

Monthly Report August 2018

In August the total traded volume decreased by 0,42% to 1 752 494,2 MWh compared to 1 759 831,9 MWh in July. The average daily traded volume was 56 532,1 MWh. The highest daily traded volume was 62 464,0 MWh on 16.8.2018. 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
- E.ON Energiakereskedelmi Kft.
- EDF Trading Limited
- EDS International SK

Admitted members

- AXPO Trading AG
- AYEN ENERGIJA d.o.o.
- BC-Energiakereskedo Kft.
- Budapesti Eromu Zrt.
- CHP-EROMU Kft.
- Citigroup Global Markets Limited
- 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.
- Ergo-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 Acelmuevek Kft.
- OMV Gas Marketing & Trading GmbH
- Petrol d.d., Ljubljana
- RIGHT POWER, a.s.
- RWE Supply & Trading GmbH
- SINERGY Energiakereskedő Kft.
- Slovenske elektrarne, a.s.
- TINMAR ENERGY SA
- Trailstone GmbH
- Vattenfall Energy Trading GmbH
- VERBUND AG
- Vitol Gas & Power B.V.

HUPX Day-Ahead Market

Description	7/2018	8/2018	Change	
HUPX Base Average Price (EUR/MWh)*	50,95	60,45	9,49	18,64%
HUPX Peak Average Price (EUR/MWh)*	53,85	65,12	11,27	20,93%
HUPX Base Trimmed Mean Price (EUR/MWh)**	51,52	60,44	8,92	17,31%
HUPX Peak Trimmed Mean Price (EUR/MWh)**	54,59	65,25	10,66	19,52%
OTC Base Trimmed Mean Price (EUR/MWh)**	51,61	60,99	9,37	18,15%
OTC Peak Trimmed Mean Price (EUR/MWh)**	N/A	N/A	N/A	N/A
Trimmed Diff. BL. HUPX↔OTC	0,28	0,38	0,10	34,20%
Trimmed Diff. PL. HUPX↔OTC	N/A	N/A	N/A	N/A

Highest Traded Price (EUR/MWh)	74,36	88,00	13,64	18,34%
Lowest Traded Price (EUR/MWh)	19,99	17,66	-2,33	-11,66%

Total Turnover (EUR)	90 232 171	106 136 769	15 904 598	17,63%
Average Daily Turnover (EUR)	2 910 715	3 423 767	513 052	17,63%
Max. Daily Turnover (EUR)	3 959 682	4 399 629	439 947	11,11%
Min. Daily Turnover (EUR)	1 833 549	2 681 966	848 417	46,27%

Description	7/2018	8/2018	Change	
Total Volume (MWh)	1 759 831,9	1 752 494,2	-7 337,7	-0,42%
Average Daily Traded Volume (MWh)	56 768,8	56 532,1	-236,7	-0,42%
Highest Daily Traded Volume (MWh)	64 262,6	62 464,0	-1 798,6	-2,80%
Lowest Daily Traded Volume(MWh)	50 657,3	46 284,8	-4 372,5	-8,63%
Highest Hourly Traded Volume (MWh)	3 035,0	3 005,3	-29,7	-0,98%
Lowest Hourly Traded Volume(MWh)	1 698,0	1 576,7	-121,3	-7,14%
Average Hourly Traded Volume (MWh)	2 365,4	2 355,5	-9,9	-0,42%

DAM - Weekdays	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	56 638,0	56 884,8	246,8	0,44%
DAM - Weekend	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	57 088,4	55 518,0	-1 570,4	-2,75%

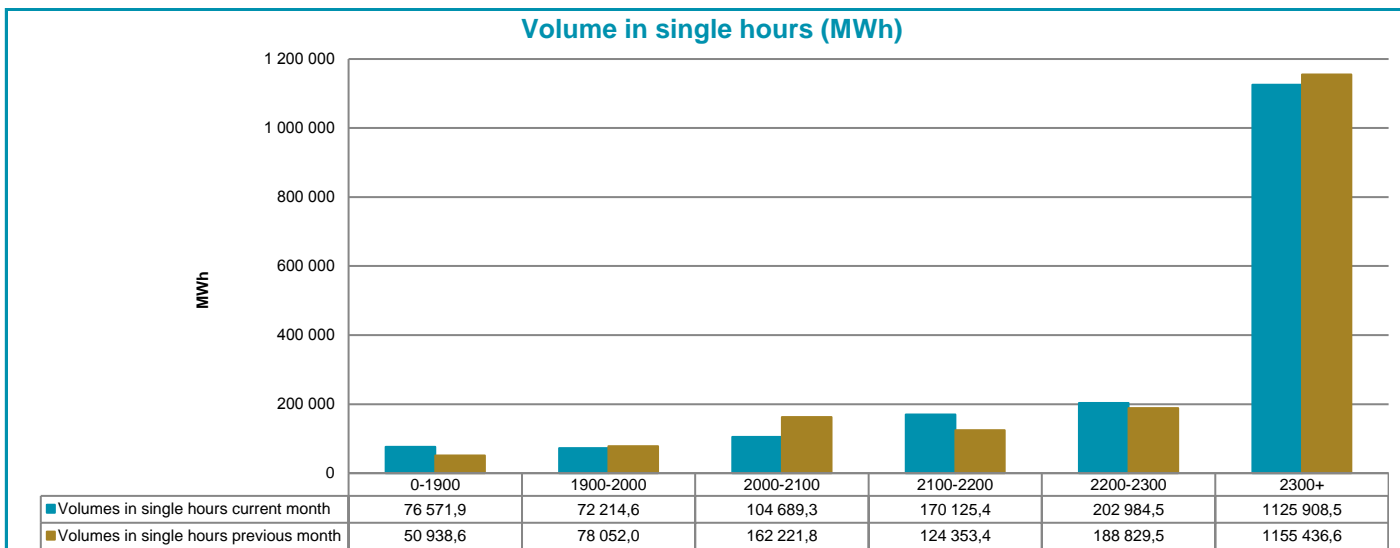
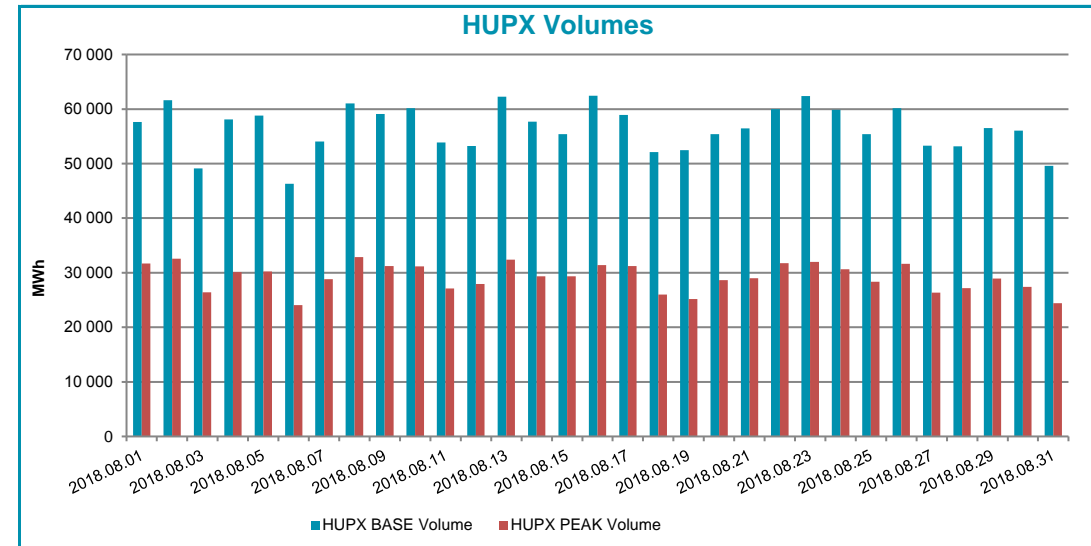
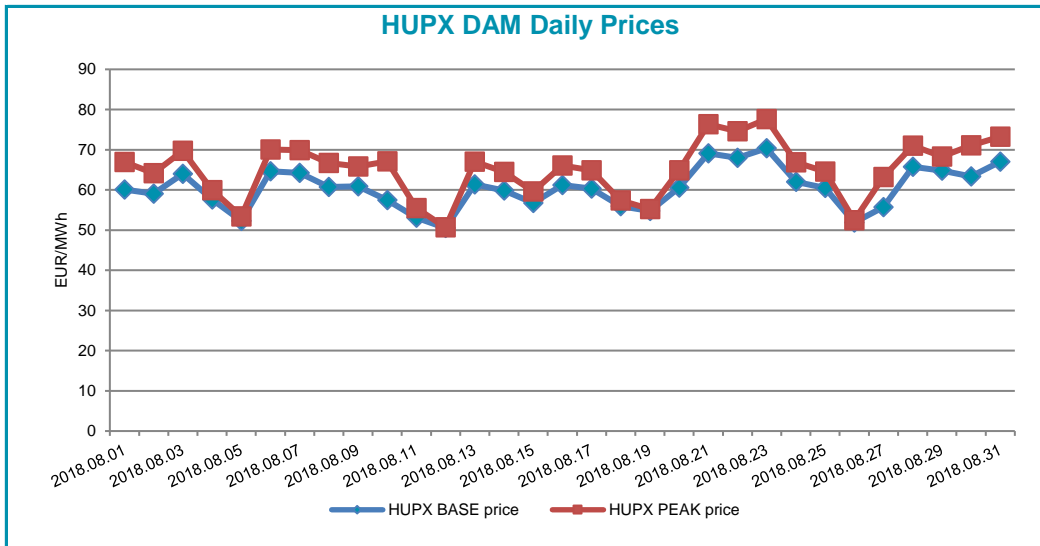
DAM - Weekdays	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	30 128,5	29 520,7	-607,8	-2,02%
DAM - Weekend	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	29 870,5	28 329,2	-1 541,3	-5,16%

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.

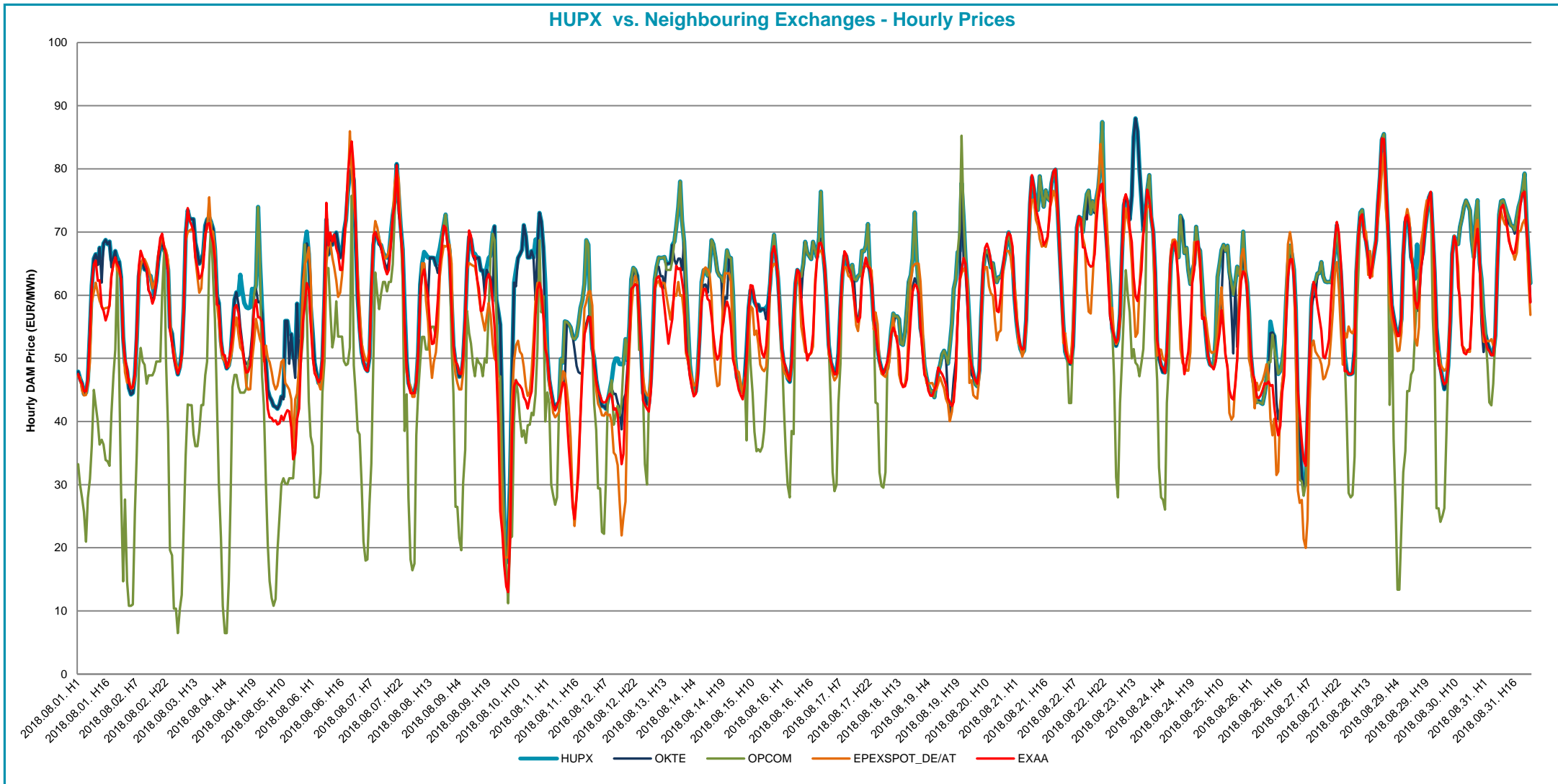
Prices and volumes



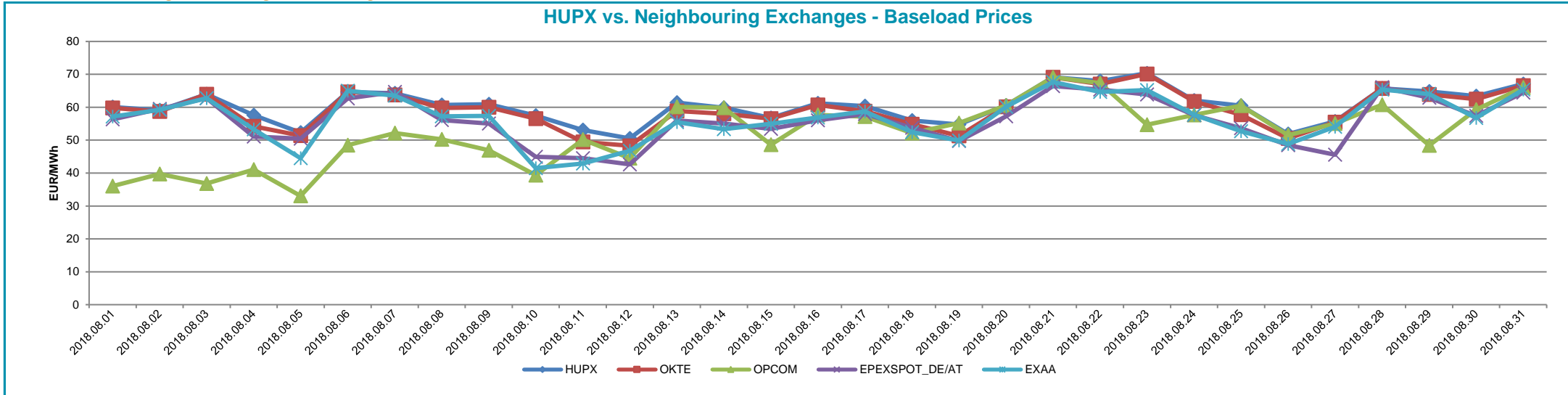
Note:

The bar chart shows the traded volumes in single hours in the examined period (01/08/2018-31/08/2018). 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 1900-2000 MWh, 2000-2100 MWh and 2300+ MWh decreased, while the ratio increased regarding the 0-1900 MWh, 2100-2200 MWh and 2200-2300 MWh.

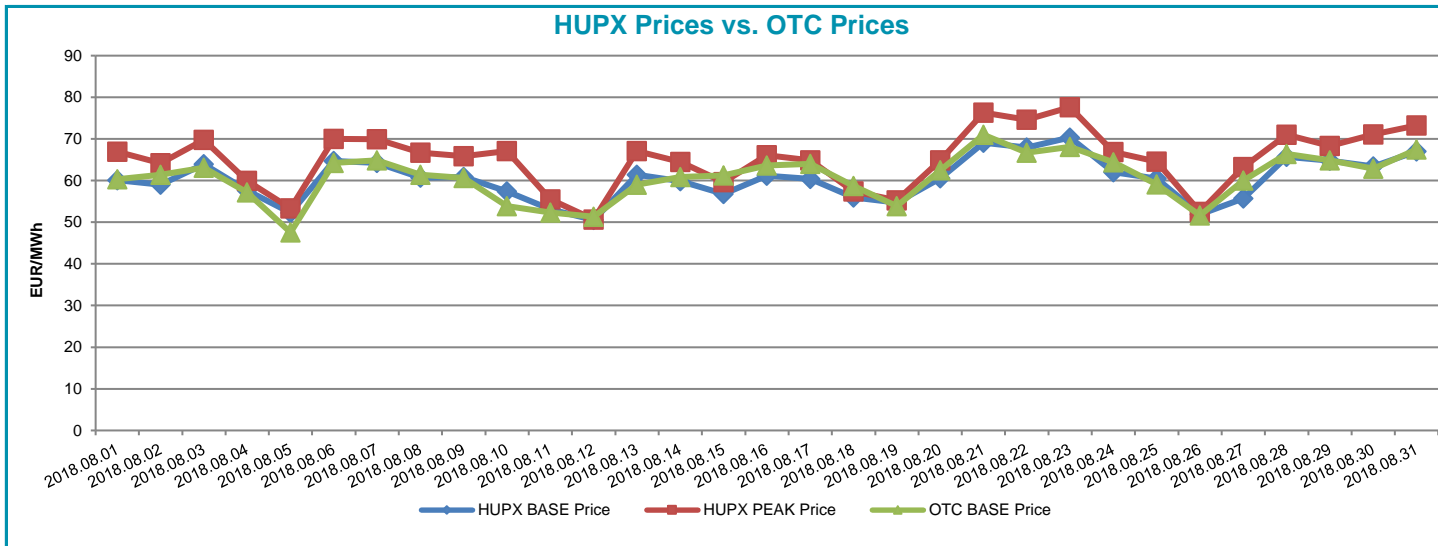
HUPX vs. Neighbouring Exchanges - Hourly Prices



HUPX vs. Neighbouring Exchanges - Baseload Prices



HUPX vs. OTC



Trimmed Diff. BL.	HUPX↔OTC	0,38
Trimmed Diff. PL.	HUPX↔OTC	N/A

Average of aggregated OFFERS/BIDS 01/08/2018-31/08/2018

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	3 224,4	3 771,6	2 390,1
H2	3 282,3	3 702,1	2 387,5
H3	3 157,7	3 572,2	2 282,7
H4	3 145,1	3 487,2	2 254,5
H5	3 139,8	3 499,7	2 246,4
H6	3 077,3	3 448,7	2 146,0
H7	3 058,5	3 526,9	2 196,2
H8	3 190,6	3 615,6	2 204,5
H9	3 183,8	3 971,6	2 274,2
H10	3 236,3	4 120,8	2 376,0
H11	3 294,5	4 231,8	2 477,9
H12	3 358,0	4 330,4	2 560,0
H13	3 329,2	4 424,2	2 607,2
H14	3 358,4	4 409,3	2 611,4
H15	3 393,0	4 343,5	2 588,3
H16	3 339,2	4 287,7	2 532,2
H17	3 222,7	4 220,6	2 412,5
H18	3 157,8	4 117,9	2 342,7
H19	3 120,4	3 989,0	2 238,5
H20	3 056,9	3 928,8	2 192,4
H21	3 111,8	3 981,6	2 353,7
H22	3 213,8	3 861,2	2 309,5
H23	3 147,7	3 759,9	2 209,6
H24	3 273,8	3 844,4	2 338,0
Σ	77 072,8	94 446,8	56 532,1

Base	
MIN (offer)	3 056,9
MAX (offer)	3 393,0
MIN (bid)	3 448,7
MAX (bid)	4 424,2
Average (offer)	3 211,4
Average (bid)	3 935,3

Peak	
MIN (offer)	3 056,9
MAX (offer)	3 393,0
MIN (bid)	3 928,8
MAX (bid)	4 424,2
Average (offer)	3 254,2
Average (bid)	4 198,0

Aggregated OFFERS/BIDS 01/08/2018-31/08/2018

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

Hour	Offers	Bids	Index volumes
H1	99 955,7	116 921,0	74 093,4
H2	101 751,0	114 766,5	74 012,8
H3	97 887,6	110 737,8	70 765,1
H4	97 497,2	108 104,6	69 890,7
H5	97 334,3	108 489,2	69 637,7
H6	95 396,4	106 910,8	66 527,2
H7	94 812,1	109 332,9	68 080,7
H8	98 908,3	112 085,1	68 341,0
H9	98 696,7	123 119,2	70 498,8
H10	100 326,6	127 743,8	73 656,3
H11	102 128,6	131 185,1	76 814,0
H12	104 097,3	134 243,4	79 360,9
H13	103 203,8	137 149,1	80 823,4
H14	104 109,8	136 688,6	80 952,1
H15	105 184,1	134 649,5	80 237,8
H16	103 516,6	132 919,7	78 498,7
H17	99 902,2	130 838,3	74 786,3
H18	97 890,5	127 654,6	72 625,0
H19	96 732,9	123 659,3	69 392,9
H20	94 763,5	121 791,4	67 964,2
H21	96 466,6	123 429,0	72 964,3
H22	99 626,6	119 698,5	71 594,2
H23	97 578,9	116 556,8	68 499,0
H24	101 488,4	119 177,9	72 477,7
Σ	2 389 255,7	2 927 852,1	1 752 494,2

Base	
MIN (offer)	94 763,5
MAX (offer)	105 184,1
MIN (bid)	106 910,8
MAX (bid)	137 149,1
Average (offer)	99 552,3
Average (bid)	121 993,8

Peak	
MIN (offer)	94 763,5
MAX (offer)	105 184,1
MIN (bid)	121 791,4
MAX (bid)	137 149,1
Average (offer)	100 879,4
Average (bid)	130 136,8

HUPX DAM

Traded Volume By Portfolios

