

Monthly Report August 2020

In August the total traded volume decreased by 1,38% to 2 260 217,3 MWh compared to 2 291 840,2 MWh in July. The average daily traded volume was 72 910,2 MWh. The highest daily traded volume was 83 586,0 MWh on 28.8.2020. 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 elektricne energije, d.o.o.
- Holding Slovenske Elektranne 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-Energiakereskedo Kft.
- Budapesti Eromu Zrt.
- Centrica Energy Trading A/S
- CHP-EROMU Kft.
- Citigroup Global Markets Limited
- E.ON Energiakereskedelmi Kft.
- E.ON Energiamegoldások Kft.
- EDF Trading Limited
- EDS International SK
- Ekologicke Zdroje Energie s.r.o.
- Enel Global Trading S.p.A.
- Energi Danmark A/S
- ENERGO-PRO Energy Services EAD
- ENERGOVIA EOOD
- Energy Financing Team (Switzerland) AG, organizational unit, Praha, Cz
- Energy Supply EOOD
- ENGIE Global Markets
- EP Commodities, a.s.
- EPS Trgovanje, d.o.o.
- EVN Trading South East Europe EAD
- Ezpada AG - organizacna zlozka zahranicnej osoby
- Freepoint Commodities Europe LLP
- Gazprom Marketing & Trading Ltd
- Greek Environmental & Energy Network Societe Anonyme
- Greenergy-Trade Kft.
- HEP d.d.
- Interenergo d.o.o.
- ISD Power Kft.
- LE Trading a.s.
- L-NRG Energiakereskedelmi Zrt.
- MAVIR ZRT.
- MET Austria Energy Trade GmbH
- MFT Energy A/S
- MOL Magyar Olaj- és Gázipari Nyrt.
- Monsson Trading S.R.L.
- OAM Ozdi Acelmuvek Kft.
- Petrol d.d., Ljubljana
- RWE Supply & Trading GmbH
- SINERGY Energiakereskedő Kft.
- Slovenske elektrarne, a.s.
- TINMAR-IND S.A
- Trailstone GmbH
- TRANSENERGO COM S.A.
- TRMEW OBROT SPOLKA AKCYJNA
- VERBUND Energy4Business GmbH
- Vitol Gas & Power B.V.
- Watt and Volt S.A.

HUPX Day-Ahead Market

| Description | 7/2020 | 8/2020 | Change | |
|--|--------|--------|--------|----------|
| HUPX Base Average Price (EUR/MWh)* | 36,68 | 37,60 | 0,93 | 2,52% |
| HUPX Peak Average Price (EUR/MWh)* | 38,71 | 40,15 | 1,44 | 3,71% |
| HUPX Base Trimmed Mean Price (EUR/MWh)** | 36,97 | 37,47 | 0,50 | 1,35% |
| HUPX Peak Trimmed Mean Price (EUR/MWh)** | 38,93 | 40,04 | 1,11 | 2,86% |
| OTC Base Trimmed Mean Price (EUR/MWh)** | 36,71 | 37,79 | 1,08 | 2,94% |
| OTC Peak Trimmed Mean Price (EUR/MWh)** | N/A | N/A | N/A | N/A |
| Trimmed Diff. BL. HUPX↔OTC | -0,17 | 0,22 | 0,39 | -226,27% |
| Trimmed Diff. PL. HUPX↔OTC | N/A | N/A | N/A | N/A |

| | | | | |
|--------------------------------|-------|-------|-------|---------|
| Highest Traded Price (EUR/MWh) | 60,77 | 84,01 | 23,24 | 38,24% |
| Lowest Traded Price (EUR/MWh) | 1,02 | 10,17 | 9,15 | 897,06% |

| | | | | |
|------------------------------|------------|------------|-----------|--------|
| Total Turnover (EUR) | 84 166 900 | 85 625 440 | 1 458 540 | 1,73% |
| Average Daily Turnover (EUR) | 2 715 061 | 2 762 111 | 47 050 | 1,73% |
| Max. Daily Turnover (EUR) | 3 886 160 | 3 792 877 | -93 283 | -2,40% |
| Min. Daily Turnover (EUR) | 1 368 895 | 1 785 156 | 416 260 | 30,41% |

| Description | 7/2020 | 8/2020 | Change | |
|------------------------------------|-------------|-------------|-----------|--------|
| Total Volume (MWh) | 2 291 840,2 | 2 260 217,3 | -31 622,9 | -1,38% |
| Average Daily Traded Volume (MWh) | 73 930,3 | 72 910,2 | -1 020,1 | -1,38% |
| Highest Daily Traded Volume (MWh) | 90 323,8 | 83 586,0 | -6 737,8 | -7,46% |
| Lowest Daily Traded Volume(MWh) | 62 224,4 | 63 006,7 | 782,3 | 1,26% |
| Highest Hourly Traded Volume (MWh) | 4 194,8 | 4 387,3 | 192,5 | 4,59% |
| Lowest Hourly Traded Volume(MWh) | 2 016,5 | 2 052,2 | 35,7 | 1,77% |
| Average Hourly Traded Volume (MWh) | 3 080,4 | 3 037,9 | -42,5 | -1,38% |

| | | | | |
|-----------------------------------|------------------|------------------|----------|--------|
| DAM - Weekdays | 01-24 (Baseload) | 01-24 (Baseload) | | |
| Average Daily Traded Volume (MWh) | 72 989,0 | 73 252,9 | 263,9 | 0,36% |
| DAM - Weekend | 01-24 (Baseload) | 01-24 (Baseload) | | |
| Average Daily Traded Volume (MWh) | 76 636,7 | 72 190,7 | -4 446,0 | -5,80% |

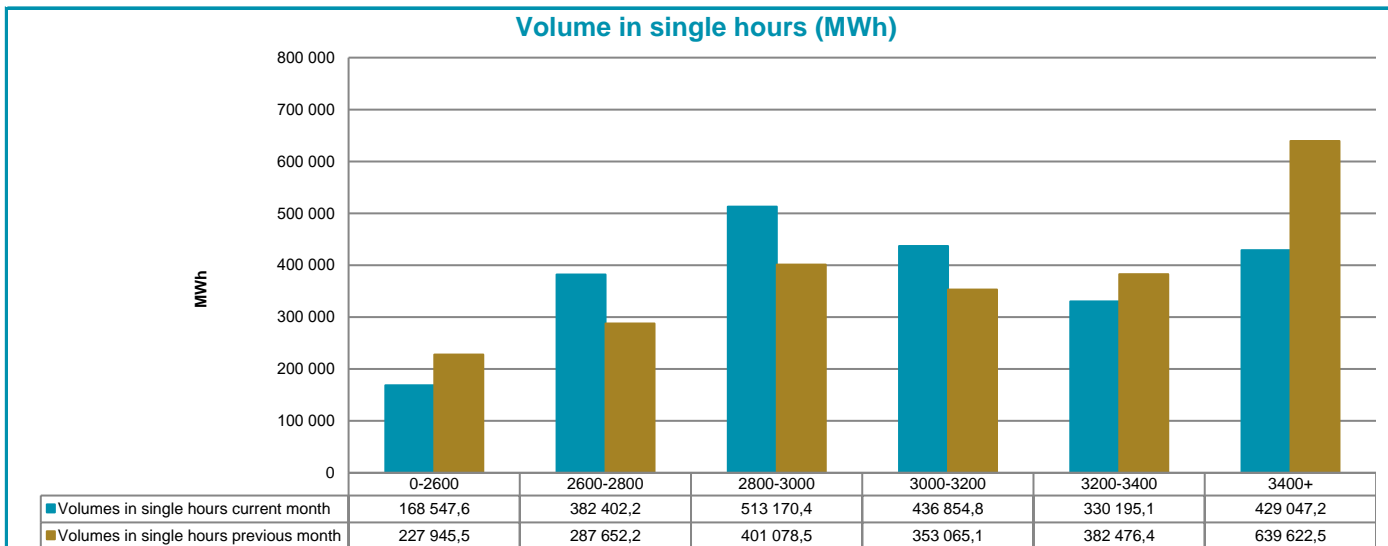
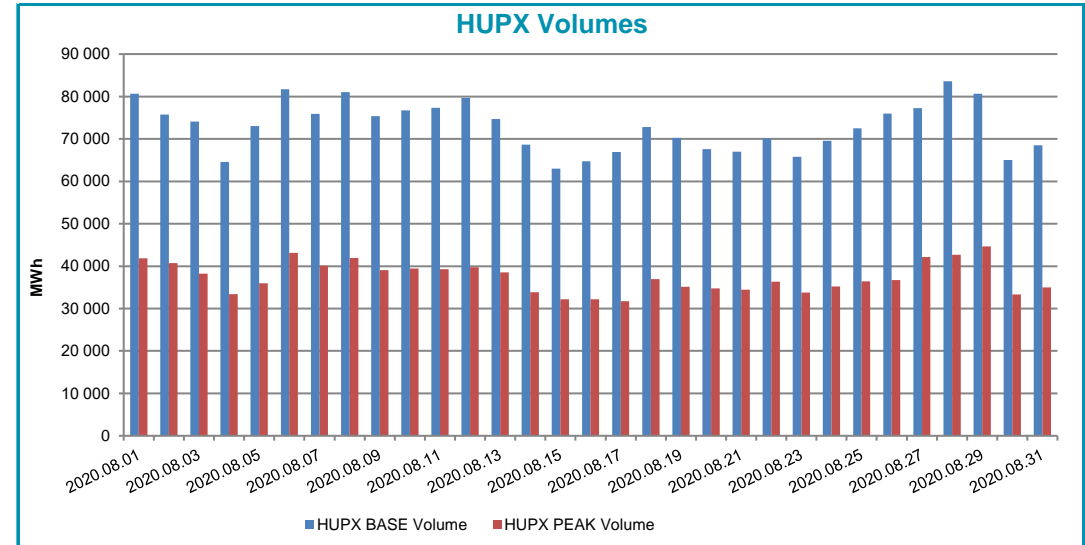
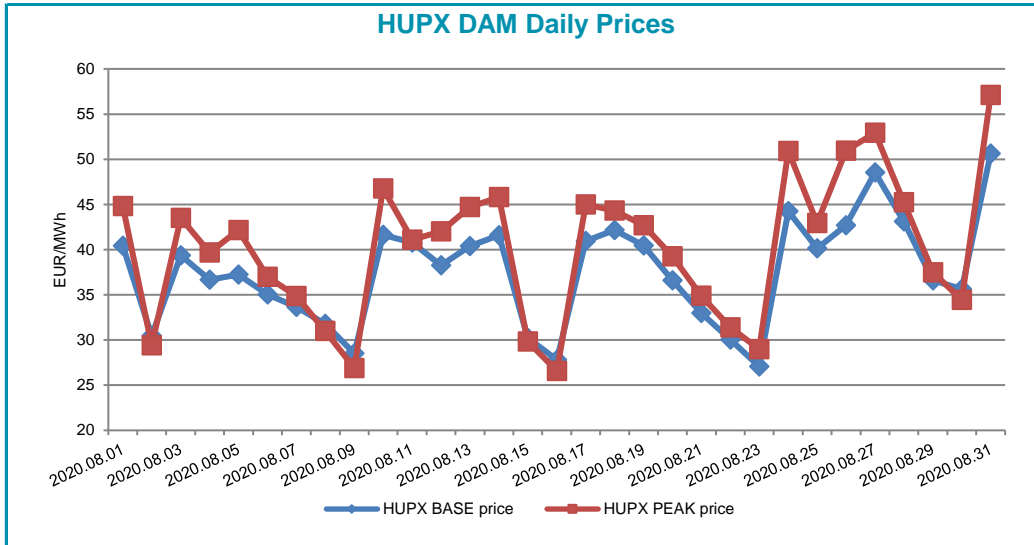
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|-----------------------------------|------------------|------------------|----------|--------|
| DAM - Weekdays | 09-20 (Peakload) | 09-20 (Peakload) | | |
| Average Daily Traded Volume (MWh) | 38 439,5 | 37 284,6 | -1 154,8 | -3,00% |
| DAM - Weekend | 09-20 (Peakload) | 09-20 (Peakload) | | |
| Average Daily Traded Volume (MWh) | 38 969,3 | 37 601,4 | -1 367,8 | -3,51% |

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.

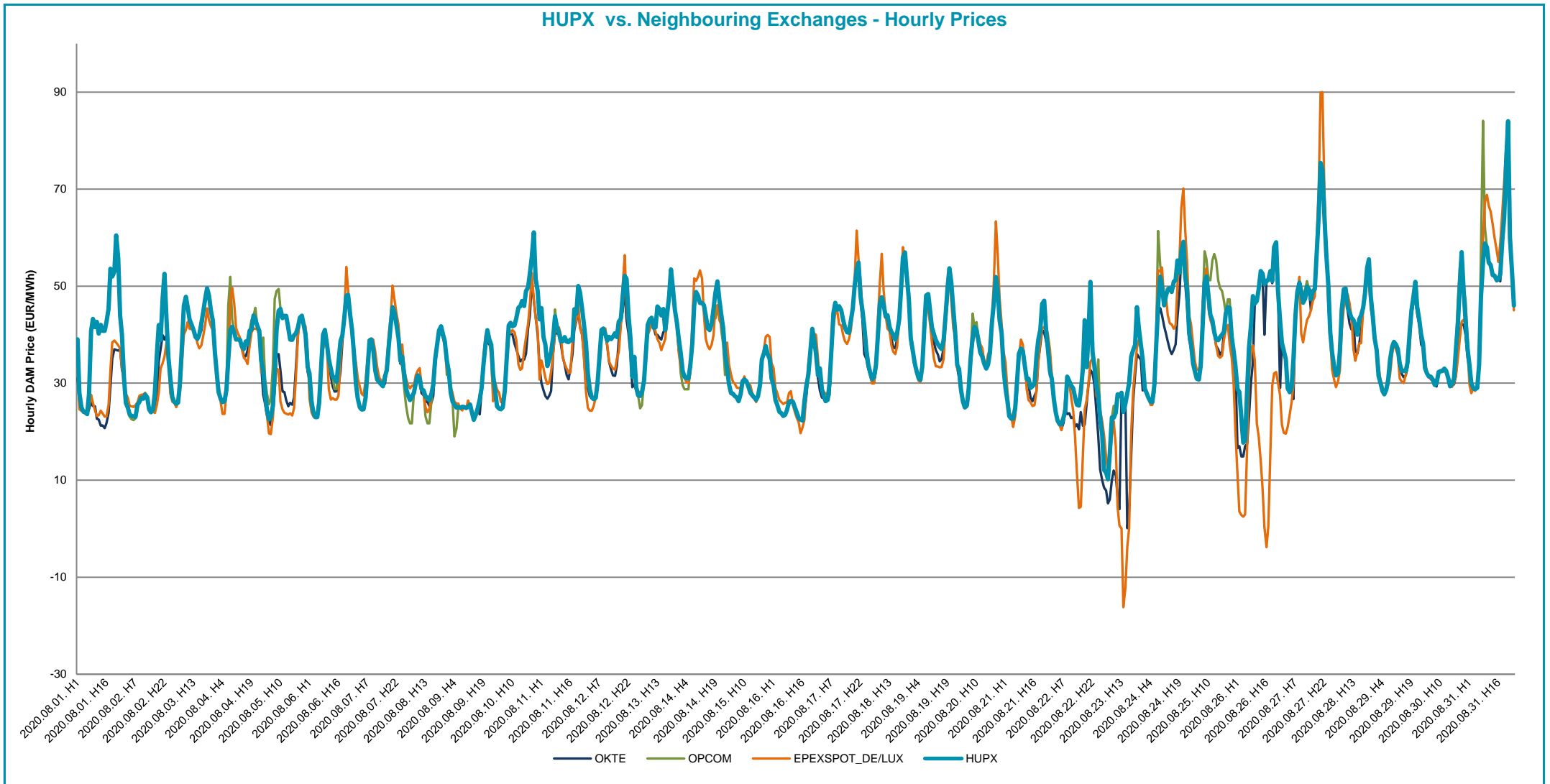
Prices and volumes



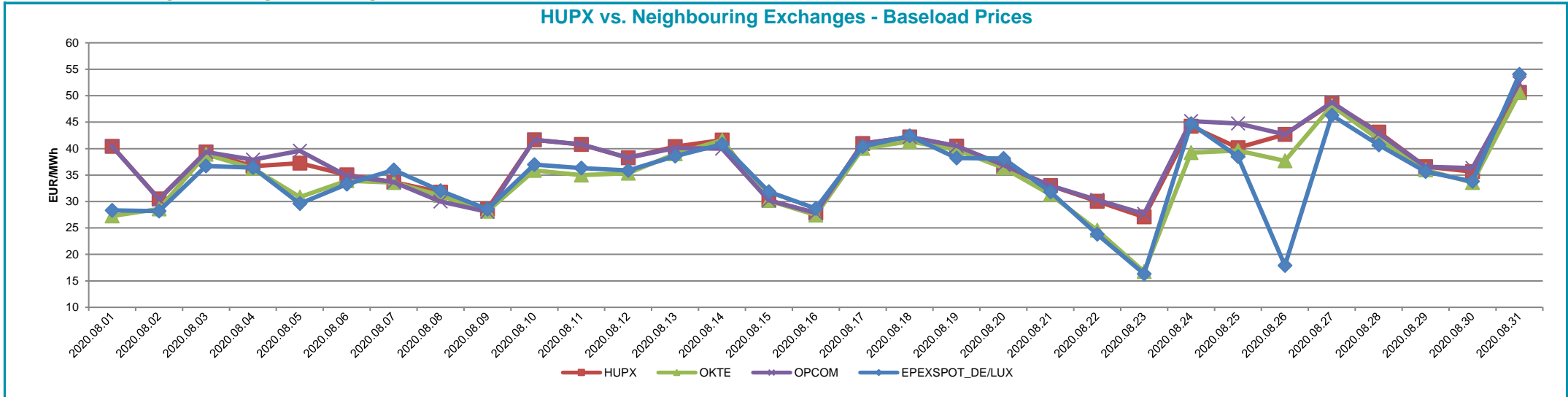
Note:

The bar chart shows the traded volumes in single hours in the examined period (01/08/2020-31/08/2020). 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 0-2600 MWh, 3200-3400 MWh and 3400+ MWh decreased, while the ratio increased regarding the 2600-2800 MWh, 2800-3000 MWh and 3000-3200 MWh.

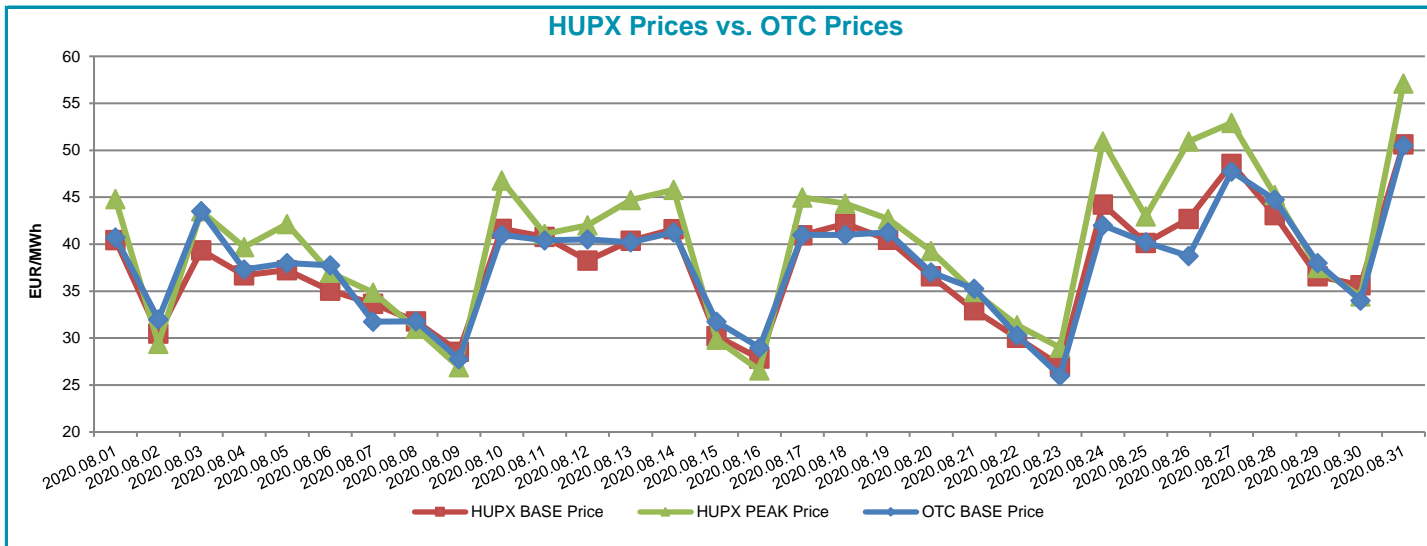
HUPX vs. Neighbouring Exchanges - Hourly Prices



HUPX vs. Neighbouring Exchanges - Baseload Prices



HUPX vs. OTC



| | | |
|-------------------|----------|------|
| Trimmed Diff. BL. | HUPX↔OTC | 0,22 |
| Trimmed Diff. PL. | HUPX↔OTC | N/A |

Average of aggregated OFFERS/BIDS 01/08/2020-31/08/2020

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 | 3 991,9 | 4 417,7 | 2 938,3 |
| H2 | 4 032,2 | 4 279,1 | 2 907,5 |
| H3 | 4 009,1 | 4 198,2 | 2 863,8 |
| H4 | 4 008,4 | 4 152,8 | 2 855,2 |
| H5 | 3 983,3 | 4 133,4 | 2 846,9 |
| H6 | 3 861,0 | 4 124,7 | 2 749,2 |
| H7 | 3 768,0 | 4 236,0 | 2 795,1 |
| H8 | 3 737,0 | 4 358,1 | 2 805,6 |
| H9 | 3 827,6 | 4 517,1 | 2 920,1 |
| H10 | 3 971,4 | 4 632,1 | 3 054,4 |
| H11 | 4 007,9 | 4 683,3 | 3 133,2 |
| H12 | 4 047,8 | 4 806,0 | 3 248,0 |
| H13 | 4 009,7 | 4 853,8 | 3 291,0 |
| H14 | 3 988,3 | 4 797,8 | 3 282,7 |
| H15 | 3 925,1 | 4 758,0 | 3 207,5 |
| H16 | 3 858,3 | 4 701,5 | 3 144,5 |
| H17 | 3 715,3 | 4 683,8 | 3 053,0 |
| H18 | 3 733,2 | 4 714,0 | 3 027,5 |
| H19 | 3 816,7 | 4 532,8 | 2 974,2 |
| H20 | 3 860,5 | 4 574,2 | 3 050,9 |
| H21 | 4 058,3 | 4 968,8 | 3 332,5 |
| H22 | 4 121,8 | 4 857,1 | 3 258,3 |
| H23 | 4 033,9 | 4 625,6 | 3 082,0 |
| H24 | 4 073,4 | 4 612,4 | 3 089,1 |
| Σ | 94 440,0 | 109 218,2 | 72 910,2 |

Aggregated OFFERS/BIDS 01/08/2020-31/08/2020

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

| Hour | Offers | Bids | Index volumes |
|----------|--------------------|--------------------|--------------------|
| H1 | 123 748,1 | 136 949,2 | 91 086,2 |
| H2 | 124 997,2 | 132 653,1 | 90 132,5 |
| H3 | 124 281,7 | 130 145,0 | 88 776,9 |
| H4 | 124 260,8 | 128 737,6 | 88 510,4 |
| H5 | 123 483,2 | 128 135,1 | 88 254,7 |
| H6 | 119 689,8 | 127 865,9 | 85 225,5 |
| H7 | 116 806,5 | 131 316,5 | 86 649,6 |
| H8 | 115 847,7 | 135 102,2 | 86 972,9 |
| H9 | 118 657,1 | 140 030,5 | 90 522,4 |
| H10 | 123 111,9 | 143 595,6 | 94 685,7 |
| H11 | 124 245,5 | 145 181,0 | 97 130,7 |
| H12 | 125 482,5 | 148 984,5 | 100 686,5 |
| H13 | 124 299,5 | 150 467,4 | 102 022,3 |
| H14 | 123 636,4 | 148 730,9 | 101 762,2 |
| H15 | 121 676,6 | 147 496,9 | 99 432,7 |
| H16 | 119 606,7 | 145 746,9 | 97 478,3 |
| H17 | 115 175,7 | 145 197,2 | 94 641,5 |
| H18 | 115 729,5 | 146 134,1 | 93 852,5 |
| H19 | 118 319,1 | 140 516,3 | 92 199,9 |
| H20 | 119 674,7 | 141 799,1 | 94 576,9 |
| H21 | 125 807,5 | 154 031,6 | 103 307,5 |
| H22 | 127 775,5 | 150 570,0 | 101 005,9 |
| H23 | 125 052,3 | 143 395,1 | 95 542,9 |
| H24 | 126 275,4 | 142 983,7 | 95 760,7 |
| Σ | 2 927 640,9 | 3 385 765,4 | 2 260 217,3 |

| Base | |
|-----------------|---------|
| MIN (offer) | 3 715,3 |
| MAX (offer) | 4 121,8 |
| | |
| MIN (bid) | 4 124,7 |
| MAX (bid) | 4 968,8 |
| | |
| Average (offer) | 3 935,0 |
| Average (bid) | 4 550,8 |

| Peak | |
|-----------------|---------|
| MIN (offer) | 3 715,3 |
| MAX (offer) | 4 047,8 |
| | |
| MIN (bid) | 4 517,1 |
| MAX (bid) | 4 853,8 |
| | |
| Average (offer) | 3 896,8 |
| Average (bid) | 4 687,9 |

| Base | |
|-----------------|-----------|
| MIN (offer) | 115 175,7 |
| MAX (offer) | 127 775,5 |
| | |
| MIN (bid) | 127 865,9 |
| MAX (bid) | 154 031,6 |
| | |
| Average (offer) | 121 985,0 |
| Average (bid) | 141 073,6 |

| Peak | |
|-----------------|-----------|
| MIN (offer) | 115 175,7 |
| MAX (offer) | 125 482,5 |
| | |
| MIN (bid) | 140 030,5 |
| MAX (bid) | 150 467,4 |
| | |
| Average (offer) | 120 801,3 |
| Average (bid) | 145 323,4 |

HUPX DAM

Traded Volume By Portfolios

