

Monthly Report May 2020

In May the total traded volume increased by 1,7% to 2 080 629,7 MWh compared to 2 045 908,9 MWh in April. The average daily traded volume was 67 117,1 MWh. The highest daily traded volume was 79 871,3 MWh on 10.5.2020. delivery day. The number of admitted members was 58 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
- 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 ENERGY SA
- TRANSENERGO COM S.A.
- TRMEW OBROT SPOLKA AKCYJNA
- Vattenfall Energy Trading GmbH
- VERBUND Energy4Business GmbH
- VPP ENERGY Eromu-uzemelteto es Kereskedelmi Zrt.
- Watt and Volt S.A.

HUPX Day-Ahead Market

Description	4/2020	5/2020	Change	
HUPX Base Average Price (EUR/MWh)*	25,33	23,59	-1,74	-6,86%
HUPX Peak Average Price (EUR/MWh)*	24,92	23,55	-1,37	-5,51%
HUPX Base Trimmed Mean Price (EUR/MWh)**	25,87	23,76	-2,11	-8,17%
HUPX Peak Trimmed Mean Price (EUR/MWh)**	25,50	23,75	-1,75	-6,85%
OTC Base Trimmed Mean Price (EUR/MWh)**	24,27	24,20	-0,07	-0,30%
OTC Peak Trimmed Mean Price (EUR/MWh)**	N/A	N/A	N/A	N/A
Trimmed Diff. BL. HUPX↔OTC	-0,33	0,28	0,61	-183,09%
Trimmed Diff. PL. HUPX↔OTC	N/A	N/A	N/A	N/A

Highest Traded Price (EUR/MWh)	125,08	65,88	-59,20	-47,33%
Lowest Traded Price (EUR/MWh)	-8,12	0,02	8,14	-100,25%

Total Turnover (EUR)	51 293 190	48 639 688	-2 653 502	-5,17%
Average Daily Turnover (EUR)	1 709 773	1 569 022	-140 751	-8,23%
Max. Daily Turnover (EUR)	2 585 907	2 289 654	-296 253	-11,46%
Min. Daily Turnover (EUR)	559 683	746 222	186 539	33,33%

Description	4/2020	5/2020	Change	
Total Volume (MWh)	2 045 908,9	2 080 629,7	34 720,8	1,70%
Average Daily Traded Volume (MWh)	68 197,0	67 117,1	-1 079,9	-1,58%
Highest Daily Traded Volume (MWh)	78 786,2	79 871,3	1 085,1	1,38%
Lowest Daily Traded Volume(MWh)	59 095,6	53 508,8	-5 586,8	-9,45%
Highest Hourly Traded Volume (MWh)	3 874,2	4 100,5	226,3	5,84%
Lowest Hourly Traded Volume(MWh)	1 959,6	1 655,3	-304,3	-15,53%
Average Hourly Traded Volume (MWh)	2 841,5	2 796,5	-45,0	-1,58%

DAM - Weekdays	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	66 699,1	65 615,5	-1 083,7	-1,62%
DAM - Weekend	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	72 316,0	70 270,5	-2 045,5	-2,83%

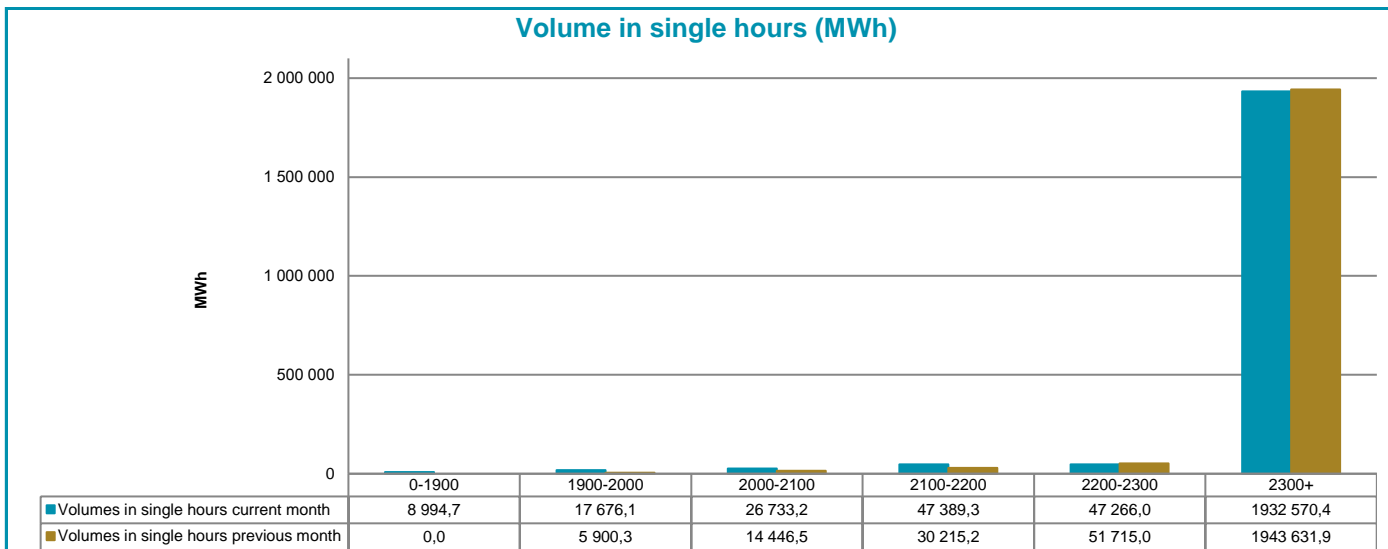
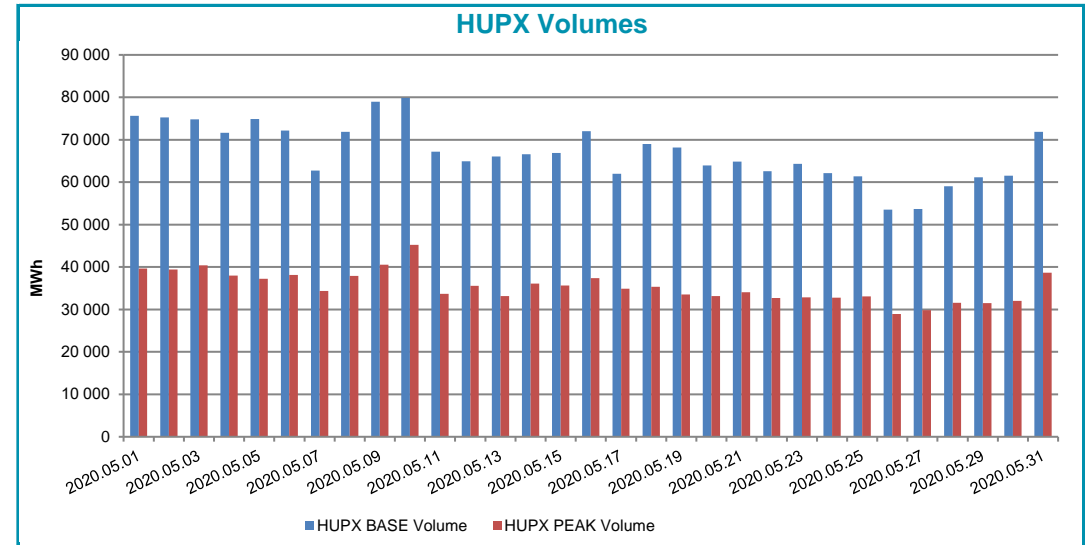
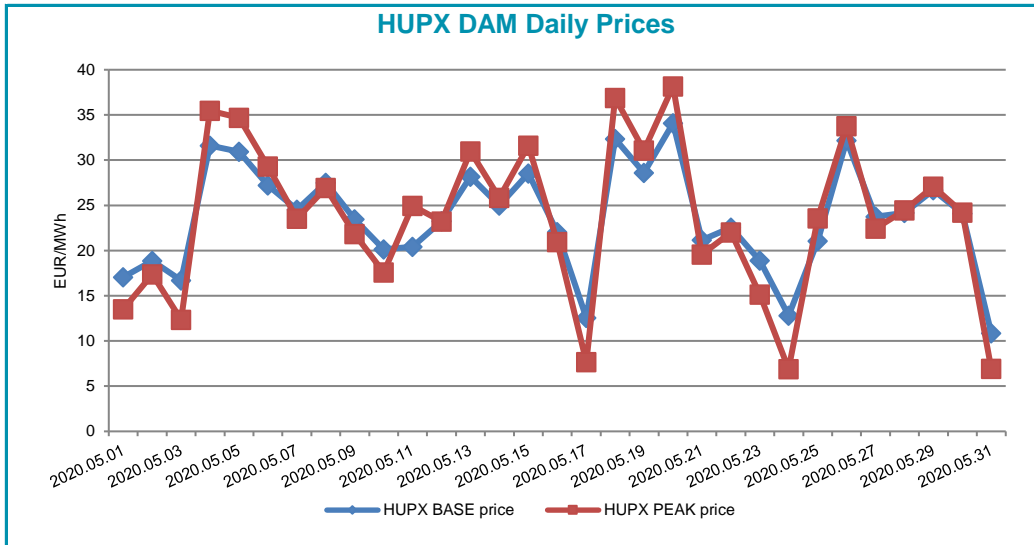
DAM - Weekdays	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	35 371,4	34 441,3	-930,1	-2,63%
DAM - Weekend	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	38 604,0	37 412,0	-1 192,0	-3,09%

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.

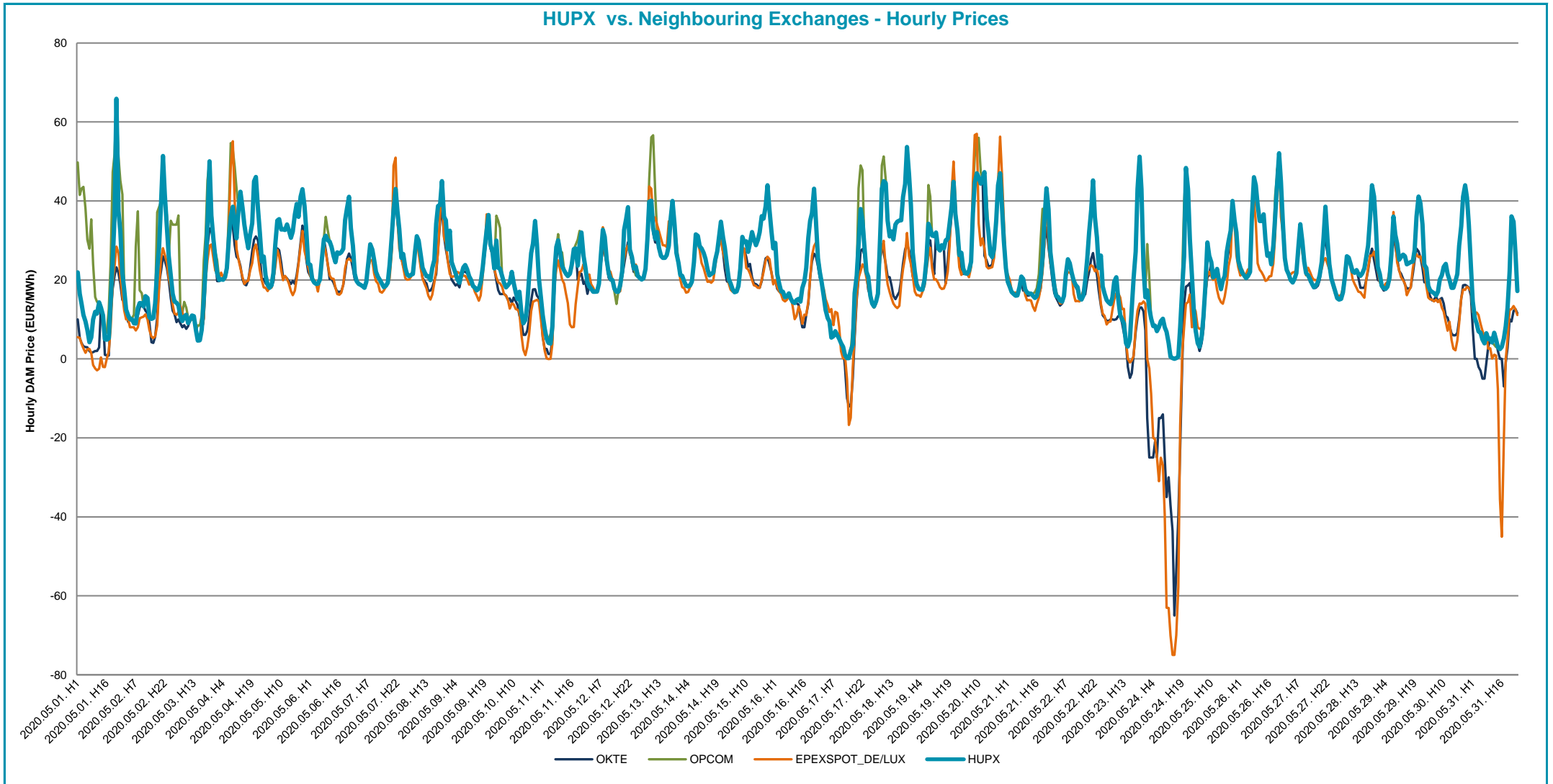
Prices and volumes



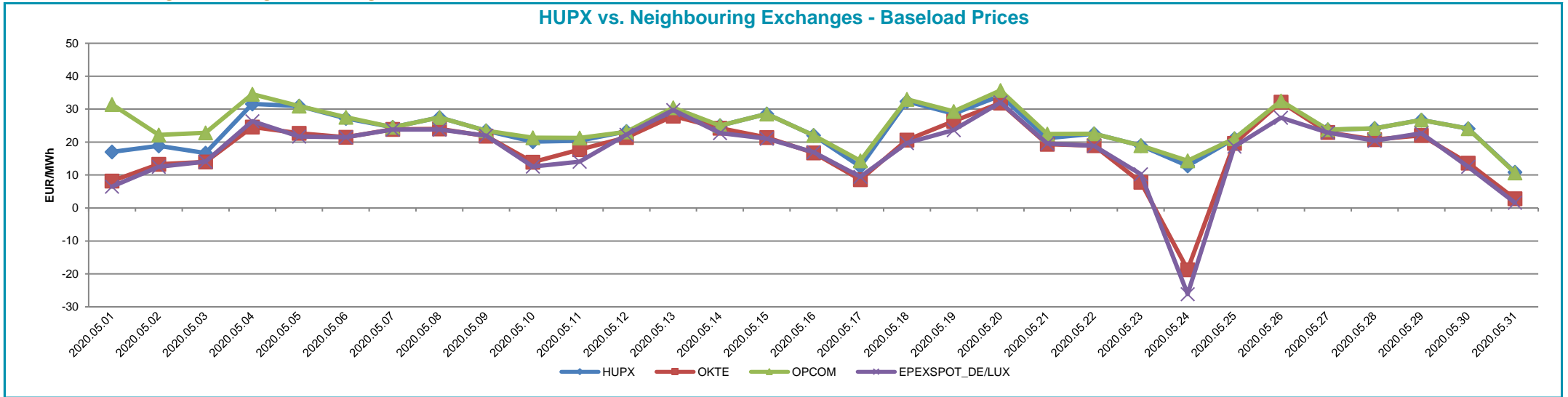
Note:

The bar chart shows the traded volumes in single hours in the examined period (01/05/2020-31/05/2020). 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 2200-2300 MWh and 2300+ MWh decreased, while the ratio increased regarding the 0-1900 MWh, 1900-2000 MWh, 2000-2100 MWh and 2100-2200 MWh.

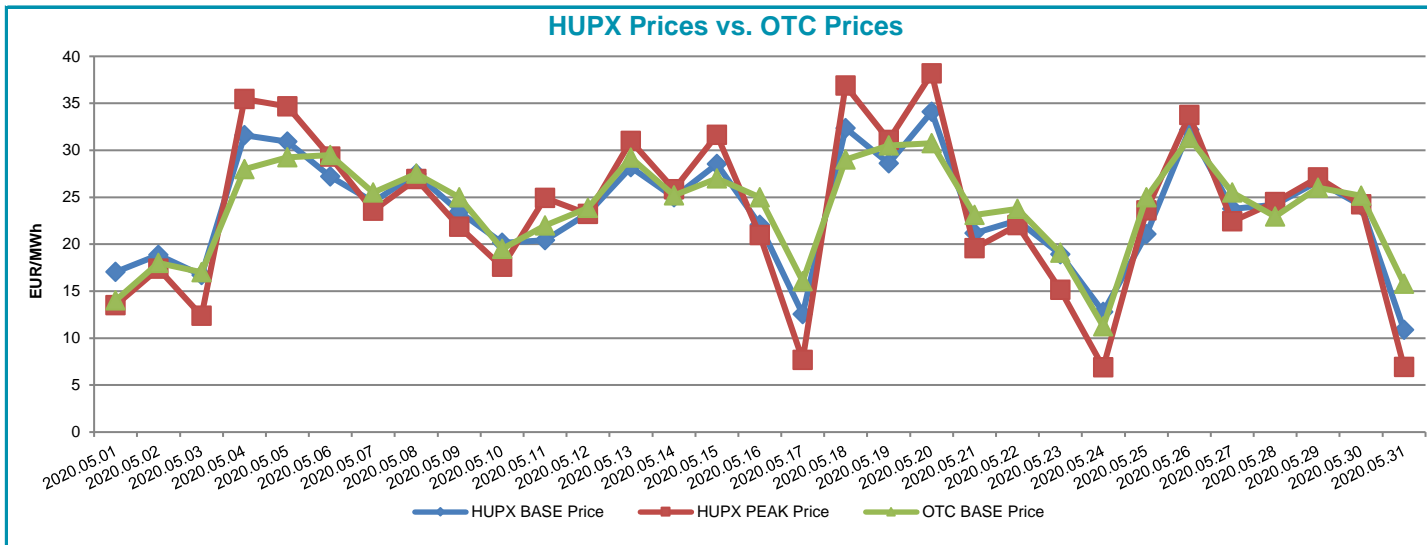
HUPX vs. Neighbouring Exchanges - Hourly Prices



HUPX vs. Neighbouring Exchanges - Baseload Prices



HUPX vs. OTC



Trimmed Diff. BL.	HUPX↔OTC	0,28
Trimmed Diff. PL.	HUPX↔OTC	N/A

Average of aggregated OFFERS/BIDS 01/05/2020-31/05/2020

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	3 564,1	3 958,3	2 808,1
H2	3 636,4	3 803,9	2 718,0
H3	3 651,1	3 725,7	2 678,4
H4	3 635,7	3 662,8	2 628,3
H5	3 662,8	3 623,1	2 608,8
H6	3 638,7	3 536,0	2 568,8
H7	3 407,0	3 512,9	2 528,4
H8	3 271,8	3 601,3	2 526,9
H9	3 574,1	3 884,7	2 809,5
H10	3 683,6	4 003,6	2 937,4
H11	3 748,4	4 091,0	3 021,6
H12	3 821,1	4 182,2	3 116,7
H13	3 748,7	4 221,7	3 119,3
H14	3 665,8	4 164,7	3 057,0
H15	3 712,0	4 180,7	3 074,7
H16	3 627,5	4 104,3	3 000,7
H17	3 517,6	4 069,2	2 909,7
H18	3 405,0	4 095,9	2 833,5
H19	3 308,2	4 080,6	2 798,3
H20	3 286,4	4 000,7	2 721,3
H21	3 095,1	3 936,7	2 604,3
H22	3 283,7	3 922,1	2 679,5
H23	3 378,4	3 958,9	2 730,5
H24	3 487,2	3 746,7	2 637,4
Σ	84 810,1	94 067,9	67 117,1

Base	
MIN (offer)	3 095,1
MAX (offer)	3 821,1
MIN (bid)	3 512,9
MAX (bid)	4 221,7
Average (offer)	3 533,8
Average (bid)	3 919,5

Peak	
MIN (offer)	3 286,4
MAX (offer)	3 821,1
MIN (bid)	3 884,7
MAX (bid)	4 221,7
Average (offer)	3 591,5
Average (bid)	4 090,0

Aggregated OFFERS/BIDS 01/05/2020-31/05/2020

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

Hour	Offers	Bids	Index volumes
H1	110 486,5	122 705,8	87 051,4
H2	112 726,9	117 920,6	84 257,5
H3	113 184,9	115 497,7	83 031,6
H4	112 707,0	113 547,7	81 477,1
H5	113 547,5	112 316,3	80 873,5
H6	112 800,7	109 615,9	79 633,6
H7	105 615,5	108 899,5	78 381,7
H8	101 425,3	111 639,6	78 334,4
H9	110 795,7	120 426,6	87 094,4
H10	114 190,1	124 111,4	91 058,0
H11	116 199,0	126 821,4	93 669,6
H12	118 453,4	129 649,5	96 616,3
H13	116 211,0	130 874,2	96 698,5
H14	113 639,0	129 104,5	94 766,7
H15	115 070,9	129 601,1	95 316,5
H16	112 452,9	127 234,4	93 021,4
H17	109 044,9	126 143,7	90 200,3
H18	105 555,0	126 973,8	87 837,2
H19	102 554,2	126 499,3	86 748,7
H20	101 878,1	124 023,1	84 360,0
H21	95 948,4	122 038,0	80 733,4
H22	101 793,5	121 585,9	83 065,0
H23	104 730,4	122 726,9	84 644,9
H24	108 103,7	116 146,8	81 758,0
Σ	2 629 114,5	2 916 103,7	2 080 629,7

Base	
MIN (offer)	95 948,4
MAX (offer)	118 453,4
MIN (bid)	108 899,5
MAX (bid)	130 874,2
Average (offer)	109 546,4
Average (bid)	121 504,3

Peak	
MIN (offer)	101 878,1
MAX (offer)	118 453,4
MIN (bid)	120 426,6
MAX (bid)	130 874,2
Average (offer)	111 337,0
Average (bid)	126 788,6

HUPX DAM

Traded Volume By Portfolios

