

Monthly Report November 2020

In November the total traded volume decreased by 0,76% to 2 118 374,1 MWh compared to 2 134 633,9 MWh in October. The average daily traded volume was 70 612,5 MWh. The highest daily traded volume was 82 276,0 MWh on 30.11.2020. delivery day. The number of admitted members was 61 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 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-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
- 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	10/2020	11/2020	Change	
HUPX Base Average Price (EUR/MWh)*	39,35	48,88	9,53	24,22%
HUPX Peak Average Price (EUR/MWh)*	45,39	57,81	12,42	27,36%
HUPX Base Trimmed Mean Price (EUR/MWh)**	40,15	48,72	8,57	21,35%
HUPX Peak Trimmed Mean Price (EUR/MWh)**	46,28	57,33	11,05	23,88%
OTC Base Trimmed Mean Price (EUR/MWh)**	39,93	47,65	7,72	19,34%
OTC Peak Trimmed Mean Price (EUR/MWh)**	N/A	N/A	N/A	N/A
Trimmed Diff. BL. HUPX↔OTC	-0,03	-1,18	-1,16	4512,37%
Trimmed Diff. PL. HUPX↔OTC	N/A	N/A	N/A	N/A

Highest Traded Price (EUR/MWh)	91,23	120,09	28,86	31,63%
Lowest Traded Price (EUR/MWh)	0,40	0,17	-0,23	-57,50%

Total Turnover (EUR)	84 413 619	105 133 924	20 720 305	24,55%
Average Daily Turnover (EUR)	2 723 539	3 504 464	780 925	28,67%
Max. Daily Turnover (EUR)	3 660 195	6 580 925	2 920 730	79,80%
Min. Daily Turnover (EUR)	1 037 788	1 597 217	559 429	53,91%

Description	10/2020	11/2020	Change	
Total Volume (MWh)	2 134 633,9	2 118 374,1	-16 259,8	-0,76%
Average Daily Traded Volume (MWh)	68 872,7	70 612,5	1 739,8	2,53%
Highest Daily Traded Volume (MWh)	78 928,5	82 276,0	3 347,5	4,24%
Lowest Daily Traded Volume(MWh)	59 958,2	59 302,3	-655,9	-1,09%
Highest Hourly Traded Volume (MWh)	4 175,7	4 254,6	78,9	1,89%
Lowest Hourly Traded Volume(MWh)	1 907,7	2 077,2	169,5	8,89%
Average Hourly Traded Volume (MWh)	2 865,3	2 942,2	76,9	2,68%

DAM - Weekdays	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	67 373,8	70 658,3	3 284,6	4,88%
DAM - Weekend	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	72 490,1	70 505,4	-1 984,7	-2,74%

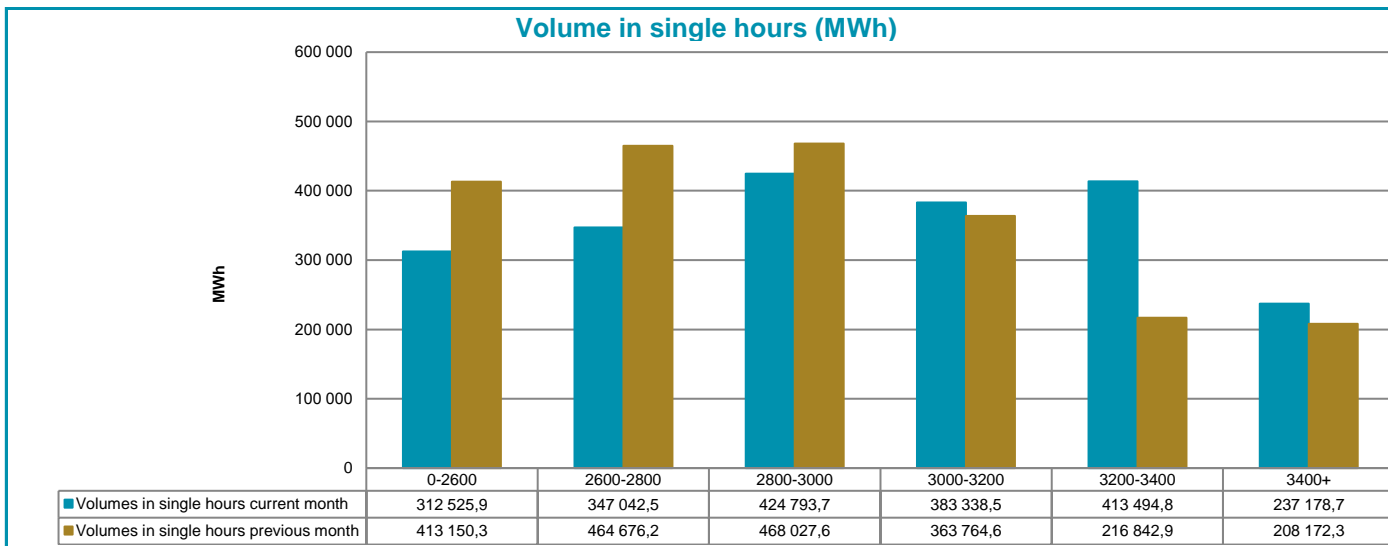
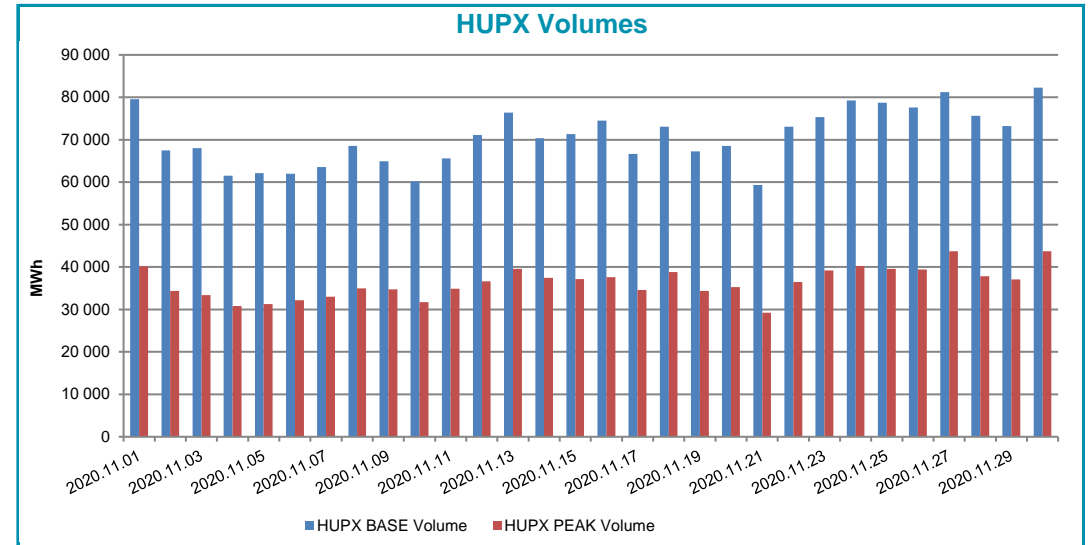
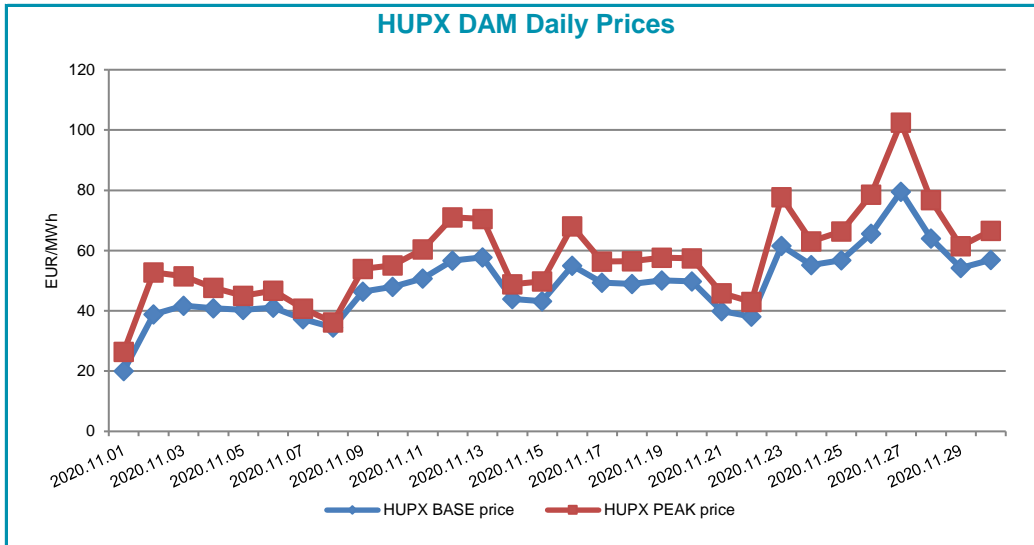
DAM - Weekdays	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	35 559,7	36 487,2	927,5	2,61%
DAM - Weekend	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	37 754,2	35 931,8	-1 822,4	-4,83%

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.

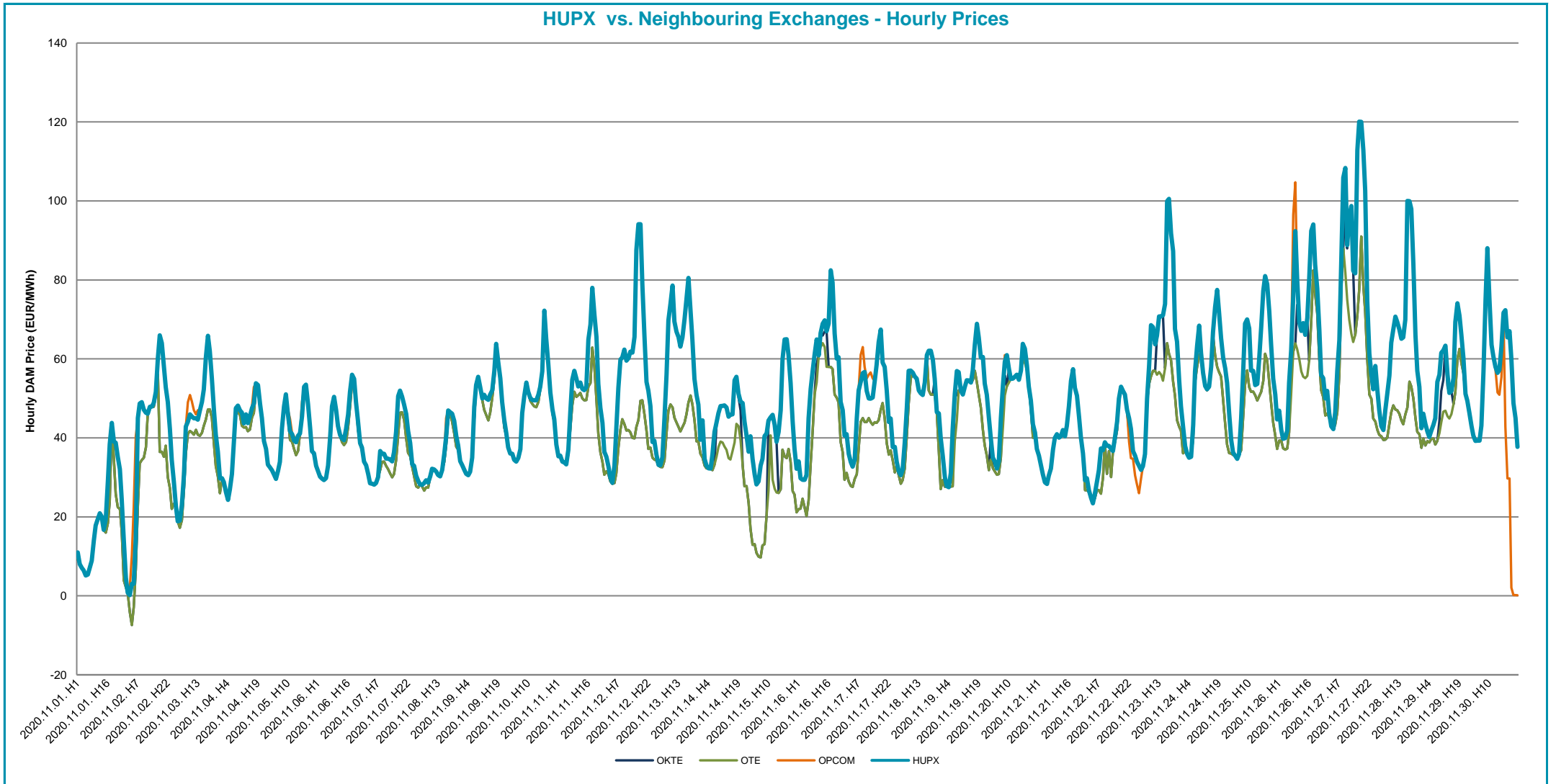
Prices and volumes



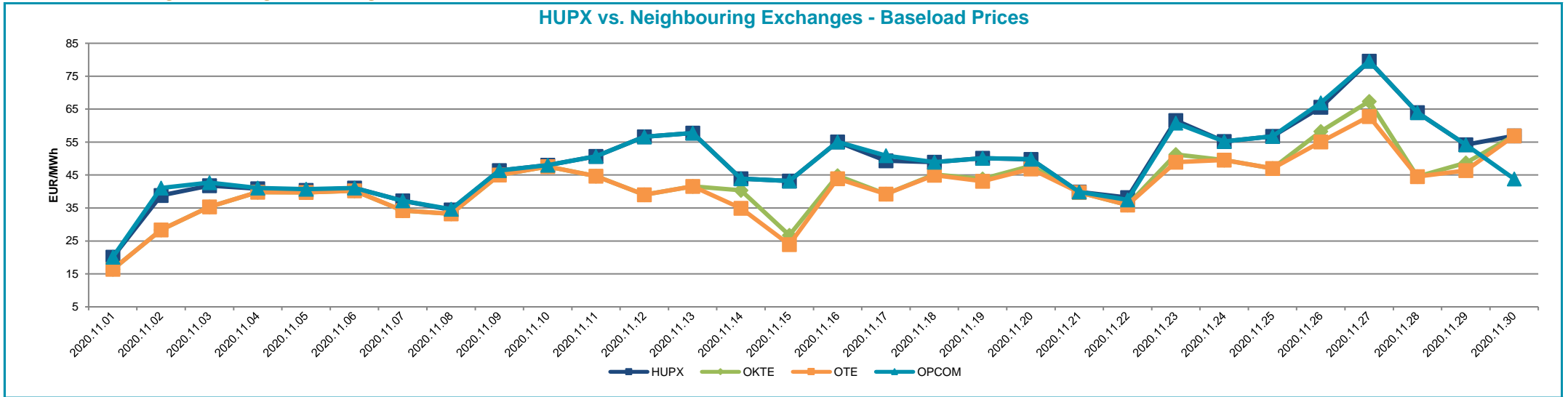
Note:

The bar chart shows the traded volumes in single hours in the examined period (01/11/2020-30/11/2020). 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, 2600-2800 MWh and 2800-3000 MWh decreased, while the ratio increased regarding the 3000-3200 MWh, 3200-3400 MWh and 3400+ MWh.

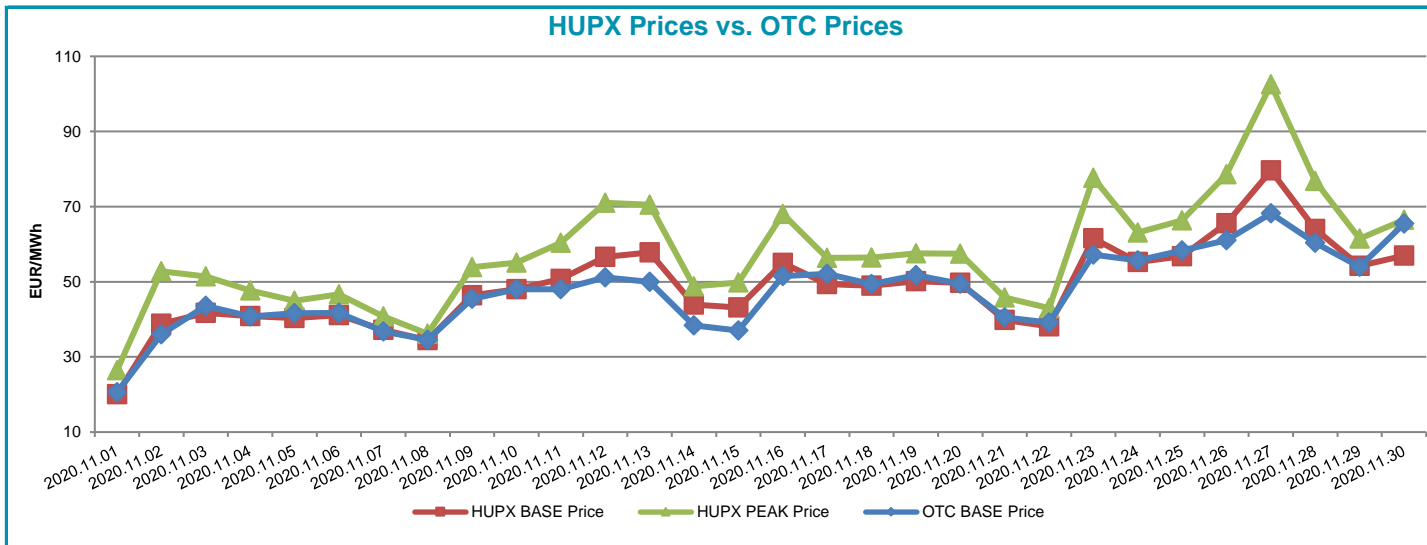
HUPX vs. Neighbouring Exchanges - Hourly Prices



HUPX vs. Neighbouring Exchanges - Baseload Prices



HUPX vs. OTC



Trimmed Diff. BL	HUPX↔OTC	-1,18
Trimmed Diff. PL	HUPX↔OTC	N/A

Average of aggregated OFFERS/BIDS 01/11/2020-30/11/2020

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	4 140,1	4 345,1	3 010,8
H2	4 165,5	4 227,5	2 961,8
H3	4 165,6	4 156,6	2 917,4
H4	4 102,1	4 104,6	2 862,1
H5	4 044,5	4 124,8	2 843,4
H6	3 920,4	4 332,6	2 850,2
H7	3 593,7	4 258,6	2 686,7
H8	3 605,2	4 411,0	2 777,8
H9	3 748,7	4 577,6	2 949,8
H10	3 750,3	4 694,9	2 994,0
H11	3 843,3	4 733,4	3 071,0
H12	3 869,4	4 885,6	3 151,6
H13	3 811,2	4 857,9	3 106,8
H14	3 743,2	4 773,2	3 035,5
H15	3 593,2	4 623,5	2 881,2
H16	3 616,7	4 706,5	2 930,6
H17	3 584,1	4 789,8	2 967,3
H18	3 796,2	4 882,8	3 109,9
H19	3 874,7	4 744,4	3 079,7
H20	3 898,8	4 659,1	3 043,4
H21	3 717,9	4 585,2	2 866,0
H22	3 775,3	4 509,1	2 884,2
H23	3 803,0	4 453,2	2 826,8
H24	3 937,7	4 285,1	2 804,6
Σ	92 100,9	108 722,2	70 612,5

Base	
MIN (offer)	3 584,1
MAX (offer)	4 165,6
MIN (bid)	4 104,6
MAX (bid)	4 885,6
Average (offer)	3 837,5
Average (bid)	4 530,1

Peak	
MIN (offer)	3 584,1
MAX (offer)	3 898,8
MIN (bid)	4 577,6
MAX (bid)	4 885,6
Average (offer)	3 760,8
Average (bid)	4 744,1

Aggregated OFFERS/BIDS 01/11/2020-30/11/2020

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

Hour	Offers	Bids	Index volumes
H1	124 203,8	130 353,7	90 323,5
H2	124 964,1	126 825,8	88 854,5
H3	124 967,6	124 699,3	87 523,2
H4	123 062,4	123 138,3	85 862,6
H5	121 335,8	123 744,5	85 303,4
H6	117 611,0	129 978,7	85 507,3
H7	107 809,8	127 757,2	80 599,6
H8	108 155,6	132 330,1	83 333,5
H9	112 462,4	137 329,3	88 492,9
H10	112 510,2	140 845,7	89 819,9
H11	115 298,9	142 000,9	92 129,1
H12	116 082,9	146 567,8	94 547,4
H13	114 334,5	145 736,1	93 202,5
H14	112 296,6	143 196,8	91 063,6
H15	107 796,1	138 704,6	86 435,1
H16	108 501,7	141 195,3	87 919,1
H17	107 521,9	143 694,6	89 018,9
H18	113 885,2	146 483,3	93 297,8
H19	116 240,7	142 331,1	92 391,3
H20	116 965,0	139 773,7	91 300,7
H21	111 538,0	137 556,9	85 979,2
H22	113 258,7	135 273,6	86 526,7
H23	114 091,4	133 595,2	84 804,1
H24	118 131,4	128 552,0	84 138,2
Σ	2 763 025,7	3 261 664,5	2 118 374,1

Base	
MIN (offer)	107 521,9
MAX (offer)	124 967,6
MIN (bid)	123 138,3
MAX (bid)	146 567,8
Average (offer)	115 126,1
Average (bid)	135 902,7

Peak	
MIN (offer)	107 521,9
MAX (offer)	116 965,0
MIN (bid)	137 329,3
MAX (bid)	146 567,8
Average (offer)	112 824,7
Average (bid)	142 321,6

HUPX DAM

Traded Volume By Portfolios

