

Monthly Report June 2020

In June the total traded volume decreased by 2,55% to 2 027 605,1 MWh compared to 2 080 629,7 MWh in May. The average daily traded volume was 67 586,8 MWh. The highest daily traded volume was 80 154,6 MWh on 29.6.2020. 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

New members

- ENERGOVIA EOOD
- L-NRG Energiakereskedelmi Zrt.

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
- 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.
- 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	5/2020	6/2020	Change	
HUPX Base Average Price (EUR/MWh)*	23,59	29,97	6,38	27,03%
HUPX Peak Average Price (EUR/MWh)*	23,55	31,80	8,25	35,04%
HUPX Base Trimmed Mean Price (EUR/MWh)**	23,76	30,29	6,53	27,49%
HUPX Peak Trimmed Mean Price (EUR/MWh)**	23,75	32,10	8,35	35,18%
OTC Base Trimmed Mean Price (EUR/MWh)**	24,20	30,12	5,92	24,45%
OTC Peak Trimmed Mean Price (EUR/MWh)**	N/A	N/A	N/A	N/A
Trimmed Diff. BL. HUPX↔OTC	0,15	-0,11	-0,26	-170,64%
Trimmed Diff. PL. HUPX↔OTC	N/A	N/A	N/A	N/A

Highest Traded Price (EUR/MWh)	65,88	52,00	-13,88	-21,07%
Lowest Traded Price (EUR/MWh)	0,02	3,38	3,36	16800,00%

Total Turnover (EUR)	48 639 688	60 382 122	11 742 434	24,14%
Average Daily Turnover (EUR)	1 569 022	2 012 737	443 715	28,28%
Max. Daily Turnover (EUR)	2 289 654	2 819 237	529 582	23,13%
Min. Daily Turnover (EUR)	746 222	1 115 781	369 558	49,52%

Description	5/2020	6/2020	Change	
Total Volume (MWh)	2 080 629,7	2 027 605,1	-53 024,6	-2,55%
Average Daily Traded Volume (MWh)	67 117,1	67 586,8	469,7	0,70%
Highest Daily Traded Volume (MWh)	79 871,3	80 154,6	283,3	0,35%
Lowest Daily Traded Volume(MWh)	53 508,8	59 175,2	5 666,4	10,59%
Highest Hourly Traded Volume (MWh)	4 100,5	3 895,6	-204,9	-5,00%
Lowest Hourly Traded Volume(MWh)	1 655,3	2 054,5	399,2	24,12%
Average Hourly Traded Volume (MWh)	2 796,5	2 816,1	19,6	0,70%

DAM - Weekdays	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	65 615,5	66 138,7	523,2	0,80%
DAM - Weekend	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	70 270,5	71 569,2	1 298,7	1,85%

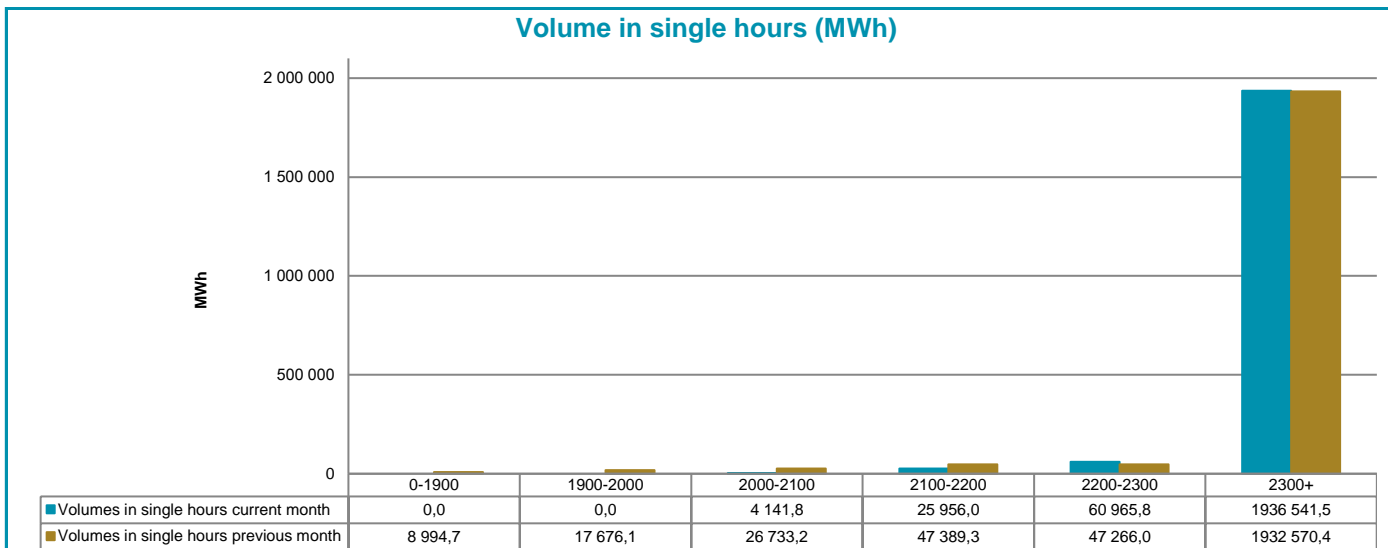
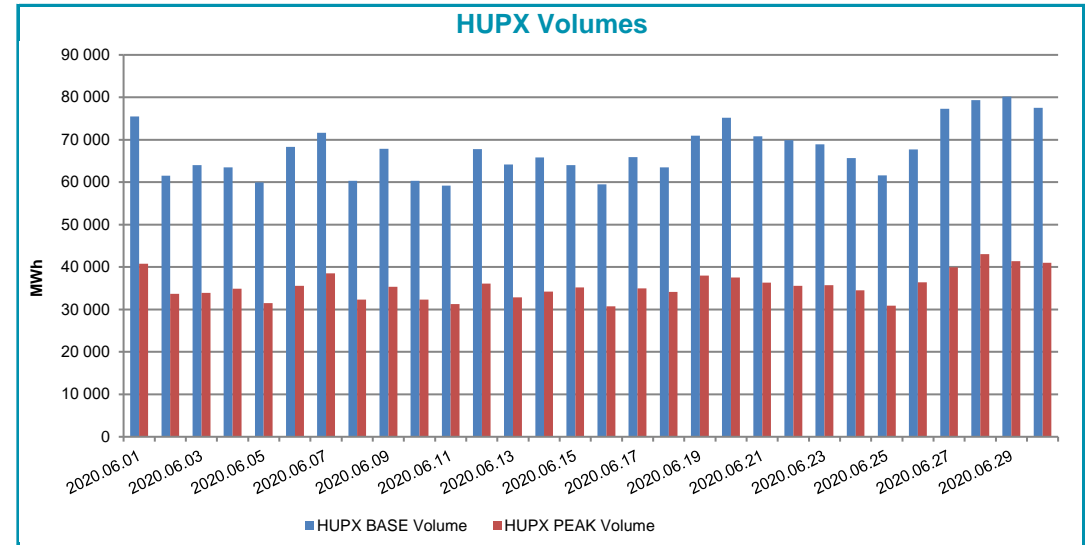
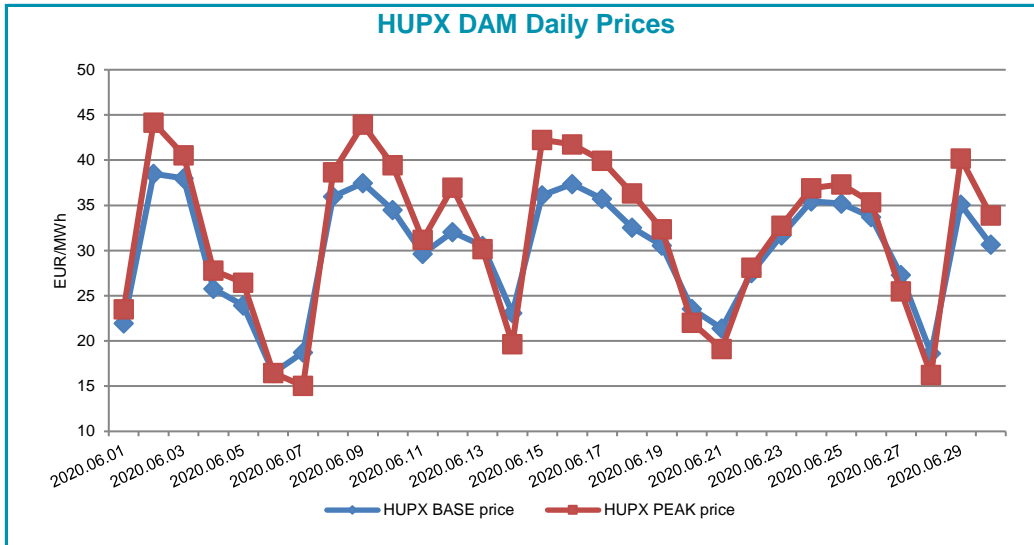
DAM - Weekdays	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	34 441,3	35 029,4	588,1	1,71%
DAM - Weekend	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	37 412,0	37 248,8	-163,3	-0,44%

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.

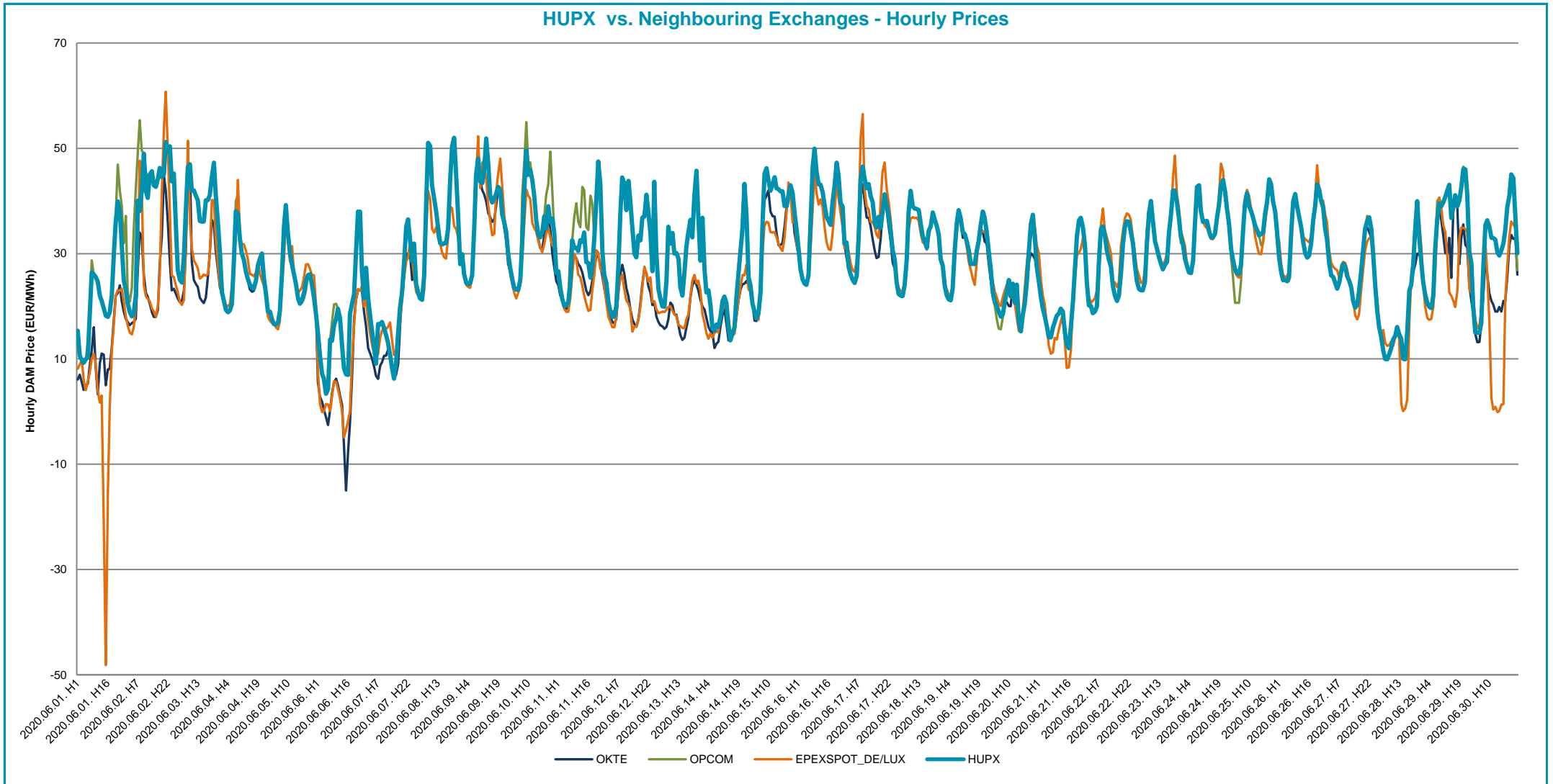
Prices and volumes



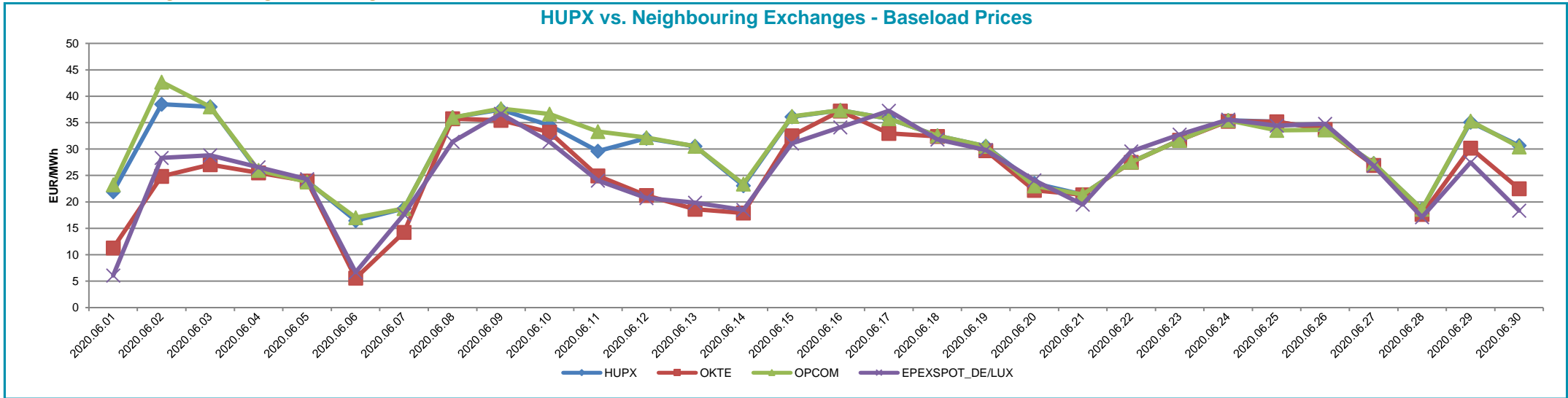
Note:

The bar chart shows the traded volumes in single hours in the examined period (01/06/2020-30/06/2020). 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 0-1900 MWh, 1900-2000 MWh, 2000-2100 MWh and 2100-2200 MWh decreased, while the ratio increased regarding the 2200-2300 MWh and 2300+ MWh.

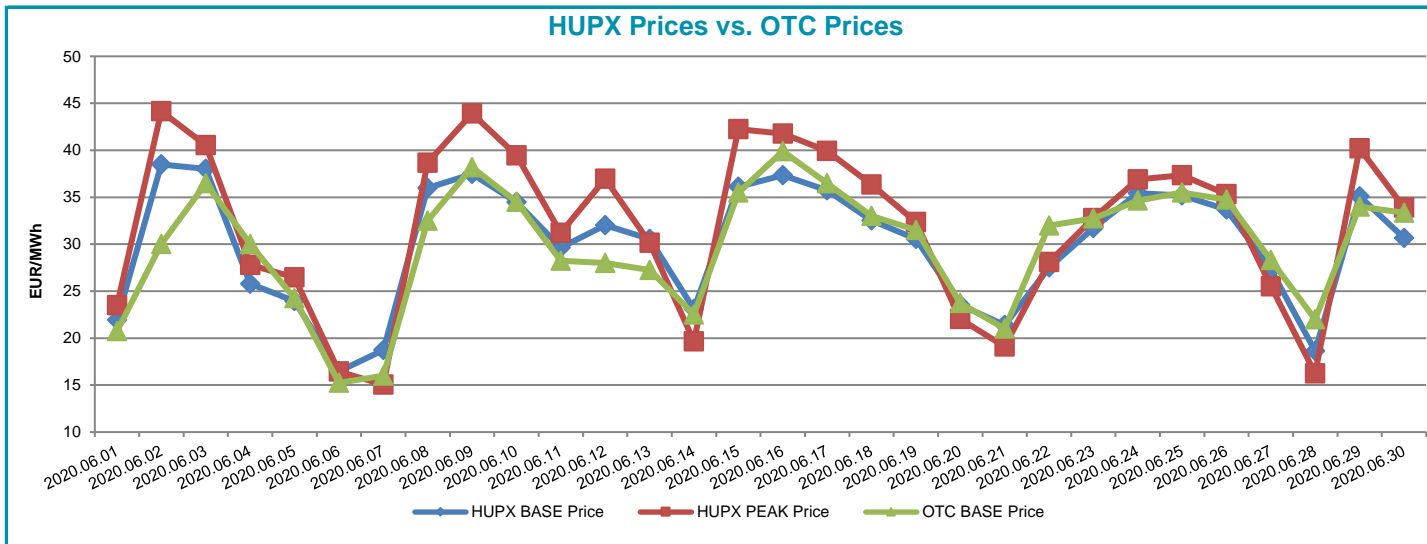
HUPX vs. Neighbouring Exchanges - Hourly Prices



HUPX vs. Neighbouring Exchanges - Baseload Prices



HUPX vs. OTC



Trimmed Diff. BL.	HUPX↔OTC	-0,11
Trimmed Diff. PL.	HUPX↔OTC	N/A

Average of aggregated OFFERS/BIDS 01/06/2020-30/06/2020

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	3 628,3	4 114,7	2 799,6
H2	3 708,7	3 927,9	2 717,8
H3	3 698,7	3 819,4	2 648,0
H4	3 696,5	3 793,9	2 652,1
H5	3 701,3	3 795,0	2 667,2
H6	3 595,1	3 743,0	2 616,7
H7	3 310,1	3 754,7	2 573,9
H8	3 281,0	3 867,4	2 597,3
H9	3 456,6	4 059,7	2 804,4
H10	3 561,6	4 197,0	2 946,8
H11	3 623,9	4 302,7	3 048,1
H12	3 637,7	4 360,7	3 100,4
H13	3 621,0	4 380,5	3 145,0
H14	3 610,9	4 335,4	3 099,4
H15	3 653,0	4 319,0	3 131,6
H16	3 587,5	4 252,9	3 048,4
H17	3 475,3	4 225,8	2 940,5
H18	3 383,9	4 166,9	2 848,2
H19	3 399,9	4 102,3	2 769,8
H20	3 435,7	4 016,4	2 738,8
H21	3 394,1	3 986,7	2 673,1
H22	3 423,3	4 067,6	2 744,3
H23	3 361,8	3 979,1	2 643,5
H24	3 384,6	3 901,2	2 632,1
Σ	84 630,5	97 469,8	67 586,8

Base	
MIN (offer)	3 281,0
MAX (offer)	3 708,7
MIN (bid)	3 743,0
MAX (bid)	4 380,5
Average (offer)	3 526,3
Average (bid)	4 061,2

Peak	
MIN (offer)	3 383,9
MAX (offer)	3 653,0
MIN (bid)	4 016,4
MAX (bid)	4 380,5
Average (offer)	3 537,2
Average (bid)	4 226,6

Aggregated OFFERS/BIDS 01/06/2020-30/06/2020

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

Hour	Offers	Bids	Index volumes
H1	108 847,6	123 441,7	83 988,3
H2	111 261,6	117 837,3	81 535,0
H3	110 960,2	114 583,2	79 439,8
H4	110 893,9	113 817,4	79 561,9
H5	111 040,3	113 851,3	80 016,3
H6	107 852,5	112 289,0	78 500,9
H7	99 304,3	112 641,1	77 215,6
H8	98 431,2	116 022,1	77 918,9
H9	103 698,3	121 791,4	84 130,7
H10	106 848,2	125 908,8	88 402,6
H11	108 717,1	129 080,2	91 444,2
H12	109 131,8	130 820,0	93 010,8
H13	108 629,8	131 415,7	94 348,5
H14	108 325,8	130 061,2	92 982,0
H15	109 588,6	129 570,2	93 948,5
H16	107 624,7	127 586,7	91 451,9
H17	104 258,1	126 774,7	88 215,4
H18	101 518,0	125 006,1	85 446,2
H19	101 997,5	123 069,2	83 092,5
H20	103 070,3	120 490,8	82 164,3
H21	101 822,6	119 599,9	80 194,4
H22	102 700,1	122 027,4	82 328,1
H23	100 853,4	119 372,4	79 305,7
H24	101 538,3	117 035,7	78 962,6
Σ	2 538 914,2	2 924 093,5	2 027 605,1

Base	
MIN (offer)	98 431,2
MAX (offer)	111 261,6
MIN (bid)	112 289,0
MAX (bid)	131 415,7
Average (offer)	105 788,1
Average (bid)	121 837,2

Peak	
MIN (offer)	101 518,0
MAX (offer)	109 588,6
MIN (bid)	120 490,8
MAX (bid)	131 415,7
Average (offer)	106 117,4
Average (bid)	126 797,9

HUPX DAM

Traded Volume By Portfolios

