

Monthly Report December 2020

In December the total traded volume decreased by 3,36% to 2 047 117,4 MWh compared to 2 118 374,1 MWh in November. The average daily traded volume was 66 036,0 MWh. The highest daily traded volume was 78 631,4 MWh on 1.12.2020. delivery day. The number of admitted members was 64 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

- EDF Trading Markets (Ireland) Limited
- Freepoint Commodities B.V.
- OMV PETROM SA

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 Europe AG
- 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
- Grand Energy Distribution 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 Acelmuevek Kft.
- Petrol d.d., Ljubljana
- RESPECT ENERGY SPÓŁKA AKCYJNA
- RWE Supply & Trading GmbH
- SINERGY Energiakereskedő Kft.
- Slovenske elektrarne, a.s.
- TINMAR ENERGY SA
- Trailstone GmbH
- Vattenfall Energy Trading GmbH
- VERBUND Energy4Business GmbH
- Vitol Gas & Power B.V.
- Watt and Volt S.A.

HUPX Day-Ahead Market

Description	11/2020	12/2020	Change	
HUPX Base Average Price (EUR/MWh)*	48,88	58,18	9,29	19,01%
HUPX Peak Average Price (EUR/MWh)*	57,81	72,66	14,85	25,69%
HUPX Base Trimmed Mean Price (EUR/MWh)**	48,72	57,14	8,41	17,27%
HUPX Peak Trimmed Mean Price (EUR/MWh)**	57,33	70,71	13,38	23,35%
OTC Base Trimmed Mean Price (EUR/MWh)**	47,65	57,70	10,04	21,08%
OTC Peak Trimmed Mean Price (EUR/MWh)**	N/A	N/A	N/A	N/A
Trimmed Diff. BL. HUPX↔OTC	-1,18	0,26	1,44	-121,95%
Trimmed Diff. PL. HUPX↔OTC	N/A	N/A	N/A	N/A

Highest Traded Price (EUR/MWh)	120,09	150,02	29,93	24,92%
Lowest Traded Price (EUR/MWh)	0,17	3,05	2,88	1694,12%

Total Turnover (EUR)	105 133 924	120 473 228	15 339 304	14,59%
Average Daily Turnover (EUR)	3 504 464	3 886 233	381 769	10,89%
Max. Daily Turnover (EUR)	6 580 925	7 002 010	421 085	6,40%
Min. Daily Turnover (EUR)	1 597 217	2 354 996	757 779	47,44%

Description	11/2020	12/2020	Change	
Total Volume (MWh)	2 118 374,1	2 047 117,4	-71 256,7	-3,36%
Average Daily Traded Volume (MWh)	70 612,5	66 036,0	-4 576,4	-6,48%
Highest Daily Traded Volume (MWh)	82 276,0	78 631,4	-3 644,6	-4,43%
Lowest Daily Traded Volume(MWh)	59 302,3	55 279,9	-4 022,4	-6,78%
Highest Hourly Traded Volume (MWh)	4 254,6	4 315,1	60,5	1,42%
Lowest Hourly Traded Volume(MWh)	2 077,2	1 745,5	-331,7	-15,97%
Average Hourly Traded Volume (MWh)	2 942,2	2 751,5	-190,7	-6,48%

DAM - Weekdays	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	70 658,3	65 965,3	-4 693,0	-6,64%
DAM - Weekend	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	70 505,4	66 239,3	-4 266,1	-6,05%

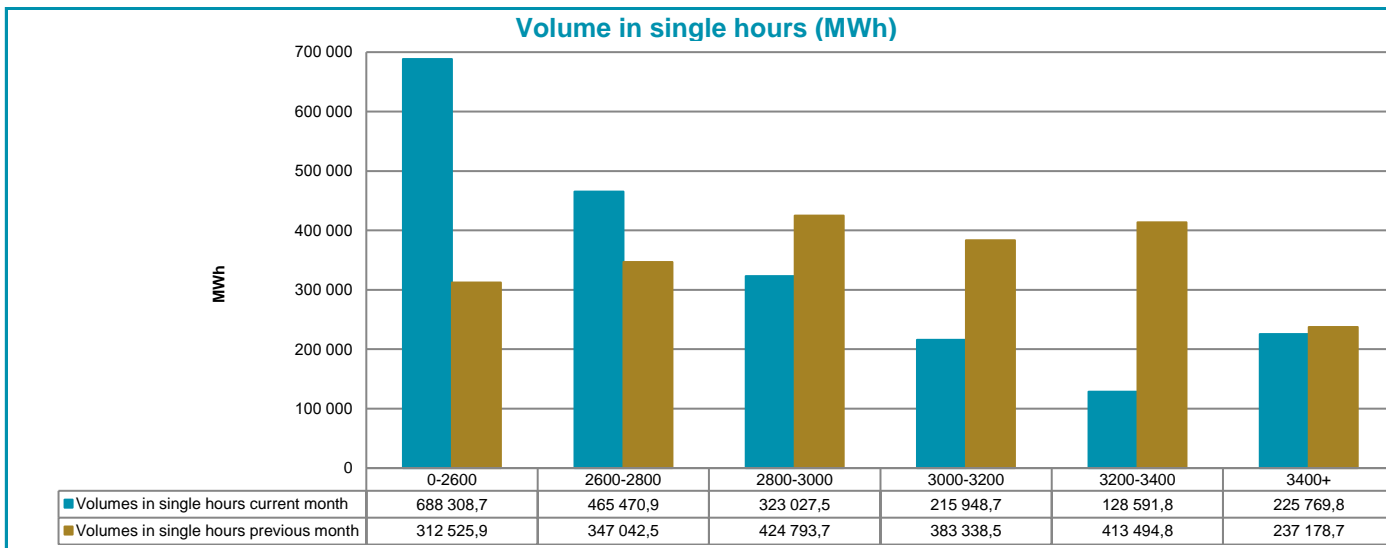
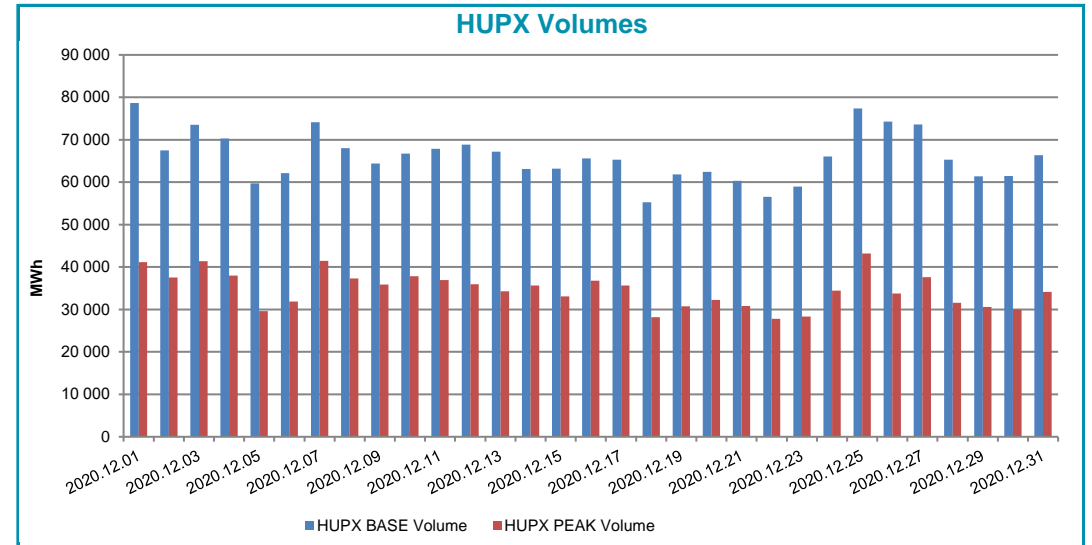
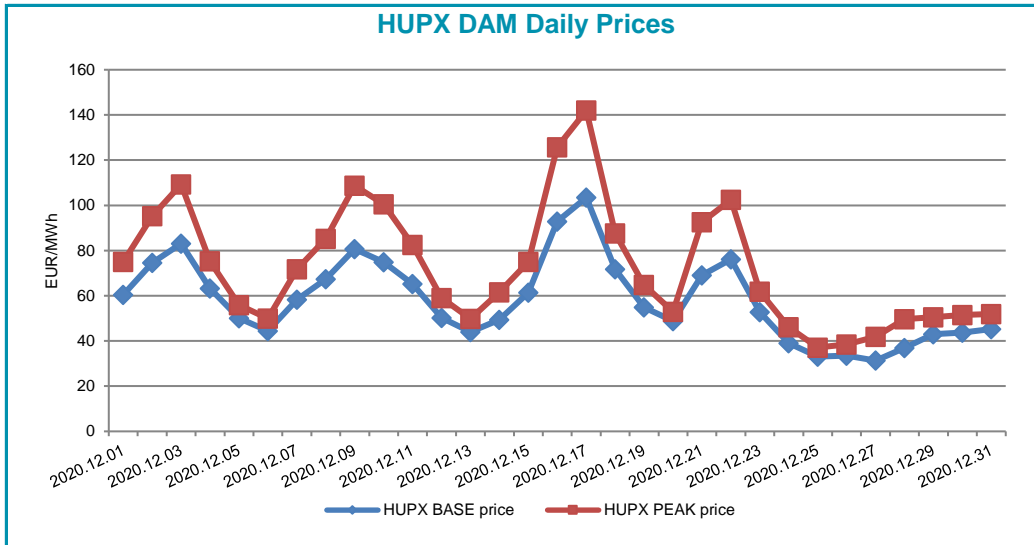
DAM - Weekdays	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	36 487,2	35 118,1	-1 369,2	-3,75%
DAM - Weekend	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	35 931,8	33 274,6	-2 657,2	-7,40%

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.

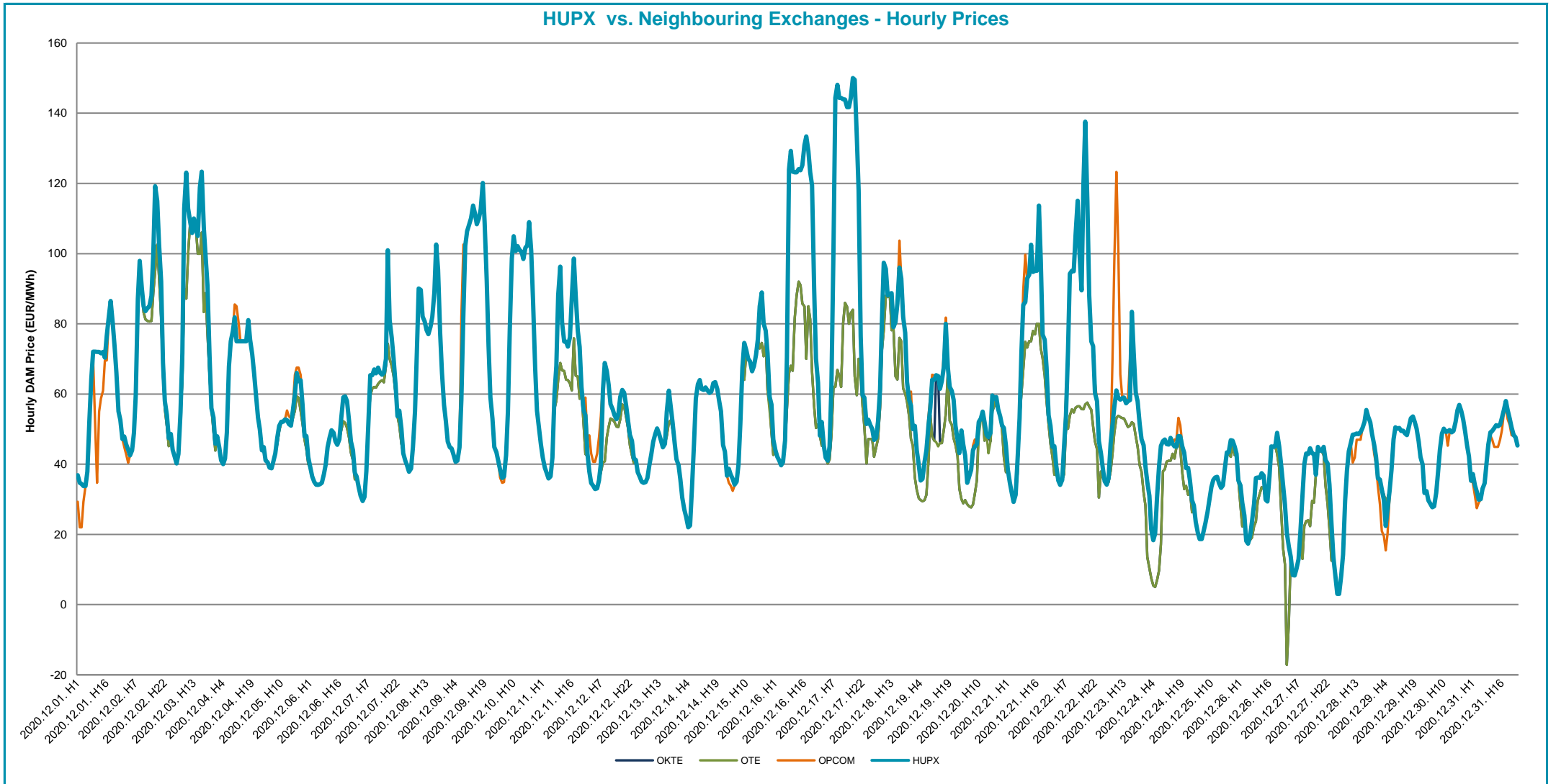
Prices and volumes



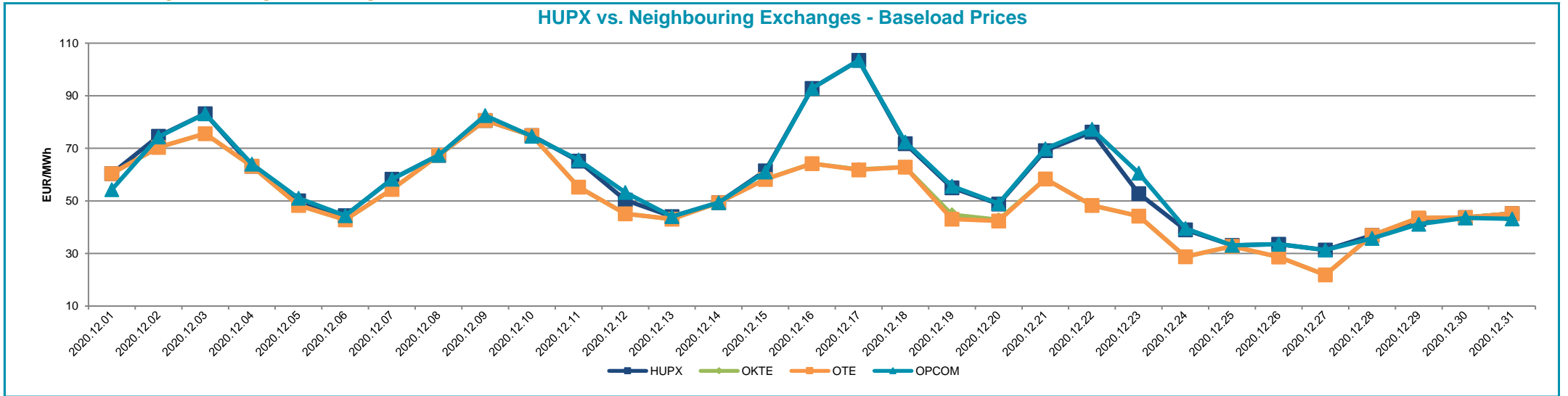
Note:

The bar chart shows the traded volumes in single hours in the examined period (01/12/2020-31/12/2020). 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 2800-3000 MWh, 3000-3200 MWh, 3200-3400 MWh and 3400+ MWh decreased, while the ratio increased regarding the 0-2600 MWh and 2600-2800 MWh.

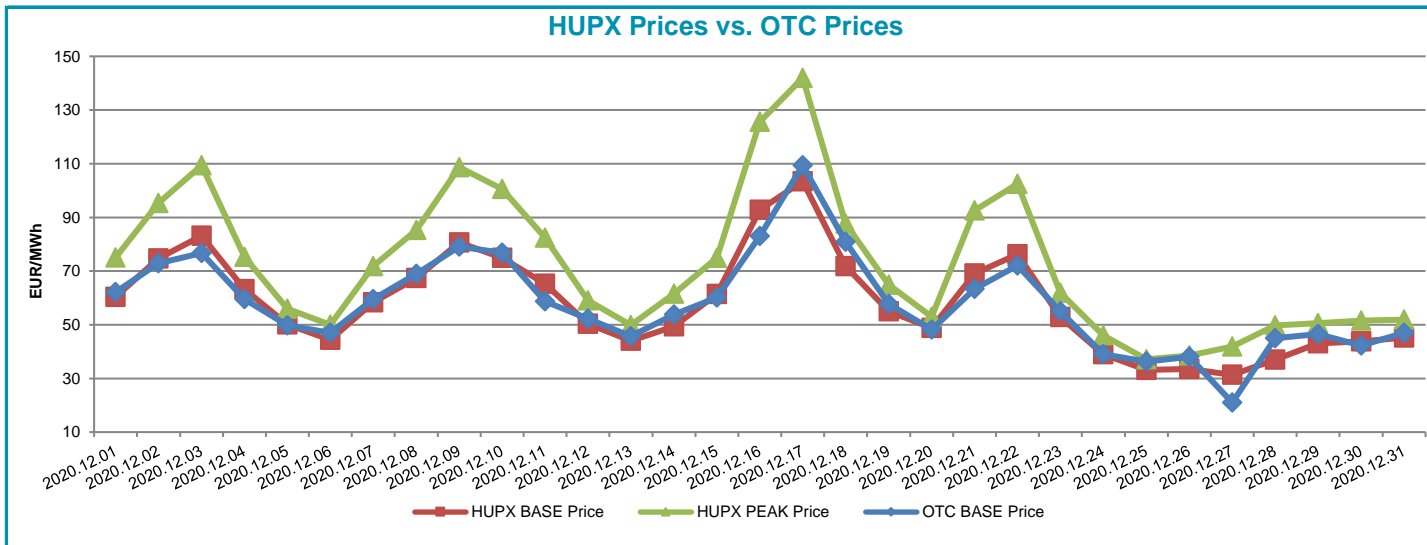
HUPX vs. Neighbouring Exchanges - Hourly Prices



HUPX vs. Neighbouring Exchanges - Baseload Prices



HUPX vs. OTC



Trimmed Diff. BL.	HUPX↔OTC	0,26
Trimmed Diff. PL.	HUPX↔OTC	N/A

Average of aggregated OFFERS/BIDS 01/12/2020-31/12/2020

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	3 609,1	4 083,5	2 760,7
H2	3 667,7	4 057,8	2 814,5
H3	3 537,1	3 819,1	2 622,3
H4	3 501,6	3 723,5	2 563,1
H5	3 486,6	3 763,8	2 578,4
H6	3 325,4	3 920,5	2 532,0
H7	3 053,6	3 867,3	2 374,4
H8	3 175,3	4 101,5	2 561,3
H9	3 366,5	4 313,0	2 747,8
H10	3 327,7	4 392,9	2 761,9
H11	3 309,4	4 423,5	2 756,7
H12	3 737,6	4 839,9	3 183,5
H13	3 708,1	4 852,9	3 196,4
H14	3 617,0	4 763,0	3 105,8
H15	3 512,1	4 659,9	2 995,8
H16	3 234,9	4 375,8	2 701,2
H17	3 266,2	4 526,1	2 777,2
H18	3 473,2	4 540,8	2 895,5
H19	3 384,4	4 336,6	2 764,8
H20	3 401,7	4 318,0	2 755,8
H21	3 244,8	4 122,4	2 579,9
H22	3 318,7	4 083,0	2 586,5
H23	3 437,7	4 104,0	2 689,3
H24	3 578,0	3 984,8	2 731,4
Σ	82 274,4	101 973,7	66 036,0

Base	
MIN (offer)	3 053,6
MAX (offer)	3 737,6
MIN (bid)	3 723,5
MAX (bid)	4 852,9
Average (offer)	3 428,1
Average (bid)	4 248,9

Peak	
MIN (offer)	3 234,9
MAX (offer)	3 737,6
MIN (bid)	4 313,0
MAX (bid)	4 852,9
Average (offer)	3 444,9
Average (bid)	4 528,5

Aggregated OFFERS/BIDS 01/12/2020-31/12/2020

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

Hour	Offers	Bids	Index volumes
H1	111 881,3	126 589,7	85 583,2
H2	113 697,4	125 790,8	87 249,3
H3	109 649,8	118 391,5	81 289,8
H4	108 549,8	115 429,7	79 455,5
H5	108 085,9	116 677,2	79 928,9
H6	103 087,4	121 537,0	78 492,2
H7	94 661,8	119 885,6	73 606,3
H8	98 434,0	127 147,1	79 399,6
H9	104 362,6	133 703,6	85 181,7
H10	103 159,0	136 180,3	85 619,4
H11	102 590,0	137 128,4	85 458,4
H12	115 865,0	150 037,8	98 687,6
H13	114 949,6	150 440,7	99 089,7
H14	112 126,1	147 652,8	96 279,4
H15	108 876,6	144 457,6	92 868,9
H16	100 283,1	135 649,5	83 735,9
H17	101 253,4	140 308,9	86 091,8
H18	107 667,7	140 766,0	89 759,8
H19	104 916,6	134 435,5	85 709,0
H20	105 453,3	133 858,1	85 431,3
H21	100 589,5	127 793,2	79 976,8
H22	102 880,6	126 572,0	80 180,9
H23	106 568,8	127 222,5	83 368,1
H24	110 916,5	123 528,6	84 673,9
Σ	2 550 505,8	3 161 184,1	2 047 117,4

Base	
MIN (offer)	94 661,8
MAX (offer)	115 865,0
MIN (bid)	115 429,7
MAX (bid)	150 440,7
Average (offer)	106 271,1
Average (bid)	131 716,0

Peak	
MIN (offer)	100 283,1
MAX (offer)	115 865,0
MIN (bid)	133 703,6
MAX (bid)	150 440,7
Average (offer)	106 791,9
Average (bid)	140 384,9

HUPX DAM

Traded Volume By Portfolios

