

Monthly Report December 2019

In December the total traded volume decreased by 4,49% to 1 853 765,1 MWh compared to 1 940 951,5 MWh in November. The average daily traded volume was 59 798,9 MWh. The highest daily traded volume was 67 572,5 MWh on 24.12.2019. 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 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

- MFT Energy A/S

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
- Vattenfall Energy Trading 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	11/2019	12/2019	Change	
HUPX Base Average Price (EUR/MWh)*	43,93	41,08	-2,85	-6,49%
HUPX Peak Average Price (EUR/MWh)*	51,45	49,54	-1,91	-3,70%
HUPX Base Trimmed Mean Price (EUR/MWh)**	44,16	41,12	-3,04	-6,88%
HUPX Peak Trimmed Mean Price (EUR/MWh)**	51,63	48,96	-2,67	-5,17%
OTC Base Trimmed Mean Price (EUR/MWh)**	44,60	41,00	-3,60	-8,07%
OTC Peak Trimmed Mean Price (EUR/MWh)**	N/A	N/A	N/A	N/A
Trimmed Diff. BL. HUPX↔OTC	0,13	0,12	-0,01	-5,64%
Trimmed Diff. PL. HUPX↔OTC	N/A	N/A	N/A	N/A

Highest Traded Price (EUR/MWh)	92,07	125,40	33,33	36,20%
Lowest Traded Price (EUR/MWh)	11,80	0,00	-11,80	-100,00%

Total Turnover (EUR)	84 889 378	76 490 994	-8 398 383	-9,89%
Average Daily Turnover (EUR)	2 829 646	2 467 451	-362 194	-12,80%
Max. Daily Turnover (EUR)	3 736 851	3 796 204	59 353	1,59%
Min. Daily Turnover (EUR)	2 150 193	1 217 312	-932 881	-43,39%

Description	11/2019	12/2019	Change	
Total Volume (MWh)	1 940 951,5	1 853 765,1	-87 186,4	-4,49%
Average Daily Traded Volume (MWh)	64 698,4	59 798,9	-4 899,5	-7,57%
Highest Daily Traded Volume (MWh)	75 311,7	67 572,5	-7 739,2	-10,28%
Lowest Daily Traded Volume(MWh)	52 741,4	53 585,3	843,9	1,60%
Highest Hourly Traded Volume (MWh)	3 643,7	3 396,8	-246,9	-6,78%
Lowest Hourly Traded Volume(MWh)	1 690,5	1 483,0	-207,5	-12,27%
Average Hourly Traded Volume (MWh)	2 695,8	2 491,6	-204,1	-7,57%

DAM - Weekdays	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	63 315,8	60 247,3	-3 068,5	-4,85%
DAM - Weekend	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	67 924,5	58 702,8	-9 221,7	-13,58%

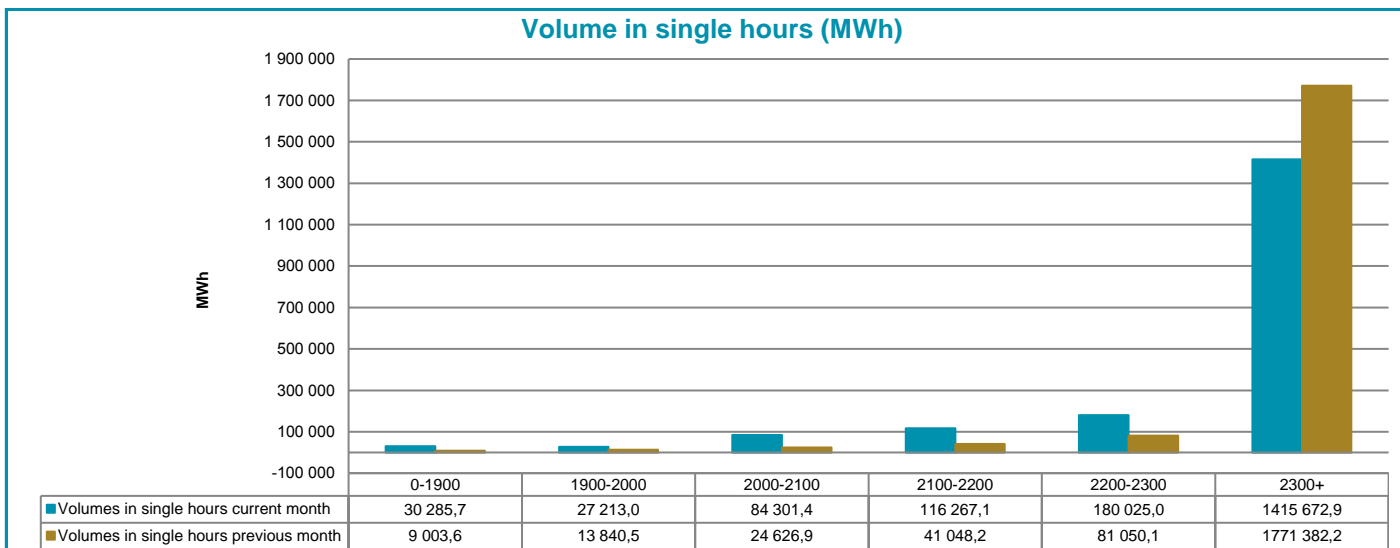
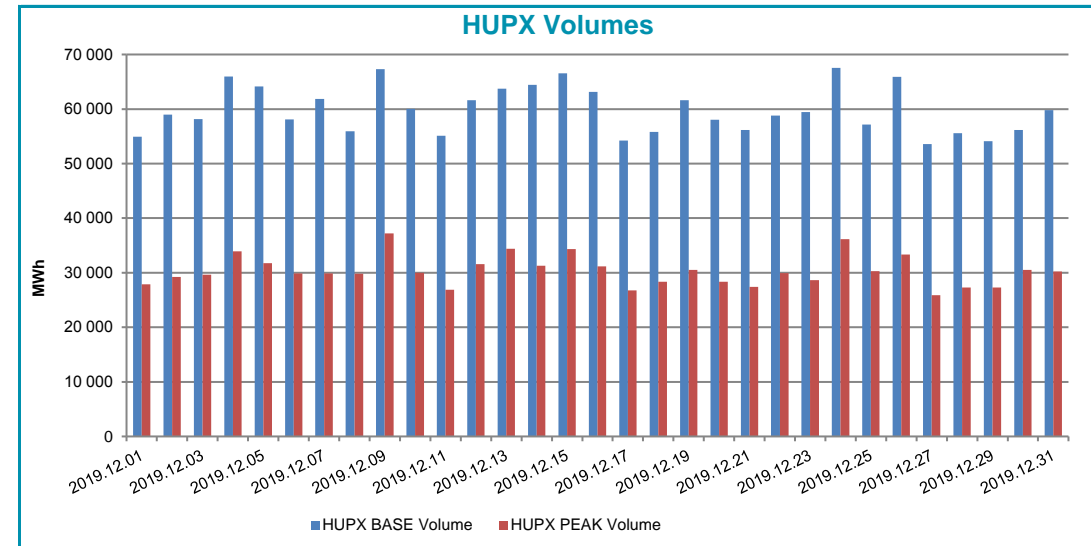
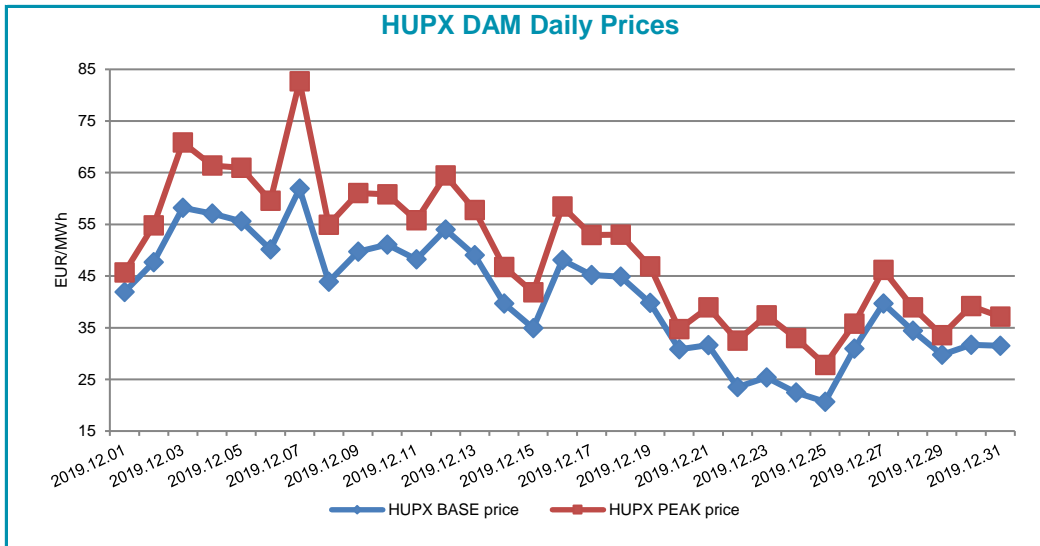
DAM - Weekdays	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	32 056,9	30 668,7	-1 388,2	-4,33%
DAM - Weekend	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	35 189,2	29 452,0	-5 737,2	-16,30%

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.

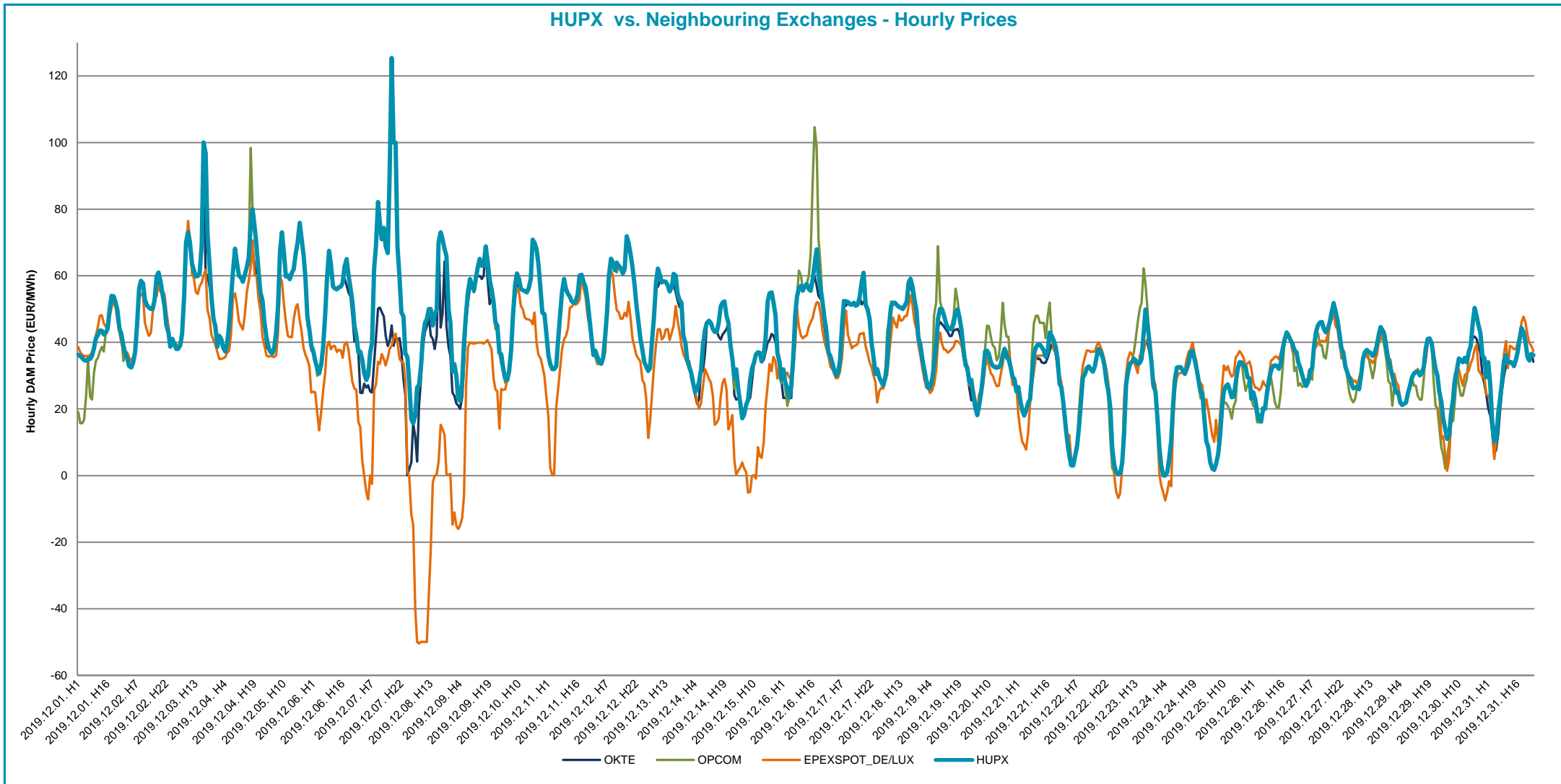
Prices and volumes



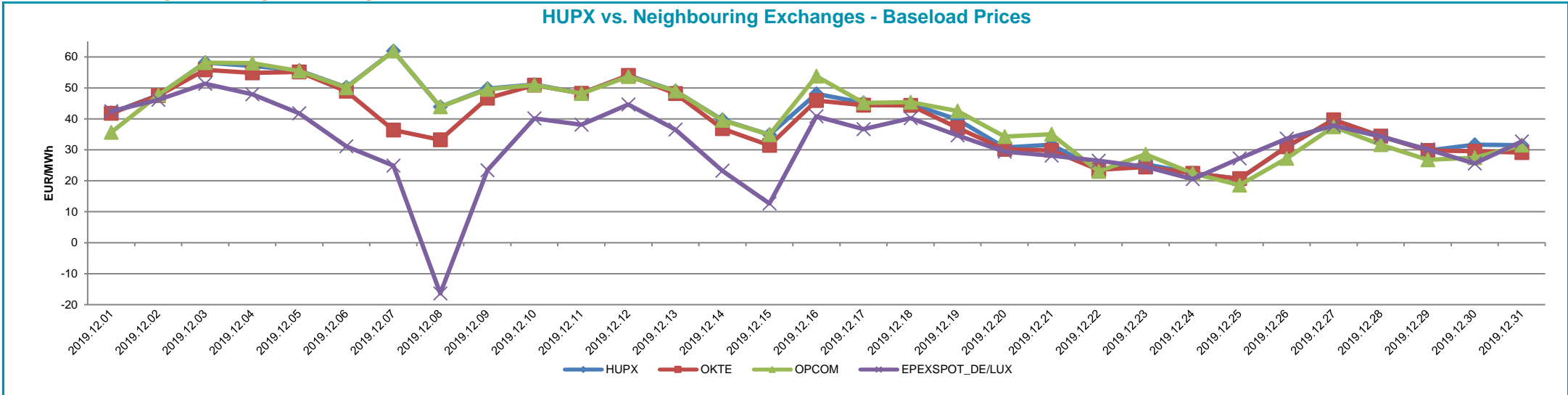
Note:

The bar chart shows the traded volumes in single hours in the examined period (01/12/2019-31/12/2019). 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.

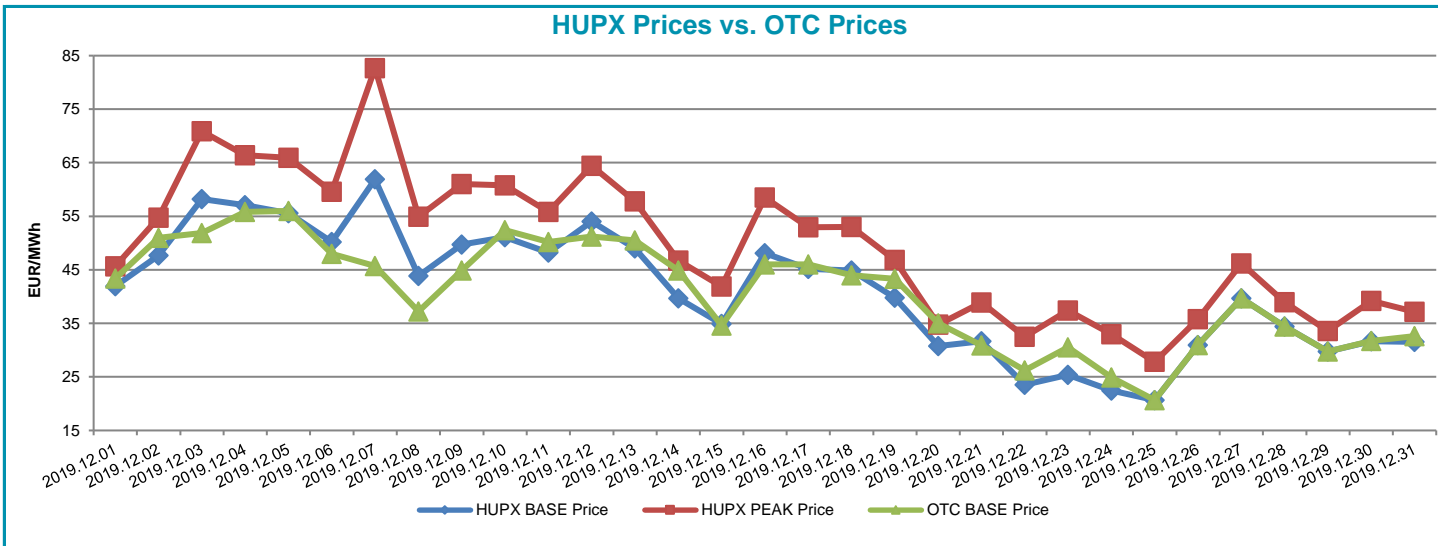
HUPX vs. Neighbouring Exchanges - Hourly Prices



HUPX vs. Neighbouring Exchanges - Baseload Prices



HUPX vs. OTC



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

Average of aggregated OFFERS/BIDS 01/12/2019-31/12/2019

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	3 386,0	3 962,2	2 581,6
H2	3 441,8	3 875,1	2 617,9
H3	3 545,4	3 817,6	2 632,8
H4	3 588,5	3 768,2	2 628,4
H5	3 427,8	3 792,6	2 539,3
H6	3 072,6	3 794,2	2 320,9
H7	2 941,5	3 500,8	2 113,8
H8	3 103,1	3 895,4	2 333,2
H9	3 126,5	4 017,0	2 403,8
H10	3 189,0	4 129,1	2 471,2
H11	3 187,0	4 129,7	2 473,7
H12	3 189,6	4 210,5	2 520,3
H13	3 181,9	4 272,3	2 553,8
H14	3 081,6	4 213,0	2 463,6
H15	2 996,4	4 142,0	2 390,6
H16	3 014,1	4 177,5	2 439,2
H17	3 160,6	4 479,8	2 651,3
H18	3 278,4	4 470,2	2 695,7
H19	3 310,0	4 334,7	2 637,1
H20	3 311,1	4 243,8	2 615,2
H21	3 240,4	4 063,5	2 484,2
H22	3 248,6	3 983,7	2 470,9
H23	3 089,0	3 805,3	2 311,9
H24	3 305,5	3 764,0	2 448,6
Σ	77 416,6	96 842,1	59 798,9

Base	
MIN (offer)	2 941,5
MAX (offer)	3 588,5
MIN (bid)	3 500,8
MAX (bid)	4 479,8
Average (offer)	3 225,7
Average (bid)	4 035,1

Peak	
MIN (offer)	2 996,4
MAX (offer)	3 311,1
MIN (bid)	4 017,0
MAX (bid)	4 479,8
Average (offer)	3 168,9
Average (bid)	4 235,0

Aggregated OFFERS/BIDS 01/12/2019-31/12/2019

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

Hour	Offers	Bids	Index volumes
H1	104 966,8	122 828,1	80 029,5
H2	106 695,4	120 128,5	81 155,4
H3	109 906,8	118 344,1	81 617,6
H4	111 243,8	116 813,9	81 479,3
H5	106 262,9	117 569,4	78 718,4
H6	95 249,9	117 621,0	71 949,4
H7	91 188,0	108 523,8	65 526,3
H8	96 197,5	120 758,6	72 328,6
H9	96 922,1	124 526,7	74 518,2
H10	98 859,6	128 001,2	76 607,2
H11	98 797,7	128 020,5	76 684,2
H12	98 877,7	130 524,6	78 128,8
H13	98 640,2	132 440,3	79 168,7
H14	95 528,7	130 602,0	76 370,7
H15	92 889,7	128 403,0	74 109,4
H16	93 438,1	129 501,2	75 615,5
H17	97 978,5	138 873,4	82 189,7
H18	101 630,9	138 576,9	83 567,1
H19	102 609,8	134 375,5	81 748,7
H20	102 643,6	131 556,9	81 072,0
H21	100 452,3	125 969,7	77 008,8
H22	100 707,0	123 495,7	76 597,0
H23	95 757,8	117 964,1	71 669,2
H24	102 470,7	116 685,1	75 905,4
Σ	2 399 915,5	3 002 104,2	1 853 765,1

Base	
MIN (offer)	91 188,0
MAX (offer)	111 243,8
MIN (bid)	108 523,8
MAX (bid)	138 873,4
Average (offer)	99 996,5
Average (bid)	125 087,7

Peak	
MIN (offer)	92 889,7
MAX (offer)	102 643,6
MIN (bid)	124 526,7
MAX (bid)	138 873,4
Average (offer)	98 234,7
Average (bid)	131 283,5

HUPX DAM

Traded Volume By Portfolios

