

Monthly Report November 2019

In November the total traded volume increased by 3,93% to 1 940 951,5 MWh compared to 1 867 558,3 MWh in October. The average daily traded volume was 64 698,4 MWh. The highest daily traded volume was 75 311,7 MWh on 16.11.2019. delivery day. The number of admitted members was 59 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 Acelmuevek 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
- Vattenfall Energy Trading GmbH
- VERBUND Trading GmbH
- Vitol Gas & Power B.V.
- VPP ENERGY Eromu-uzemelteto es Kereskedelmi Zrt.
- Watt and Volt S.A.

HUPX Day-Ahead Market

Description	10/2019	11/2019	Change	
HUPX Base Average Price (EUR/MWh)*	56,98	43,93	-13,05	-22,91%
HUPX Peak Average Price (EUR/MWh)*	65,85	51,45	-14,40	-21,87%
HUPX Base Trimmed Mean Price (EUR/MWh)**	57,41	44,16	-13,25	-23,08%
HUPX Peak Trimmed Mean Price (EUR/MWh)**	66,37	51,63	-14,74	-22,20%
OTC Base Trimmed Mean Price (EUR/MWh)**		44,60		
OTC Peak Trimmed Mean Price (EUR/MWh)**	N/A	N/A	N/A	N/A
Trimmed Diff. BL. HUPX↔OTC	-57,52	0,13	57,65	-100,22%
Trimmed Diff. PL. HUPX↔OTC	N/A	N/A	N/A	N/A

Highest Traded Price (EUR/MWh)	126,22	92,07	-34,15	-27,06%
Lowest Traded Price (EUR/MWh)	17,59	11,80	-5,79	-32,92%

Total Turnover (EUR)	105 055 786	84 889 378	-20 166 408	-19,20%
Average Daily Turnover (EUR)	3 387 568	2 829 646	-557 922	-16,47%
Max. Daily Turnover (EUR)	4 446 653	3 736 851	-709 802	-15,96%
Min. Daily Turnover (EUR)	2 399 135	2 150 193	-248 942	-10,38%

Description	10/2019	11/2019	Change	
Total Volume (MWh)	1 867 558,3	1 940 951,5	73 393,2	3,93%
Average Daily Traded Volume (MWh)	60 252,0	64 698,4	4 446,4	7,38%
Highest Daily Traded Volume (MWh)	67 561,6	75 311,7	7 750,1	11,47%
Lowest Daily Traded Volume(MWh)	53 058,1	52 741,4	-316,7	-0,60%
Highest Hourly Traded Volume (MWh)	3 245,9	3 643,7	397,8	12,26%
Lowest Hourly Traded Volume(MWh)	1 781,9	1 690,5	-91,4	-5,13%
Average Hourly Traded Volume (MWh)	2 506,8	2 695,8	189,0	7,54%

DAM - Weekdays	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	59 908,1	63 315,8	3 407,7	5,69%
DAM - Weekend	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	61 209,0	67 924,5	6 715,5	10,97%

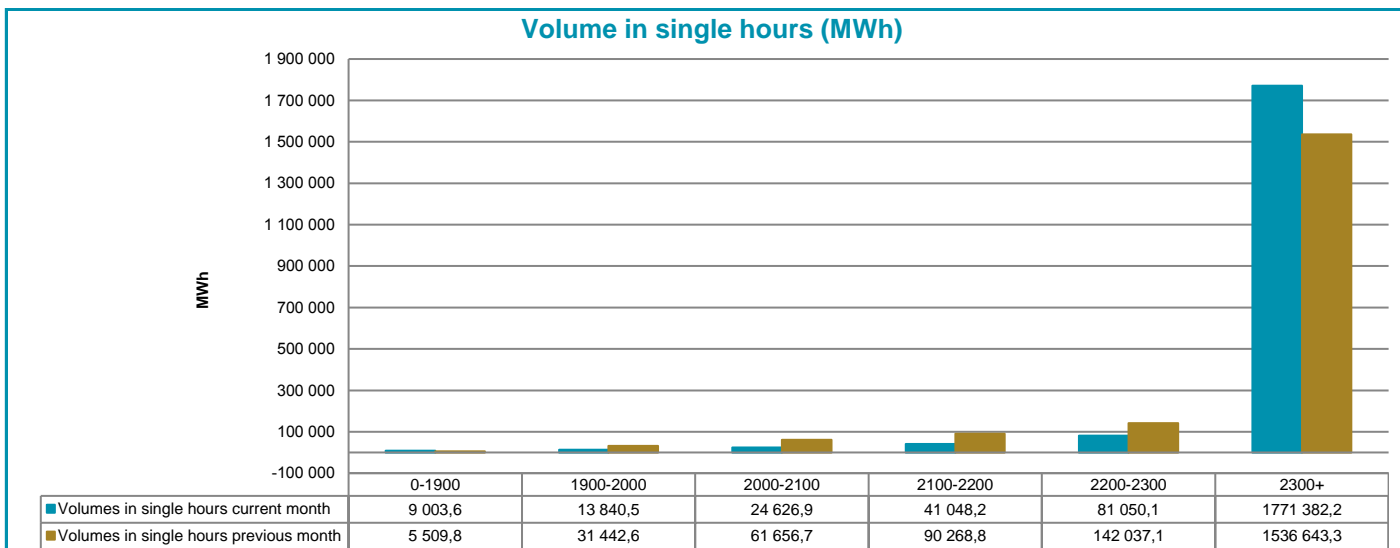
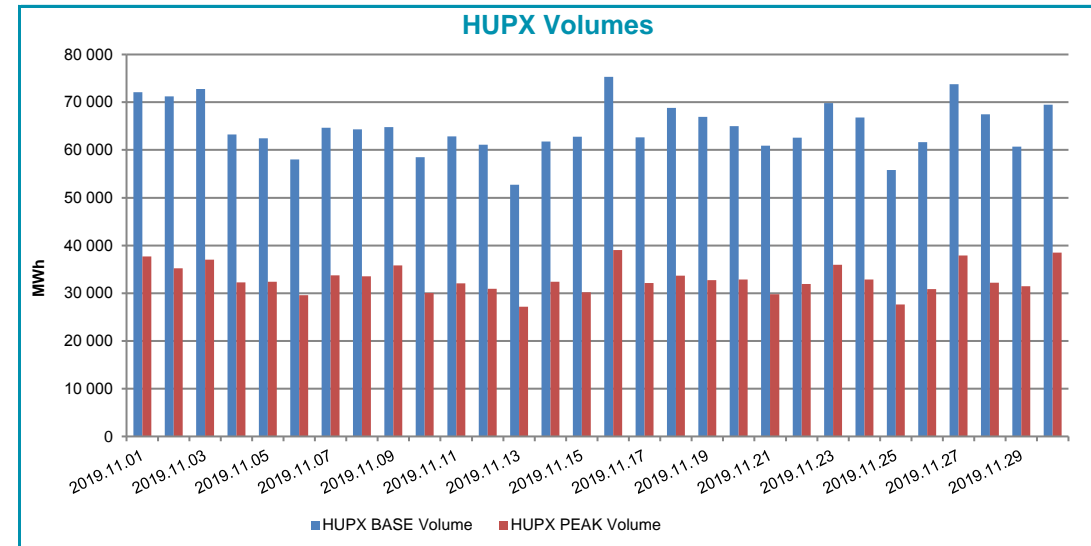
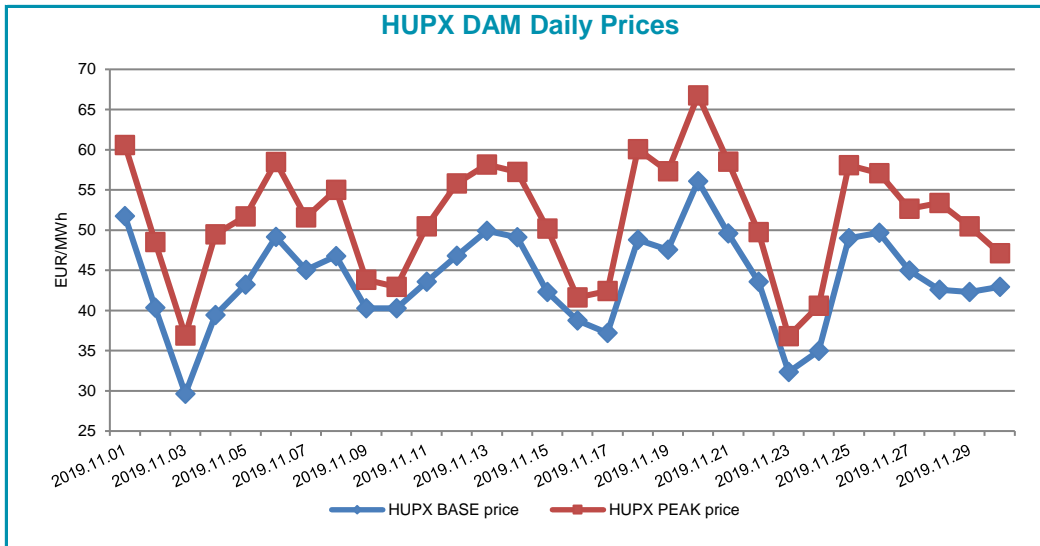
DAM - Weekdays	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	29 962,7	32 056,9	2 094,2	6,99%
DAM - Weekend	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	31 030,6	35 189,2	4 158,6	13,40%

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.

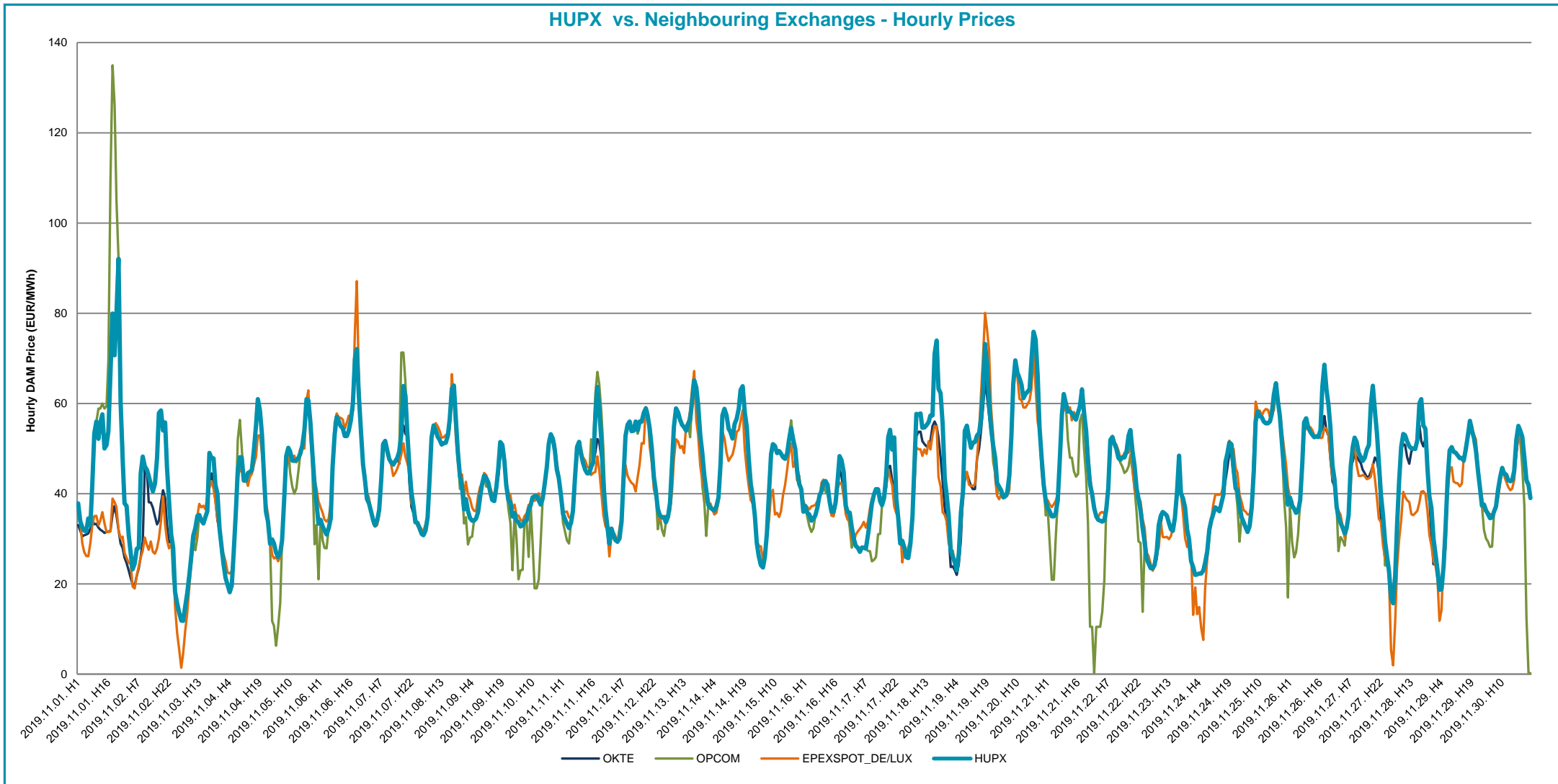
Prices and volumes



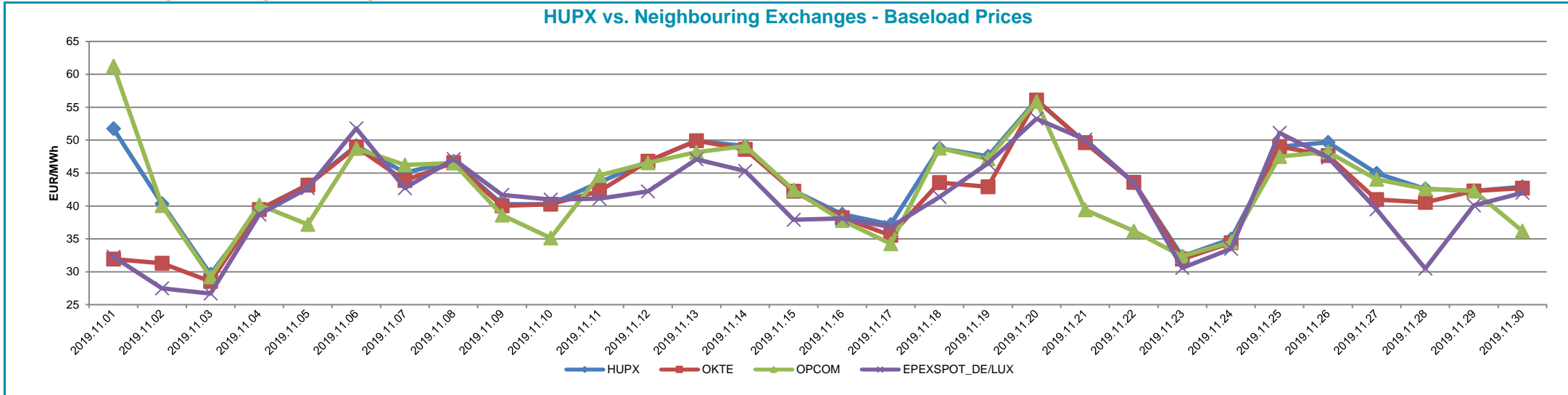
Note:

The bar chart shows the traded volumes in single hours in the examined period (01/11/2019-30/11/2019). 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 1900-2000 MWh, 2000-2100 MWh, 2100-2200 MWh and 2200-2300 MWh decreased, while the ratio increased regarding the 0-1900 MWh and 2300+ MWh.

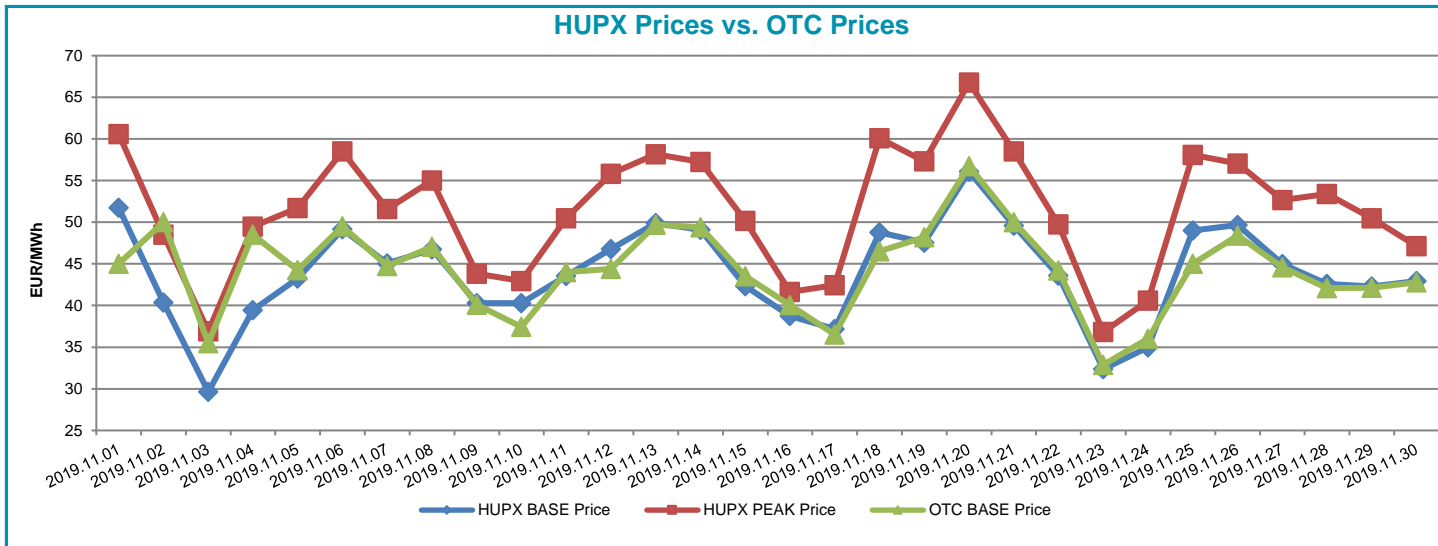
HUPX vs. Neighbouring Exchanges - Hourly Prices



HUPX vs. Neighbouring Exchanges - Baseload Prices



HUPX vs. OTC



Trimmed Diff. BL.	HUPX↔OTC	0,13
Trimmed Diff. PL.	HUPX↔OTC	N/A

Average of aggregated OFFERS/BIDS 01/11/2019-30/11/2019

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	3 622,2	3 941,8	2 791,8
H2	3 652,0	3 868,7	2 786,0
H3	3 685,0	3 816,6	2 778,3
H4	3 631,5	3 769,6	2 732,9
H5	3 537,7	3 785,5	2 675,9
H6	3 308,2	3 813,2	2 539,4
H7	3 019,7	3 761,3	2 300,4
H8	3 246,0	4 068,1	2 550,3
H9	3 367,4	4 216,9	2 689,4
H10	3 385,1	4 270,8	2 720,0
H11	3 423,1	4 241,0	2 706,4
H12	3 451,1	4 281,5	2 740,9
H13	3 422,9	4 325,1	2 746,4
H14	3 385,2	4 306,1	2 731,9
H15	3 325,2	4 316,9	2 699,2
H16	3 303,4	4 320,0	2 684,5
H17	3 303,6	4 611,2	2 808,2
H18	3 409,5	4 663,1	2 871,0
H19	3 460,1	4 510,0	2 844,5
H20	3 375,3	4 420,2	2 754,2
H21	3 314,9	4 256,3	2 657,8
H22	3 417,8	4 165,4	2 678,8
H23	3 444,7	3 923,9	2 577,3
H24	3 571,3	3 729,5	2 632,8
Σ	82 062,8	99 382,8	64 698,4

Base	
MIN (offer)	3 019,7
MAX (offer)	3 685,0
MIN (bid)	3 729,5
MAX (bid)	4 663,1
Average (offer)	3 419,3
Average (bid)	4 140,9

Peak	
MIN (offer)	3 303,4
MAX (offer)	3 460,1
MIN (bid)	4 216,9
MAX (bid)	4 663,1
Average (offer)	3 384,3
Average (bid)	4 373,6

Aggregated OFFERS/BIDS 01/11/2019-30/11/2019

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

Hour	Offers	Bids	Index volumes
H1	108 667,4	118 254,9	83 754,5
H2	109 560,3	116 061,9	83 580,5
H3	110 551,0	114 496,6	83 348,6
H4	108 944,9	113 088,7	81 986,7
H5	106 130,3	113 563,8	80 277,6
H6	99 245,7	114 397,2	76 182,7
H7	90 591,5	112 838,0	69 012,8
H8	97 381,1	122 043,3	76 509,2
H9	101 021,4	126 507,8	80 681,9
H10	101 552,5	128 124,7	81 599,6
H11	102 693,2	127 230,3	81 193,0
H12	103 533,5	128 446,3	82 228,0
H13	102 685,7	129 753,9	82 392,7
H14	101 555,8	129 181,6	81 955,9
H15	99 754,7	129 506,5	80 976,0
H16	99 101,4	129 600,0	80 535,2
H17	99 106,7	138 336,0	84 247,3
H18	102 286,0	139 894,1	86 130,5
H19	103 802,0	135 299,7	85 333,8
H20	101 258,5	132 605,4	82 624,7
H21	99 445,6	127 690,0	79 735,2
H22	102 535,0	124 962,5	80 365,0
H23	103 341,0	117 716,6	77 317,6
H24	107 140,1	111 883,5	78 982,5
Σ	2 461 885,3	2 981 483,3	1 940 951,5

Base	
MIN (offer)	90 591,5
MAX (offer)	110 551,0
MIN (bid)	111 883,5
MAX (bid)	139 894,1
Average (offer)	102 578,6
Average (bid)	124 228,5

Peak	
MIN (offer)	99 101,4
MAX (offer)	103 802,0
MIN (bid)	126 507,8
MAX (bid)	139 894,1
Average (offer)	101 529,3
Average (bid)	131 207,2

HUPX DAM

Traded Volume By Portfolios

