

Monthly Report September 2018

In September the total traded volume decreased by 5,91% to 1 648 877,5 MWh compared to 1 752 494,2 MWh in August. The average daily traded volume was 54 962,6 MWh. The highest daily traded volume was 69 203,4 MWh on 30.9.2018. delivery day. The number of admitted members was 57 in the examined month.

List of the Members

Founder members

- ALPIQ ENERGY SE
- AXPO Trading AG
- AYEN ENERGIJA d.o.o.
- BC-Energiakereskedo Kft.
- Budapesti Eromu Zrt.
- CEZ, a.s.
- CHP-EROMU Kft.
- Citigroup Global Markets Limited
- Danske Commodities A/S
- E.ON Energiakereskedelmi Kft.
- EDF Trading Limited
- EDS International SK

Admitted members

- AXPO Trading AG
- AYEN ENERGIJA d.o.o.
- BC-Energiakereskedo Kft.
- Budapesti Eromu Zrt.
- CHP-EROMU Kft.
- Citigroup Global Markets Limited
- E.ON Energiakereskedelmi Kft.
- EDF Trading Limited
- EDS International SK
- Ekologicke Zdroje Energie s.r.o.
- Enel Trade S.p.A.
- Energi Danmark A/S
- ENERGIEALLIANZ Austria GmbH
- Energija Naturalis Int d.o.o.
- Ergo-pro Trading JSC
- Energy Supply EOOD
- Energya VM Gestion De Energia S.L.U.
- EPS Trgovanje, d.o.o.
- EVN Trading South East Europe EAD
- Ezpada s.r.o.
- Freepoint Commodities Europe LLP
- Gazprom Marketing & Trading Ltd
- GDF Suez Trading SAS
- Greenergy-Trade Kft.
- HEP d.d.
- Interenergo d.o.o.
- ISD Power Kft.
- LE Trading a.s.
- MAVIR ZRt.
- MET Austria Energy Trade GmbH
- Monsson Trading S.R.L.
- NEAS Energy A/S
- NKM Aramszolgaltato Zrt
- OAM Ozdi Acelmuevek Kft.
- OMV Gas Marketing & Trading GmbH
- Petrol d.d., Ljubljana
- RIGHT POWER, a.s.
- RWE Supply & Trading GmbH
- SINERGY Energiakereskedő Kft.
- Slovenske elektrarne, a.s.
- TINMAR ENERGY SA
- Trailstone GmbH
- Vattenfall Energy Trading GmbH
- VERBUND AG
- Vitol Gas & Power B.V.

HUPX Day-Ahead Market

Description	8/2018	9/2018	Change	
HUPX Base Average Price (EUR/MWh)*	60,45	62,94	2,50	4,13%
HUPX Peak Average Price (EUR/MWh)*	65,12	70,25	5,13	7,87%
HUPX Base Trimmed Mean Price (EUR/MWh)**	60,44	63,17	2,73	4,51%
HUPX Peak Trimmed Mean Price (EUR/MWh)**	65,25	70,37	5,12	7,85%
OTC Base Trimmed Mean Price (EUR/MWh)**	60,99	64,14	3,16	5,17%
OTC Peak Trimmed Mean Price (EUR/MWh)**	N/A	N/A	N/A	N/A
Trimmed Diff. BL. HUPX↔OTC	0,37	1,01	0,63	169,59%
Trimmed Diff. PL. HUPX↔OTC	N/A	N/A	N/A	N/A

Highest Traded Price (EUR/MWh)	88,00	117,20	29,20	33,18%
Lowest Traded Price (EUR/MWh)	17,66	2,15	-15,51	-87,83%

Total Turnover (EUR)	106 136 769	103 226 819	-2 909 951	-2,74%
Average Daily Turnover (EUR)	3 423 767	3 440 894	17 127	0,50%
Max. Daily Turnover (EUR)	4 399 629	4 316 622	-83 007	-1,89%
Min. Daily Turnover (EUR)	2 681 966	2 598 702	-83 264	-3,10%

Description	8/2018	9/2018	Change	
Total Volume (MWh)	1 752 494,2	1 648 877,5	-103 616,7	-5,91%
Average Daily Traded Volume (MWh)	56 532,1	54 962,6	-1 569,5	-2,78%
Highest Daily Traded Volume (MWh)	62 464,0	69 203,4	6 739,4	10,79%
Lowest Daily Traded Volume(MWh)	46 284,8	44 574,8	-1 710,0	-3,69%
Highest Hourly Traded Volume (MWh)	3 005,3	3 109,4	104,1	3,46%
Lowest Hourly Traded Volume(MWh)	1 576,7	1 438,9	-137,8	-8,74%
Average Hourly Traded Volume (MWh)	2 355,5	2 290,1	-65,4	-2,78%

DAM - Weekdays	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	56 884,8	53 068,2	-3 816,6	-6,71%
DAM - Weekend	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	55 518,0	58 751,4	3 233,5	5,82%

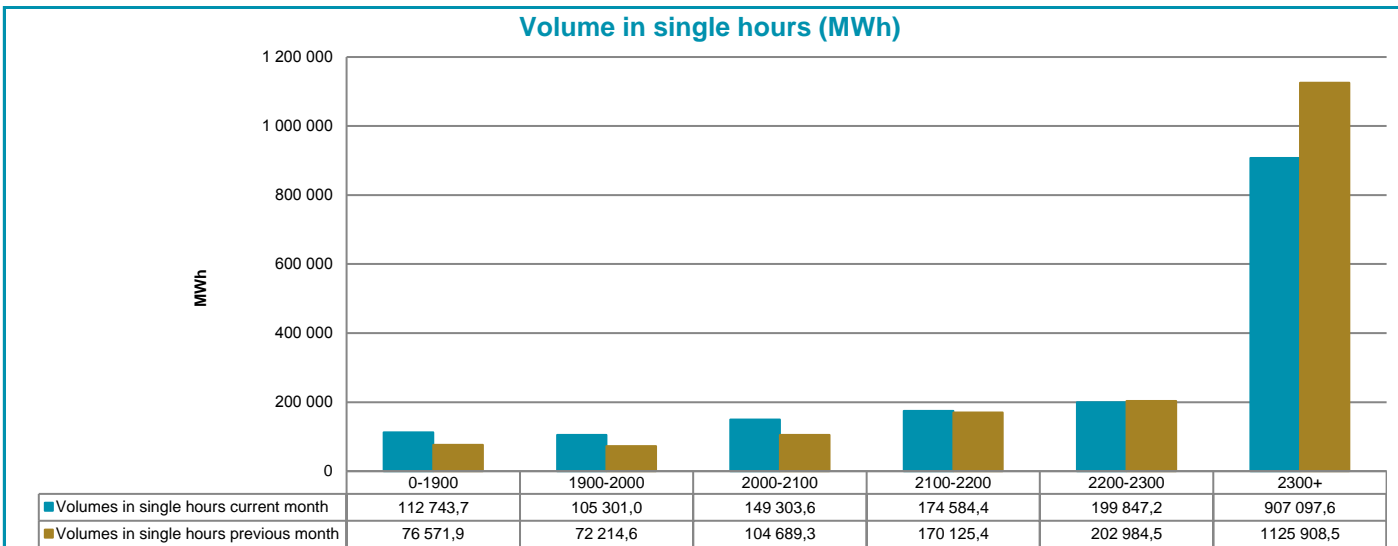
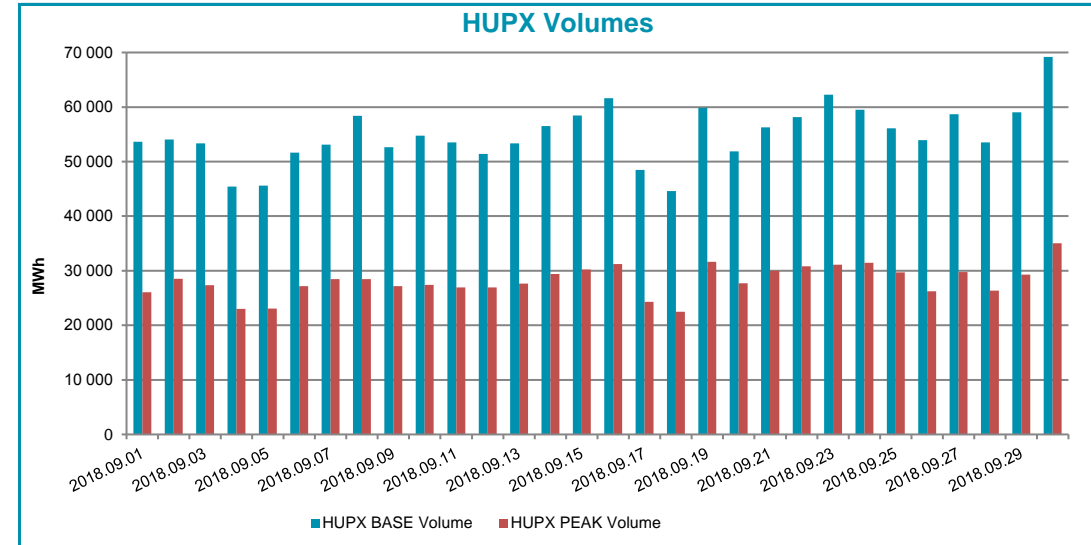
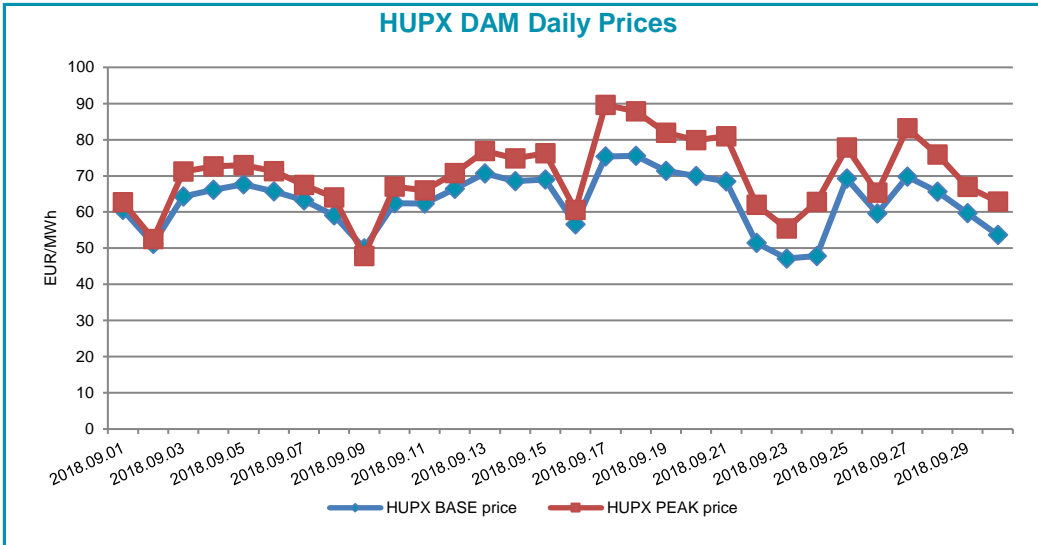
DAM - Weekdays	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	29 520,7	27 353,9	-2 166,9	-7,34%
DAM - Weekend	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	28 329,2	29 788,0	1 458,8	5,15%

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.

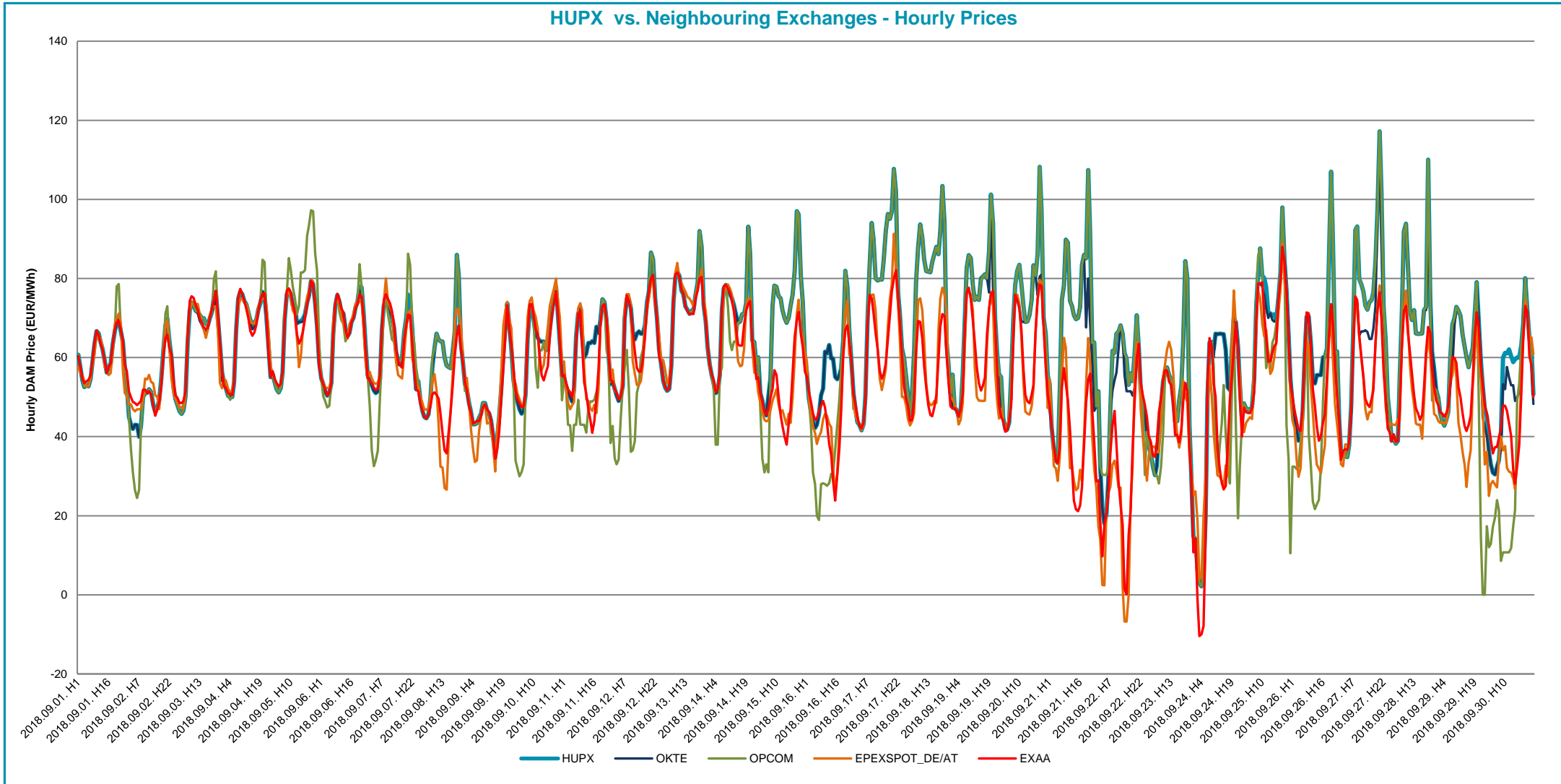
Prices and volumes



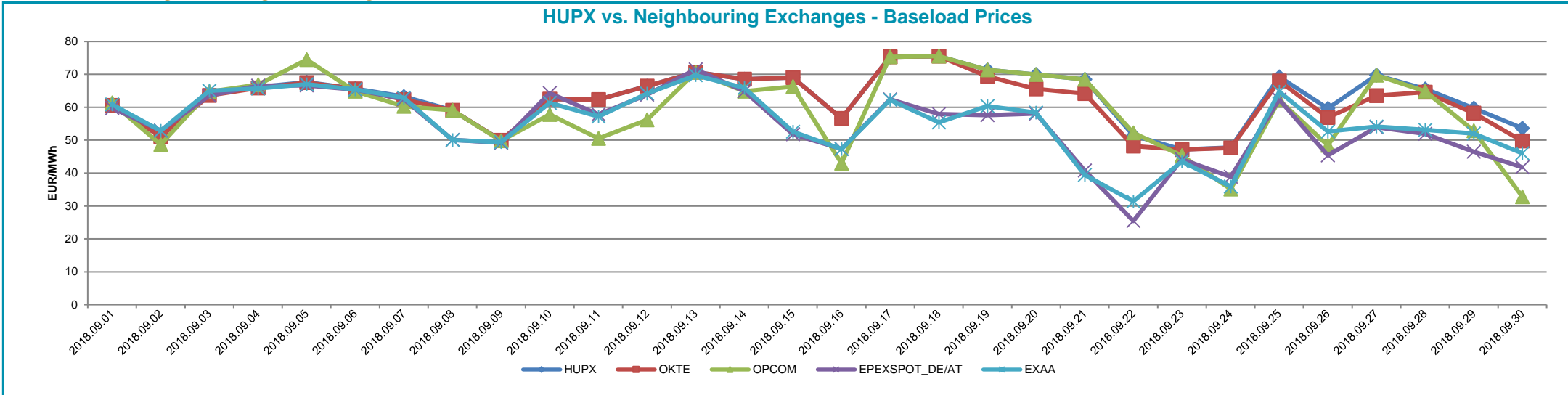
Note:

The bar chart shows the traded volumes in single hours in the examined period (01/09/2018-30/09/2018). 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.

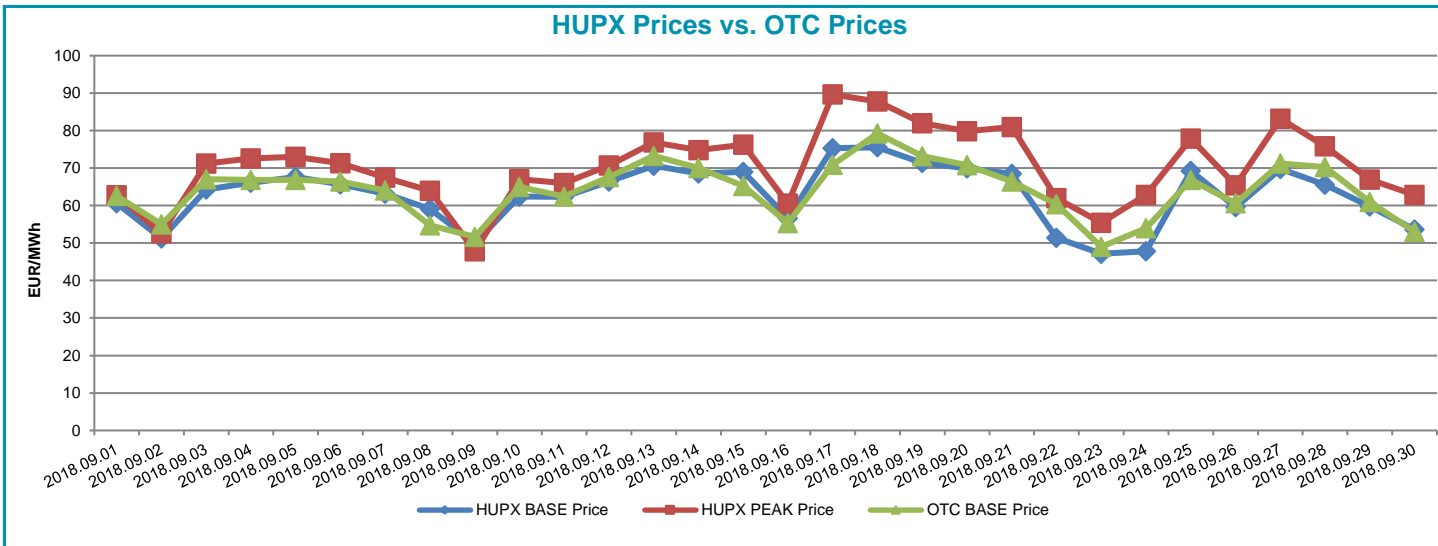
HUPX vs. Neighbouring Exchanges - Hourly Prices



HUPX vs. Neighbouring Exchanges - Baseload Prices



HUPX vs. OTC



Trimmed Diff. BL.	HUPX↔OTC	1,01
Trimmed Diff. PL.	HUPX↔OTC	N/A

Average of aggregated OFFERS/BIDS 01/09/2018-30/09/2018

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	3 353,4	3 366,2	2 272,0
H2	3 429,0	3 312,1	2 298,6
H3	3 475,9	3 190,6	2 321,3
H4	3 465,2	3 156,0	2 307,6
H5	3 415,6	3 161,3	2 278,4
H6	3 303,4	3 214,8	2 178,5
H7	3 121,5	3 260,6	2 075,5
H8	3 153,5	3 380,8	2 145,1
H9	3 196,7	3 677,0	2 245,3
H10	3 276,6	3 787,6	2 331,9
H11	3 409,6	3 854,9	2 422,7
H12	3 423,9	3 953,5	2 480,9
H13	3 393,7	4 007,8	2 476,4
H14	3 404,8	3 961,3	2 462,6
H15	3 432,2	3 927,6	2 473,0
H16	3 380,8	3 848,5	2 419,0
H17	3 256,0	3 752,9	2 296,5
H18	3 146,7	3 689,8	2 179,6
H19	3 096,9	3 642,7	2 137,9
H20	3 004,4	3 906,2	2 239,4
H21	3 209,3	3 716,7	2 303,6
H22	3 224,9	3 488,3	2 156,6
H23	3 250,6	3 423,8	2 207,5
H24	3 356,2	3 392,0	2 252,6
Σ	79 180,5	86 073,0	54 962,6

Base	
MIN (offer)	3 004,4
MAX (offer)	3 475,9
MIN (bid)	3 156,0
MAX (bid)	4 007,8
Average (offer)	3 299,2
Average (bid)	3 586,4

Peak	
MIN (offer)	3 004,4
MAX (offer)	3 432,2
MIN (bid)	3 642,7
MAX (bid)	4 007,8
Average (offer)	3 285,2
Average (bid)	3 834,2

Aggregated OFFERS/BIDS 01/09/2018-30/09/2018

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

Hour	Offers	Bids	Index volumes
H1	100 601,6	100 986,1	68 158,5
H2	102 869,8	99 362,8	68 958,3
H3	104 276,2	95 718,7	69 639,0
H4	103 955,8	94 679,4	69 227,4
H5	102 469,4	94 839,3	68 352,7
H6	99 102,5	96 442,7	65 356,4
H7	93 644,3	97 819,3	62 264,8
H8	94 605,2	101 424,6	64 353,4
H9	95 902,0	110 308,7	67 357,9
H10	98 297,5	113 628,9	69 957,8
H11	102 286,9	115 646,7	72 681,7
H12	102 716,0	118 606,4	74 428,2
H13	101 809,8	120 234,6	74 291,9
H14	102 143,0	118 839,1	73 877,3
H15	102 964,7	117 828,1	74 190,4
H16	101 425,0	115 456,1	72 570,3
H17	97 678,9	112 587,7	68 895,1
H18	94 402,1	110 693,1	65 387,4
H19	92 905,5	109 280,4	64 138,0
H20	90 131,9	117 187,0	67 181,1
H21	96 277,9	111 500,1	69 108,9
H22	96 745,7	104 648,3	64 698,4
H23	97 518,1	102 712,8	66 226,1
H24	100 685,9	101 760,1	67 576,5
Σ	2 375 415,7	2 582 191,0	1 648 877,5

Base	
MIN (offer)	90 131,9
MAX (offer)	104 276,2
MIN (bid)	94 679,4
MAX (bid)	120 234,6
Average (offer)	98 975,7
Average (bid)	107 591,3

Peak	
MIN (offer)	90 131,9
MAX (offer)	102 964,7
MIN (bid)	109 280,4
MAX (bid)	120 234,6
Average (offer)	98 555,3
Average (bid)	115 024,7

HUPX DAM

Traded Volume By Portfolios

