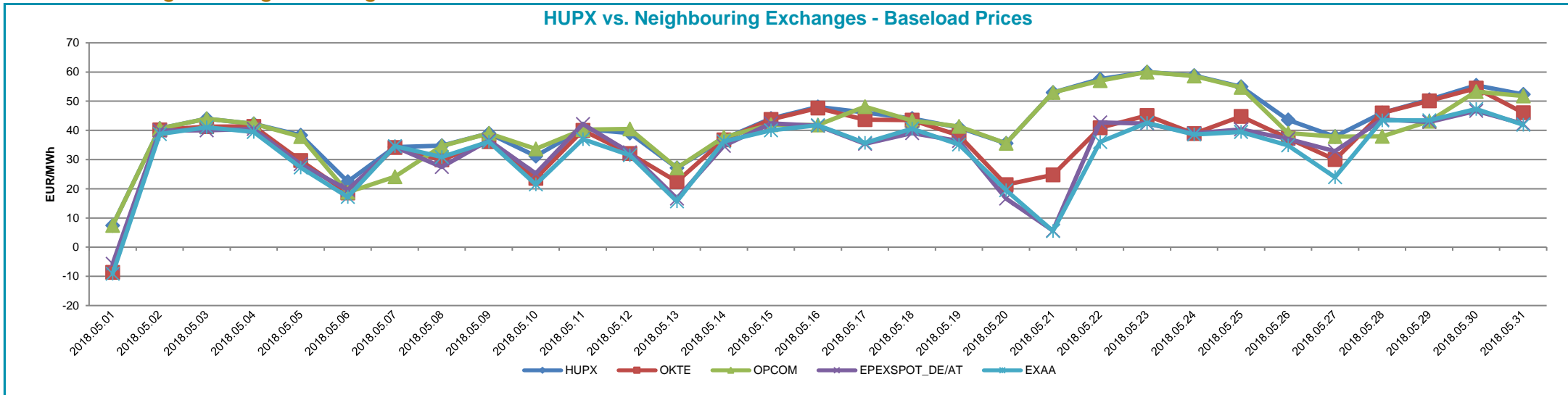
Note:

The bar chart shows the traded volumes in single hours in the examined period (01/05/2018-31/05/2018). 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 2200-2300 MWh and 2300+ MWh decreased, while the ratio increased regarding the 0-1900 MWh, 1900-2000 MWh, 2000-2100 MWh and 2100-2200 MWh.

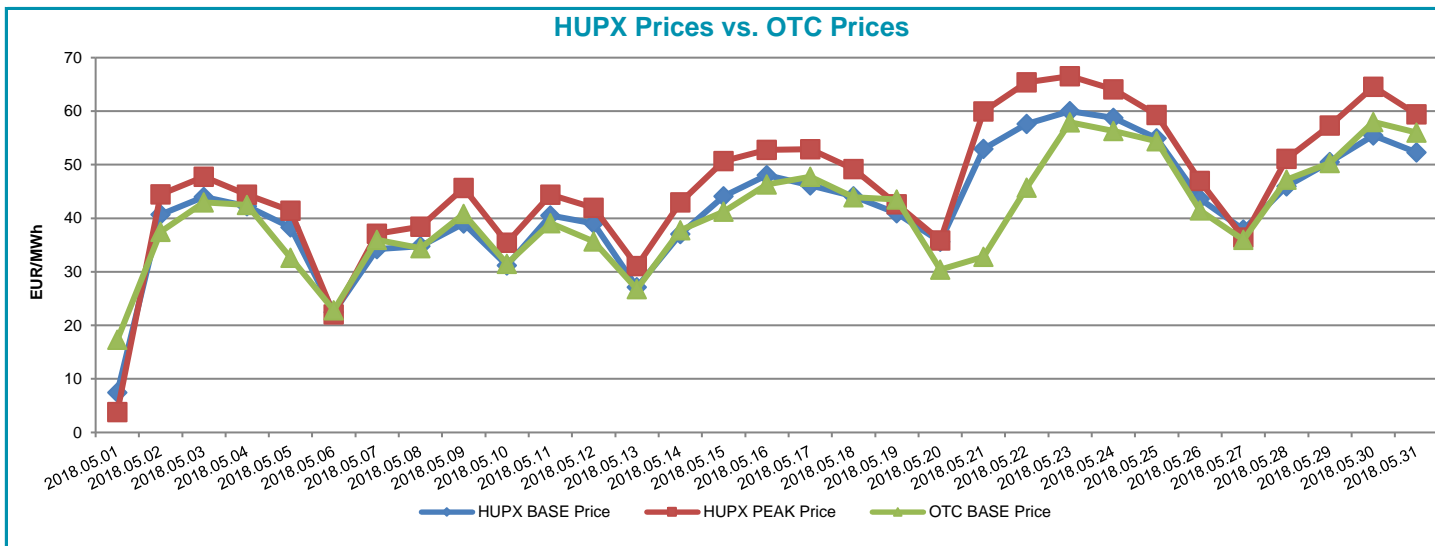
HUPX vs. Neighbouring Exchanges - Hourly Prices



HUPX vs. Neighbouring Exchanges - Baseload Prices



HUPX vs. OTC



Trimmed Diff. BL.	HUPX↔OTC	-0,80
Trimmed Diff. PL.	HUPX↔OTC	N/A

Average of aggregated OFFERS/BIDS 01/05/2018-31/05/2018

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	2 503,8	3 041,0	1 862,4
H2	2 539,6	3 015,9	1 880,3
H3	2 516,5	2 950,7	1 852,8
H4	2 484,0	2 872,2	1 789,8
H5	2 474,9	2 849,4	1 783,9
H6	2 440,8	2 783,2	1 727,3
H7	2 571,9	3 077,2	1 955,7
H8	2 664,6	3 250,4	2 067,7
H9	2 686,4	3 448,7	2 181,0
H10	2 699,1	3 575,3	2 238,7
H11	2 727,0	3 652,1	2 287,9
H12	2 740,4	3 736,0	2 316,3
H13	2 650,9	3 773,3	2 280,0
H14	2 649,0	3 725,7	2 271,0
H15	2 643,6	3 663,5	2 246,3
H16	2 654,5	3 663,0	2 257,5
H17	2 605,5	3 602,1	2 204,7
H18	2 568,4	3 542,0	2 146,6
H19	2 559,0	3 450,8	2 086,8
H20	2 542,4	3 443,0	2 084,6
H21	2 518,9	3 540,9	2 119,2
H22	2 637,6	3 403,2	2 115,5
H23	2 541,7	3 161,2	1 920,6
H24	2 592,6	3 095,8	1 916,7
Σ	62 213,1	80 316,5	49 593,5

Base	
MIN (offer)	2 440,8
MAX (offer)	2 740,4
MIN (bid)	2 783,2
MAX (bid)	3 773,3
Average (offer)	2 592,2
Average (bid)	3 346,5

Peak	
MIN (offer)	2 542,4
MAX (offer)	2 740,4
MIN (bid)	3 443,0
MAX (bid)	3 773,3
Average (offer)	2 643,8
Average (bid)	3 606,3

Aggregated OFFERS/BIDS 01/05/2018-31/05/2018

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

Hour	Offers	Bids	Index volumes
H1	77 616,5	94 269,9	57 733,6
H2	78 726,2	93 492,6	58 289,1
H3	78 013,0	91 470,7	57 437,6
H4	77 004,8	89 038,7	55 484,9
H5	76 722,3	88 332,4	55 301,9
H6	75 663,8	86 279,8	53 545,9
H7	79 730,1	95 393,6	60 628,0
H8	82 602,6	100 763,7	64 098,1
H9	83 279,4	106 909,7	67 612,4
H10	83 672,3	110 833,7	69 398,3
H11	84 538,1	113 213,9	70 924,3
H12	84 951,8	115 816,1	71 805,0
H13	82 178,1	116 973,2	70 681,0
H14	82 118,4	115 498,0	70 402,2
H15	81 951,0	113 568,8	69 635,7
H16	82 288,8	113 553,3	69 981,7
H17	80 769,2	111 664,5	68 345,0
H18	79 621,4	109 801,2	66 544,4
H19	79 329,4	106 973,3	64 691,3
H20	78 814,0	106 732,9	64 623,4
H21	78 086,3	109 769,1	65 696,4
H22	81 766,8	105 498,1	65 580,3
H23	78 792,8	97 996,6	59 539,2
H24	80 369,4	95 969,0	59 418,5
Σ	1 928 606,5	2 489 812,8	1 537 398,2

Base	
MIN (offer)	75 663,8
MAX (offer)	84 951,8
MIN (bid)	86 279,8
MAX (bid)	116 973,2
Average (offer)	80 358,6
Average (bid)	103 742,2

Peak	
MIN (offer)	78 814,0
MAX (offer)	84 951,8
MIN (bid)	106 732,9
MAX (bid)	116 973,2
Average (offer)	81 959,3
Average (bid)	111 794,9

HUPX DAM

Traded Volume By Portfolios

