

Monthly Report September 2019

In September the total traded volume increased by 2,05% to 1 841 911,0 MWh compared to 1 804 860,8 MWh in August. The average daily traded volume was 61 397,0 MWh. The highest daily traded volume was 69 272,8 MWh on 20.9.2019. delivery day. The number of admitted members was 57 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

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
- VERBUND Trading GmbH
- Vitol Gas & Power B.V.
- VPP ENERGY Eromu-uzemelteto es Kereskedelmi Zrt.

HUPX Day-Ahead Market

Description	8/2019	9/2019	Change	
HUPX Base Average Price (EUR/MWh)*	58,69	55,70	-2,99	-5,09%
HUPX Peak Average Price (EUR/MWh)*	66,95	62,33	-4,63	-6,91%
HUPX Base Trimmed Mean Price (EUR/MWh)**	57,62	54,39	-3,22	-5,60%
HUPX Peak Trimmed Mean Price (EUR/MWh)**	65,46	60,31	-5,14	-7,86%
OTC Base Trimmed Mean Price (EUR/MWh)**	56,87	54,67	-2,19	-3,86%
OTC Peak Trimmed Mean Price (EUR/MWh)**	N/A	N/A	N/A	N/A
Trimmed Diff. BL. HUPX↔OTC	-0,50	0,24	0,75	-148,57%
Trimmed Diff. PL. HUPX↔OTC	N/A	N/A	N/A	N/A

Highest Traded Price (EUR/MWh)	135,03	138,50	3,47	2,57%
Lowest Traded Price (EUR/MWh)	20,72	14,00	-6,72	-32,43%

Total Turnover (EUR)	106 148 403	101 504 862	-4 643 542	-4,37%
Average Daily Turnover (EUR)	3 424 142	3 383 495	-40 647	-1,19%
Max. Daily Turnover (EUR)	6 099 340	6 576 117	476 776	7,82%
Min. Daily Turnover (EUR)	2 241 080	2 347 282	106 201	4,74%

Description	8/2019	9/2019	Change	
Total Volume (MWh)	1 804 860,8	1 841 911,0	37 050,2	2,05%
Average Daily Traded Volume (MWh)	58 221,3	61 397,0	3 175,7	5,45%
Highest Daily Traded Volume (MWh)	67 951,7	69 272,8	1 321,1	1,94%
Lowest Daily Traded Volume(MWh)	46 431,2	51 413,8	4 982,6	10,73%
Highest Hourly Traded Volume (MWh)	3 301,9	3 472,5	170,6	5,17%
Lowest Hourly Traded Volume(MWh)	1 593,9	1 857,9	264,0	16,56%
Average Hourly Traded Volume (MWh)	2 425,9	2 558,2	132,3	5,45%

DAM - Weekdays	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	58 165,9	61 324,3	3 158,3	5,43%
DAM - Weekend	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	58 356,7	61 566,8	3 210,1	5,50%

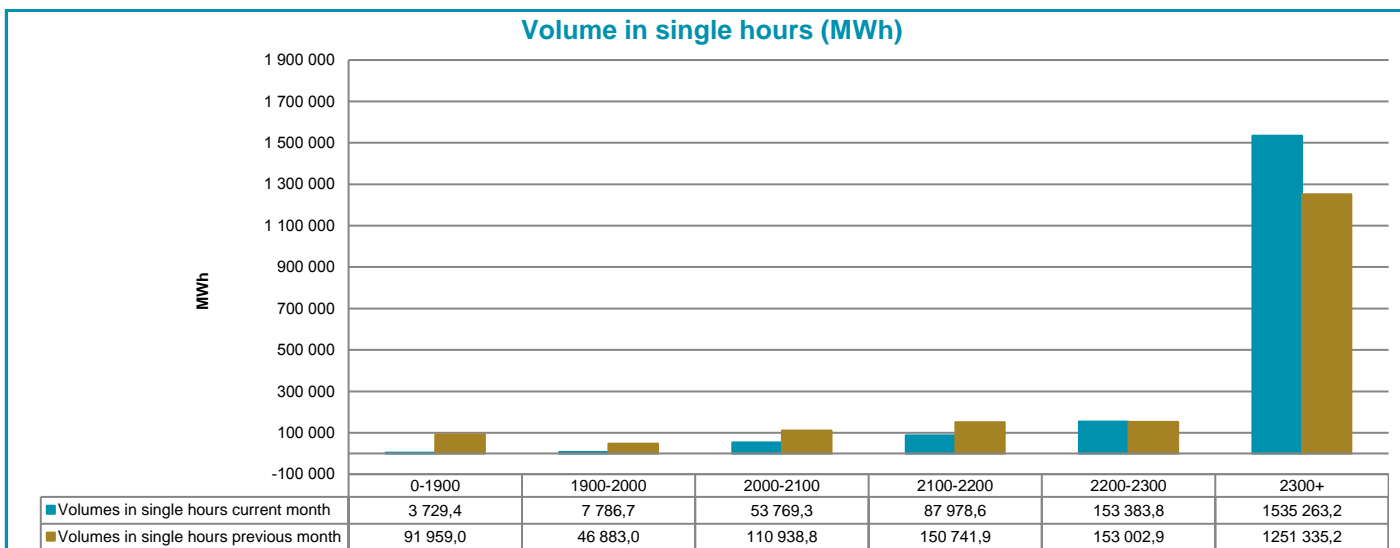
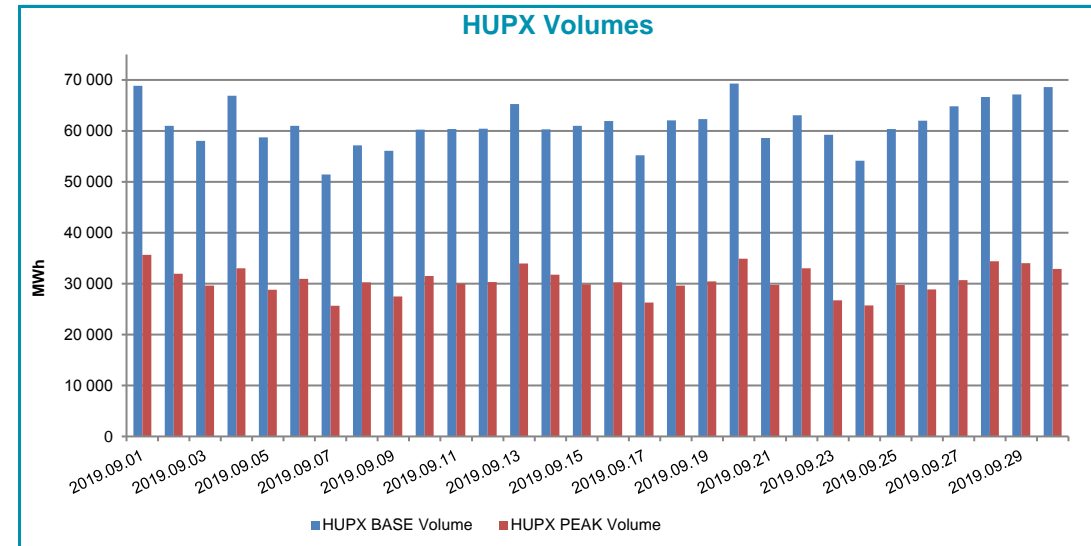
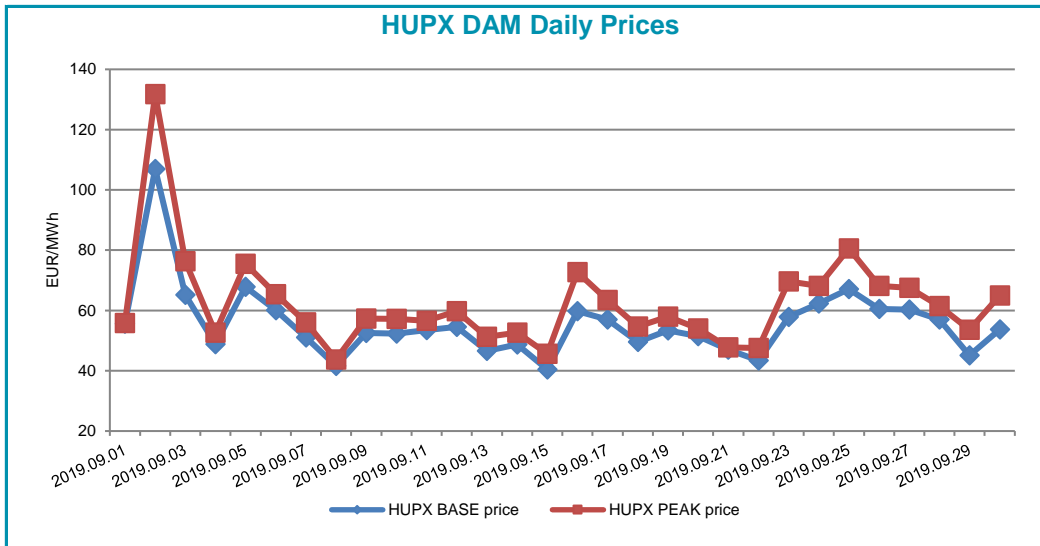
DAM - Weekdays	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	29 942,4	30 177,3	234,8	0,78%
DAM - Weekend	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	29 642,9	31 591,0	1 948,0	6,57%

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.

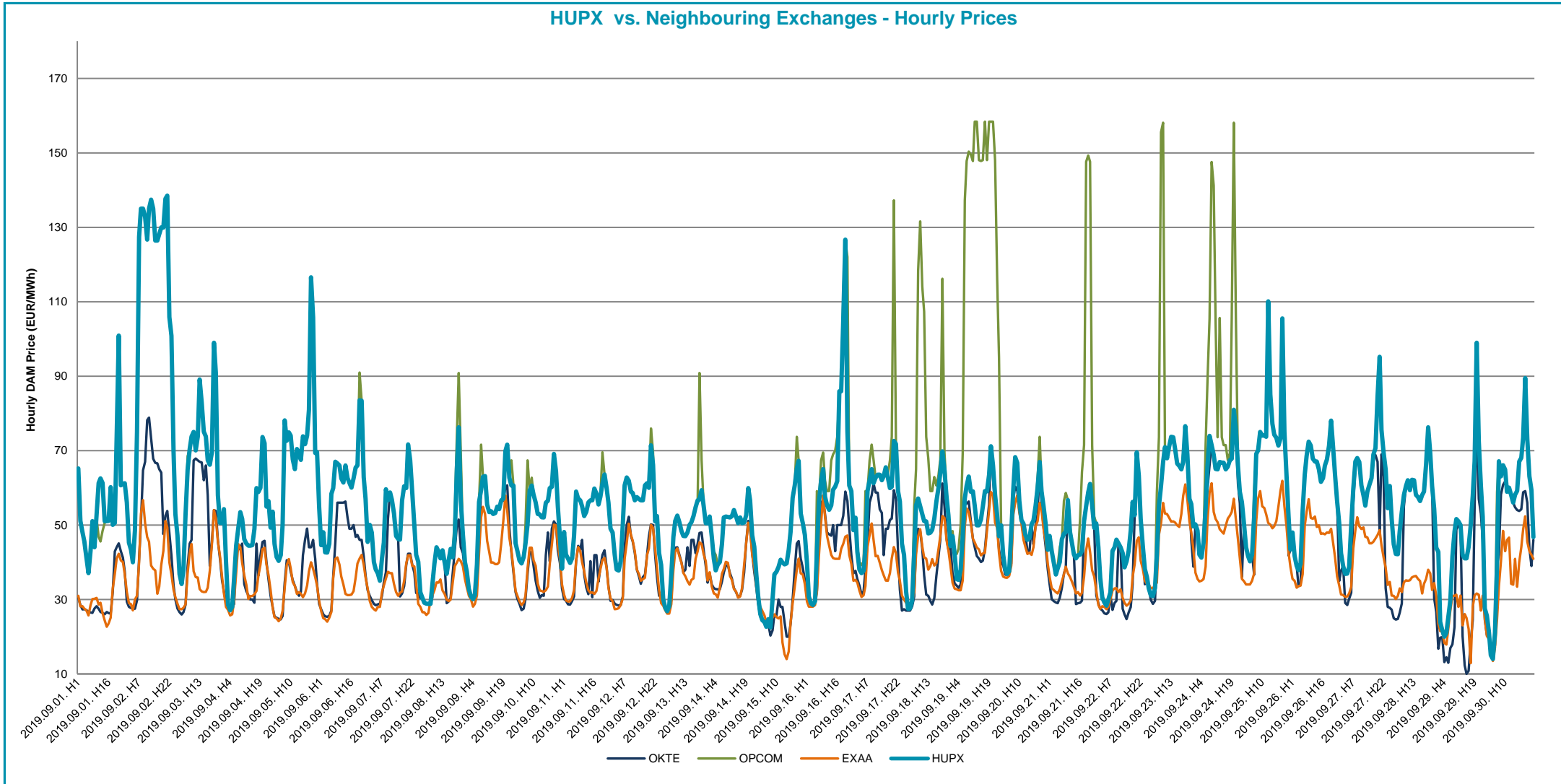
Prices and volumes



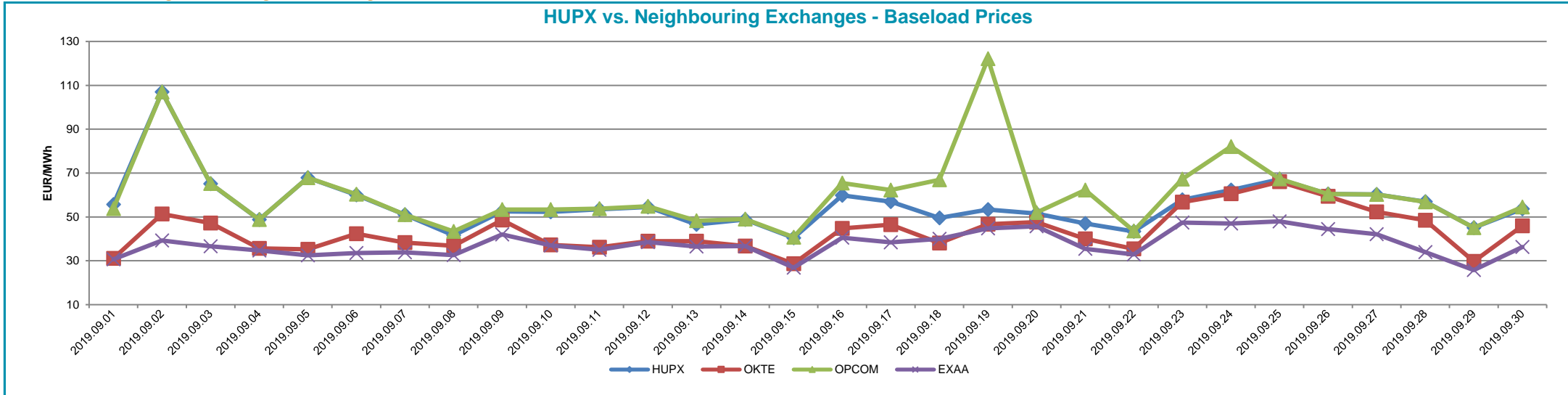
Note:

The bar chart shows the traded volumes in single hours in the examined period (01/09/2019-30/09/2019). 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 0-1900 MWh, 1900-2000 MWh, 2000-2100 MWh and 2100-2200 MWh decreased, while the ratio increased regarding the 2200-2300 MWh and 2300+ MWh.

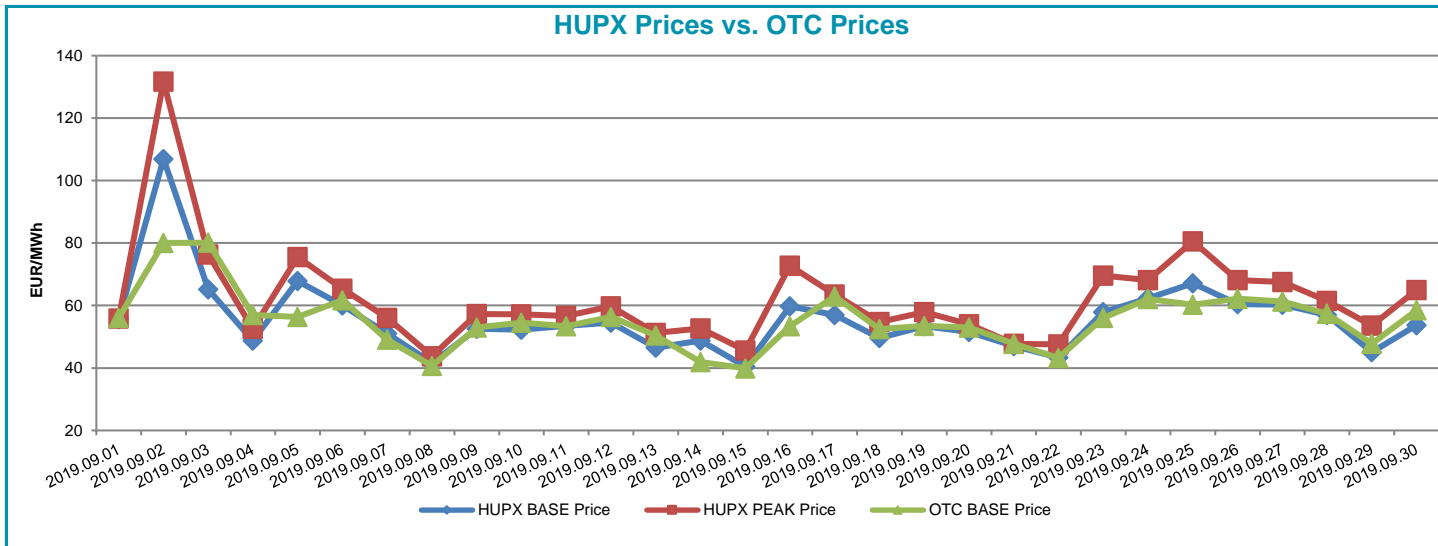
HUPX vs. Neighbouring Exchanges - Hourly Prices



HUPX vs. Neighbouring Exchanges - Baseload Prices



HUPX vs. OTC



Trimmed Diff. BL.	HUPX↔OTC	0,24
Trimmed Diff. PL.	HUPX↔OTC	N/A

Average of aggregated OFFERS/BIDS 01/09/2019-30/09/2019

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	3 155,1	4 139,8	2 585,5
H2	3 309,2	4 091,7	2 705,8
H3	3 387,1	3 989,6	2 726,7
H4	3 364,9	3 918,6	2 679,6
H5	3 277,3	3 948,0	2 643,9
H6	3 054,9	4 010,6	2 512,4
H7	2 943,4	4 001,8	2 443,3
H8	2 934,0	4 004,7	2 430,5
H9	2 947,3	4 061,3	2 459,8
H10	3 042,3	4 125,1	2 538,1
H11	3 155,9	4 268,3	2 652,5
H12	3 180,0	4 341,2	2 709,2
H13	3 151,0	4 378,7	2 697,2
H14	3 164,7	4 333,1	2 693,6
H15	3 161,1	4 277,4	2 674,5
H16	3 072,0	4 217,2	2 579,9
H17	2 983,9	4 189,2	2 512,5
H18	2 897,7	4 074,9	2 407,6
H19	2 799,5	3 995,5	2 329,8
H20	2 768,2	4 003,7	2 346,7
H21	2 913,1	3 982,1	2 422,6
H22	2 959,6	4 040,4	2 462,4
H23	2 973,3	4 151,7	2 493,8
H24	3 269,5	4 232,6	2 689,1
Σ	73 865,1	98 777,1	61 397,0

Base	
MIN (offer)	2 768,2
MAX (offer)	3 387,1
MIN (bid)	3 918,6
MAX (bid)	4 378,7
Average (offer)	3 077,7
Average (bid)	4 115,7

Peak	
MIN (offer)	2 768,2
MAX (offer)	3 180,0
MIN (bid)	3 995,5
MAX (bid)	4 378,7
Average (offer)	3 027,0
Average (bid)	4 188,8

Aggregated OFFERS/BIDS 01/09/2019-30/09/2019

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

Hour	Offers	Bids	Index volumes
H1	94 654,2	124 193,2	77 564,7
H2	99 276,3	122 750,9	81 173,2
H3	101 611,6	119 686,6	81 802,4
H4	100 946,0	117 559,1	80 388,6
H5	98 319,6	118 439,8	79 316,5
H6	91 648,2	120 317,2	75 373,0
H7	88 301,8	120 053,7	73 298,3
H8	88 020,5	120 141,2	72 914,7
H9	88 417,5	121 837,9	73 793,1
H10	91 269,0	123 751,8	76 141,6
H11	94 678,0	128 049,9	79 575,4
H12	95 399,2	130 235,2	81 276,7
H13	94 529,1	131 359,9	80 916,8
H14	94 940,2	129 994,4	80 808,4
H15	94 833,7	128 322,8	80 235,1
H16	92 161,3	126 516,7	77 396,7
H17	89 515,6	125 675,4	75 375,4
H18	86 931,9	122 245,5	72 227,5
H19	83 986,3	119 864,8	69 893,6
H20	83 046,6	120 112,4	70 401,0
H21	87 394,2	119 461,9	72 678,5
H22	88 786,5	121 212,9	73 872,9
H23	89 200,1	124 549,6	74 813,0
H24	98 085,1	126 979,0	80 673,9
Σ	2 215 952,5	2 963 311,8	1 841 911,0

Base	
MIN (offer)	83 046,6
MAX (offer)	101 611,6
MIN (bid)	117 559,1
MAX (bid)	131 359,9
Average (offer)	92 331,4
Average (bid)	123 471,3

Peak	
MIN (offer)	83 046,6
MAX (offer)	95 399,2
MIN (bid)	119 864,8
MAX (bid)	131 359,9
Average (offer)	90 809,0
Average (bid)	125 663,9

HUPX DAM

Traded Volume By Portfolios

