

Monthly Report November 2018

In November the total traded volume decreased by 4,85% to 1 884 399,9 MWh compared to 1 980 430,4 MWh in October. The average daily traded volume was 62 813,3 MWh. The highest daily traded volume was 72 458,5 MWh on 19.11.2018. delivery day. The number of admitted members was 58 in the examined month.

List of the Members

Founder members

- ALPIQ ENERGY SE
- AXPO Solutions 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 Solutions 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 Global Trading 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.
- EP Commodities, a.s.
- 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.
- Slovenske elektrarne, a.s.
- TINMAR ENERGY SA
- Trailstone GmbH
- TRANSENERGO COM S.A.
- Vattenfall Energy Trading GmbH
- VERBUND AG

HUPX Day-Ahead Market

Description	10/2018	11/2018	Change	
HUPX Base Average Price (EUR/MWh)*	64,49	63,65	-0,85	-1,32%
HUPX Peak Average Price (EUR/MWh)*	74,38	73,54	-0,84	-1,13%
HUPX Base Trimmed Mean Price (EUR/MWh)**	65,22	63,19	-2,03	-3,12%
HUPX Peak Trimmed Mean Price (EUR/MWh)**	75,20	72,82	-2,38	-3,17%
OTC Base Trimmed Mean Price (EUR/MWh)**	65,26	63,70	-1,56	-2,39%
OTC Peak Trimmed Mean Price (EUR/MWh)**	N/A	N/A	N/A	N/A
Trimmed Diff. BL. HUPX↔OTC	0,52	0,80	0,28	53,12%
Trimmed Diff. PL. HUPX↔OTC	N/A	N/A	N/A	N/A

Highest Traded Price (EUR/MWh)	115,09	124,95	9,86	8,57%
Lowest Traded Price (EUR/MWh)	15,06	30,93	15,87	105,38%

Total Turnover (EUR)	126 216 539	118 998 262	-7 218 277	-5,72%
Average Daily Turnover (EUR)	4 069 987	3 966 609	-103 379	-2,54%
Max. Daily Turnover (EUR)	4 925 158	5 735 201	810 044	16,45%
Min. Daily Turnover (EUR)	2 943 716	2 923 948	-19 768	-0,67%

Description	10/2018	11/2018	Change	
Total Volume (MWh)	1 980 430,4	1 884 399,9	-96 030,5	-4,85%
Average Daily Traded Volume (MWh)	63 891,0	62 813,3	-1 077,7	-1,69%
Highest Daily Traded Volume (MWh)	75 013,0	72 458,5	-2 554,5	-3,41%
Lowest Daily Traded Volume(MWh)	51 056,7	52 488,0	1 431,3	2,80%
Highest Hourly Traded Volume (MWh)	3 685,0	3 653,7	-31,3	-0,85%
Lowest Hourly Traded Volume(MWh)	1 721,5	1 811,0	89,5	5,20%
Average Hourly Traded Volume (MWh)	2 658,3	2 617,2	-41,1	-1,55%

DAM - Weekdays	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	62 828,7	62 049,6	-779,1	-1,24%
DAM - Weekend	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	66 921,2	64 913,5	-2 007,7	-3,00%

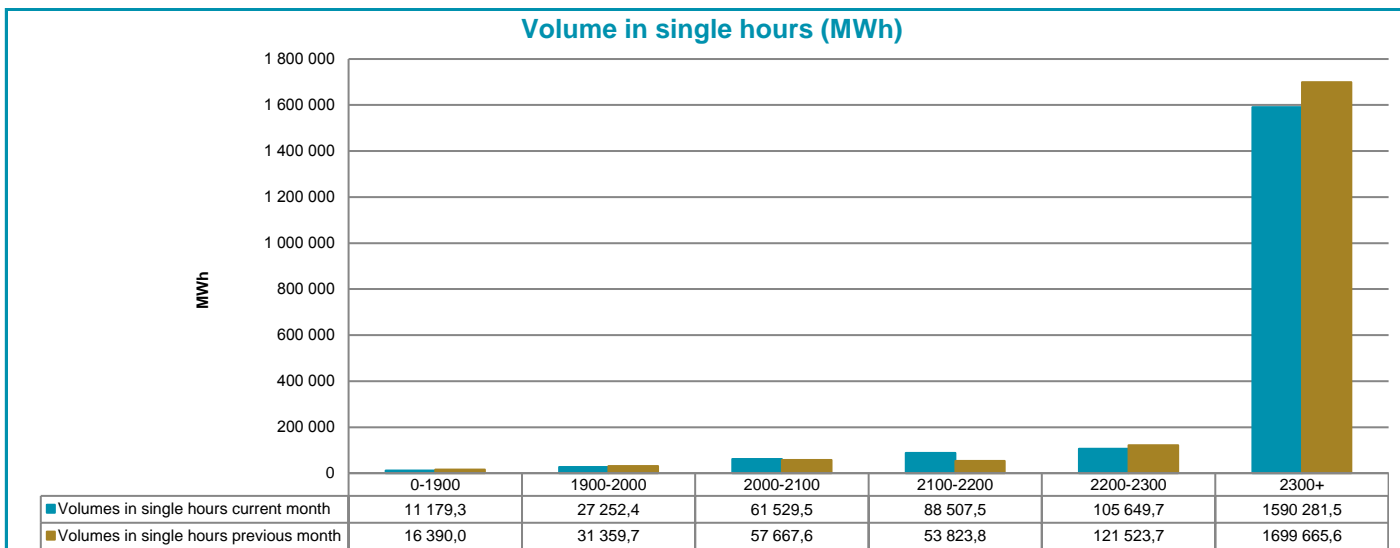
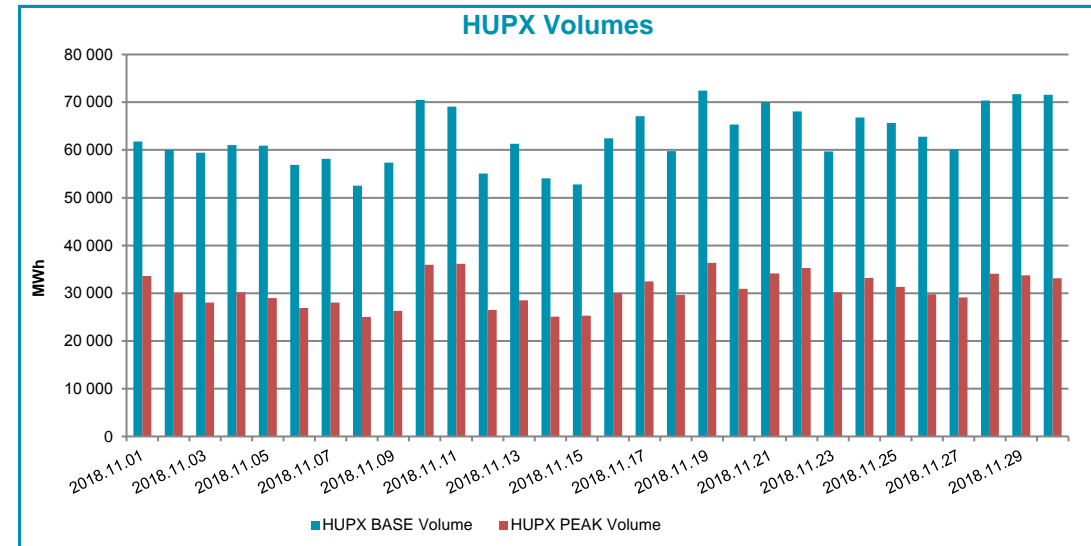
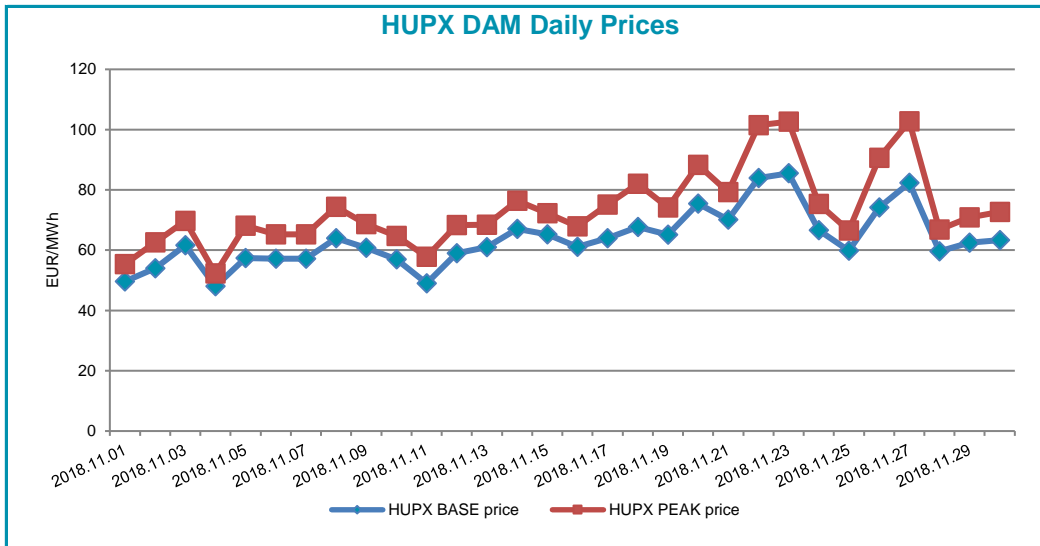
DAM - Weekdays	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	31 584,3	30 052,4	-1 531,9	-4,85%
DAM - Weekend	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	33 151,9	32 126,8	-1 025,1	-3,09%

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.

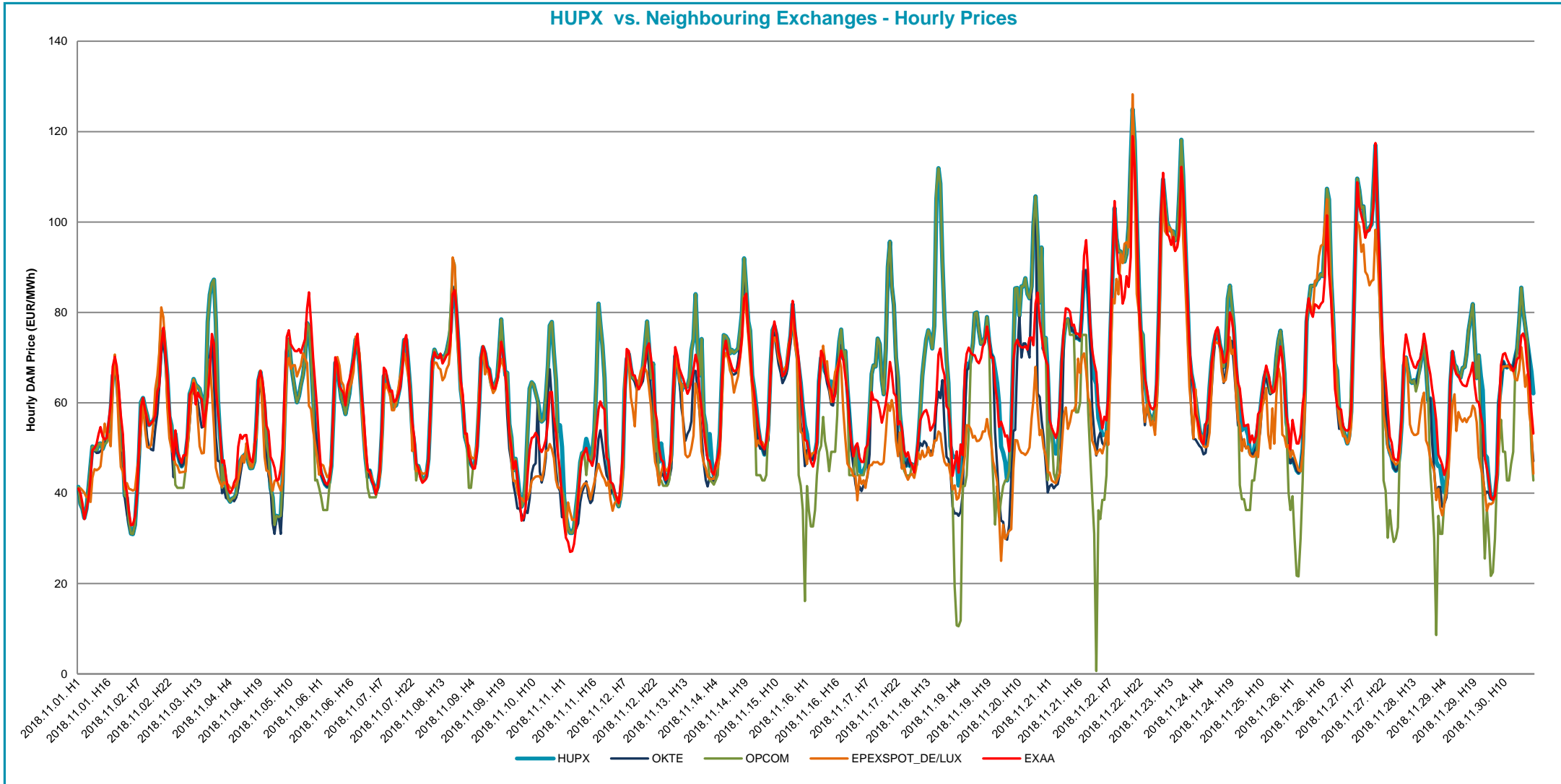
Prices and volumes



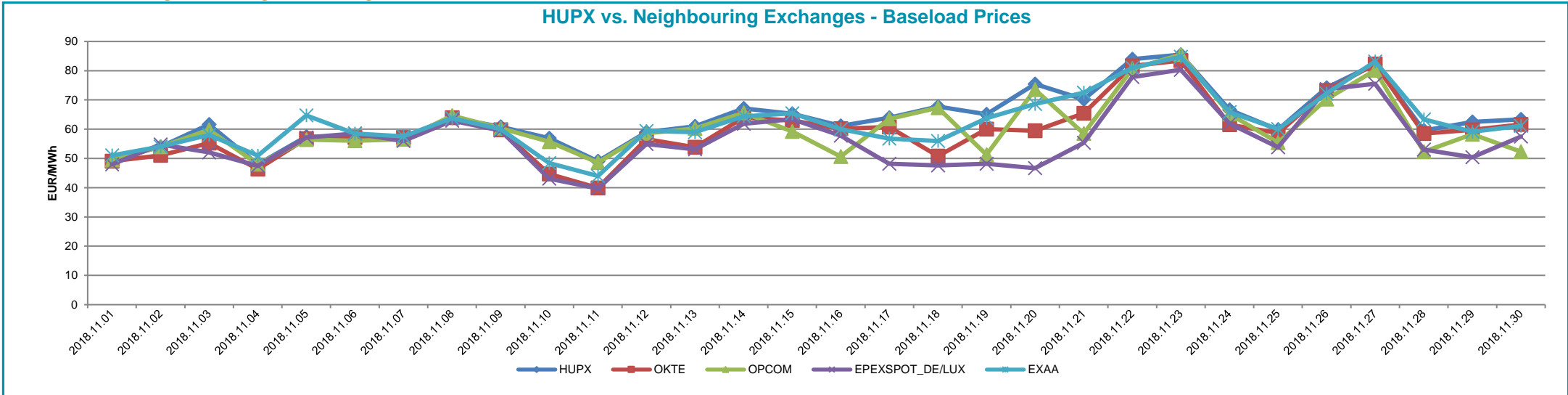
Note:

The bar chart shows the traded volumes in single hours in the examined period (01/11/2018-30/11/2018). 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 0-1900 MWh, 1900-2000 MWh, 2200-2300 MWh and 2300+ MWh decreased, while the ratio increased regarding the 2000-2100 MWh and 2100-2200 MWh.

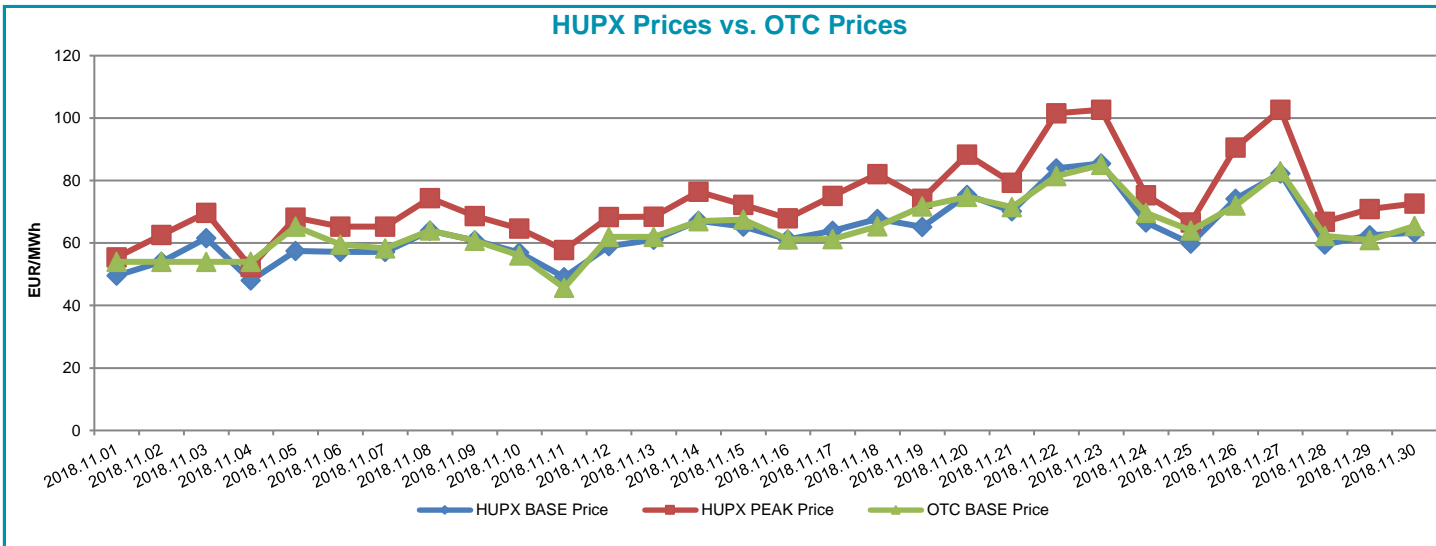
HUPX vs. Neighbouring Exchanges - Hourly Prices



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 01/11/2018-30/11/2018

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	4 012,8	4 004,9	2 844,9
H2	4 067,4	3 952,2	2 882,8
H3	4 072,5	3 829,0	2 834,5
H4	4 022,4	3 721,3	2 769,8
H5	3 896,6	3 721,6	2 694,5
H6	3 676,8	3 820,2	2 620,9
H7	3 465,9	3 802,9	2 450,5
H8	3 376,5	3 766,7	2 394,6
H9	3 431,9	3 938,4	2 477,3
H10	3 454,3	4 055,0	2 541,4
H11	3 491,3	4 169,0	2 631,1
H12	3 491,1	4 206,0	2 665,2
H13	3 405,7	4 219,0	2 625,8
H14	3 419,7	4 162,0	2 597,4
H15	3 310,6	4 120,3	2 508,5
H16	3 197,0	4 115,0	2 461,9
H17	3 085,1	4 205,6	2 499,7
H18	3 200,3	4 215,4	2 526,8
H19	3 381,7	4 055,7	2 565,8
H20	3 385,7	4 010,9	2 504,7
H21	3 330,2	4 002,6	2 511,3
H22	3 642,5	4 010,1	2 632,2
H23	3 795,4	4 061,9	2 720,2
H24	4 027,2	4 061,4	2 851,3
Σ	85 640,5	96 227,2	62 813,3

Base	
MIN (offer)	3 085,1
MAX (offer)	4 072,5
MIN (bid)	3 721,3
MAX (bid)	4 219,0
Average (offer)	3 568,4
Average (bid)	4 009,5

Peak	
MIN (offer)	3 085,1
MAX (offer)	3 491,3
MIN (bid)	3 938,4
MAX (bid)	4 219,0
Average (offer)	3 354,5
Average (bid)	4 122,7

Aggregated OFFERS/BIDS 01/11/2018-30/11/2018

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

Hour	Offers	Bids	Index volumes
H1	120 385,2	120 148,2	85 347,2
H2	122 020,5	118 566,8	86 483,0
H3	122 173,6	114 871,0	85 036,0
H4	120 670,5	111 638,9	83 094,6
H5	116 898,9	111 646,8	80 835,4
H6	110 304,4	114 606,6	78 628,1
H7	103 978,2	114 088,4	73 516,4
H8	101 293,8	113 000,8	71 837,3
H9	102 956,5	118 151,1	74 317,9
H10	103 628,0	121 649,0	76 242,9
H11	104 739,9	125 070,1	78 932,4
H12	104 732,5	126 179,2	79 955,7
H13	102 171,5	126 571,3	78 772,6
H14	102 591,1	124 860,3	77 923,3
H15	99 318,4	123 609,5	75 254,4
H16	95 909,7	123 450,2	73 856,7
H17	92 553,7	126 167,8	74 990,8
H18	96 009,6	126 462,3	75 804,0
H19	101 452,4	121 670,5	76 974,8
H20	101 569,5	120 326,0	75 142,0
H21	99 906,3	120 077,8	75 340,2
H22	109 275,0	120 303,9	78 967,0
H23	113 861,5	121 858,2	81 606,8
H24	120 814,8	121 840,6	85 540,4
Σ	2 569 215,5	2 886 815,3	1 884 399,9

Base	
MIN (offer)	92 553,7
MAX (offer)	122 173,6
MIN (bid)	111 638,9
MAX (bid)	126 571,3
Average (offer)	107 050,6
Average (bid)	120 284,0

Peak	
MIN (offer)	92 553,7
MAX (offer)	104 739,9
MIN (bid)	118 151,1
MAX (bid)	126 571,3
Average (offer)	100 636,1
Average (bid)	123 680,6

HUPX DAM

Traded Volume By Portfolios

