

Monthly Report October 2020

In October the total traded volume increased by 6,66% to 2 134 633,9 MWh compared to 2 001 307,2 MWh in September. The average daily traded volume was 68 872,7 MWh. The highest daily traded volume was 78 928,5 MWh on 25.10.2020. 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 Elektranne d.o.o.
- JAS Budapest Zrt.
- Matrai Eromu ZRT.
- MVM Partner ZRT.
- Statkraft Markets GmbH
- Uniper Global Commodities SE

New member

- Grand Energy Distribution Ltd

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
- 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 Acelmuvek 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	9/2020	10/2020	Change	
HUPX Base Average Price (EUR/MWh)*	45,74	39,35	-6,39	-13,97%
HUPX Peak Average Price (EUR/MWh)*	49,74	45,39	-4,35	-8,75%
HUPX Base Trimmed Mean Price (EUR/MWh)**	45,84	40,15	-5,69	-12,41%
HUPX Peak Trimmed Mean Price (EUR/MWh)**	49,97	46,28	-3,69	-7,38%
OTC Base Trimmed Mean Price (EUR/MWh)**	45,64	39,93	-5,71	-12,50%
OTC Peak Trimmed Mean Price (EUR/MWh)**	N/A	N/A	N/A	N/A
Trimmed Diff. BL. HUPX↔OTC	-0,12	0,03	0,15	-121,58%
Trimmed Diff. PL. HUPX↔OTC	N/A	N/A	N/A	N/A

Highest Traded Price (EUR/MWh)	125,10	91,23	-33,87	-27,07%
Lowest Traded Price (EUR/MWh)	16,81	0,40	-16,41	-97,62%

Total Turnover (EUR)	91 889 417	84 413 619	-7 475 798	-8,14%
Average Daily Turnover (EUR)	3 062 981	2 723 539	-339 441	-11,08%
Max. Daily Turnover (EUR)	3 954 776	3 660 195	-294 581	-7,45%
Min. Daily Turnover (EUR)	1 855 939	1 037 788	-818 151	-44,08%

Note:

*The average price contains all the hourly prices in the examined periods.

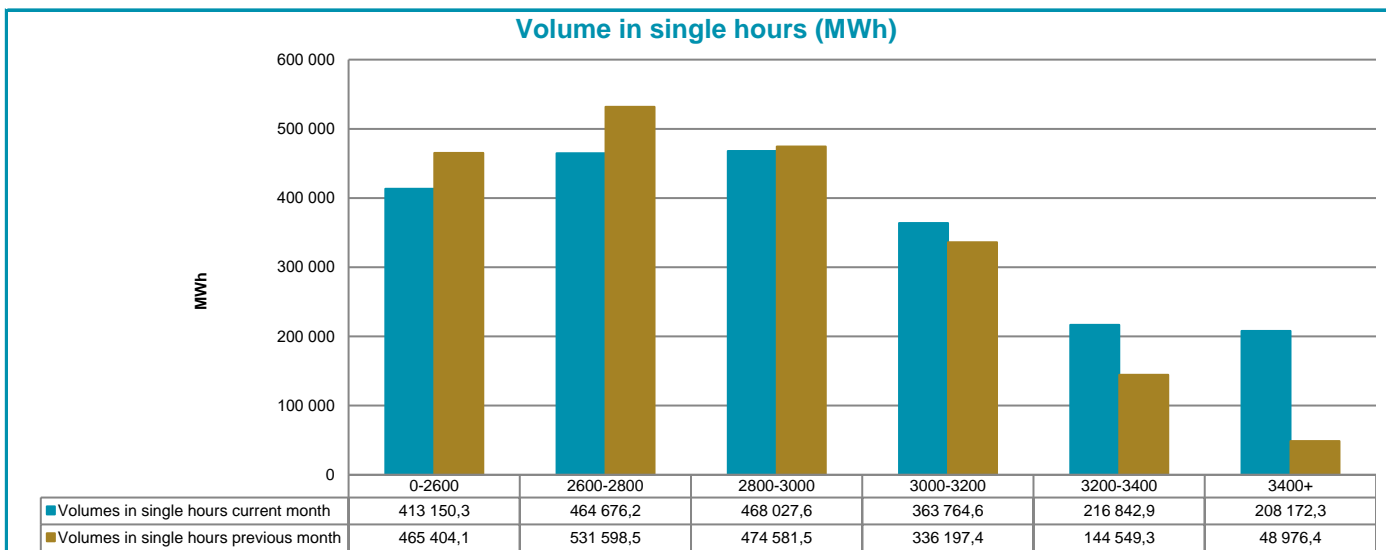
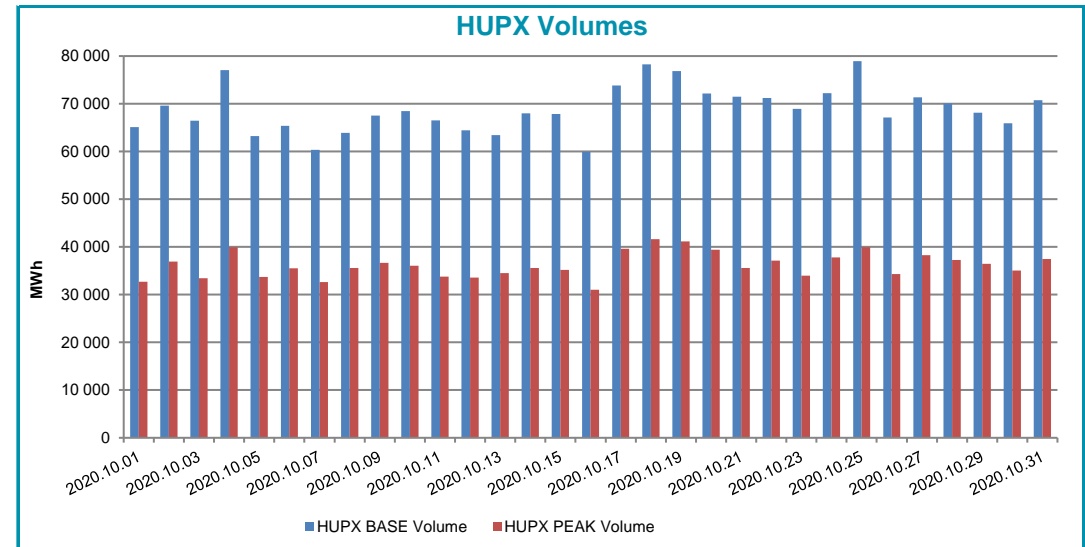
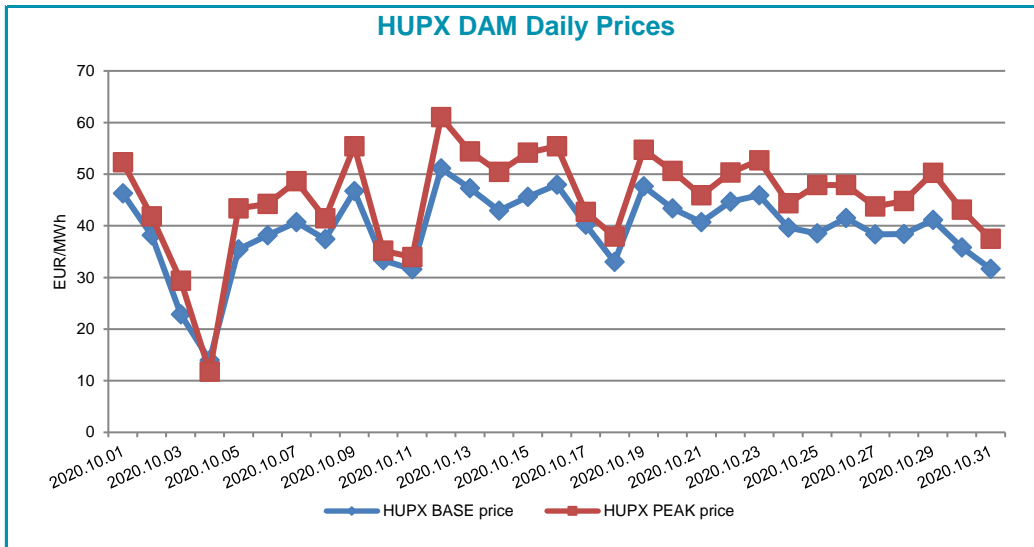
**Trimmed Mean is a special average which shows monthly mean prices considering all prices except for the two lowest and the two highest. We applied this indicator to avoid from distortion of the results. Mean is very sensitive to extreme values.

Description	9/2020	10/2020	Change	
Total Volume (MWh)	2 001 307,2	2 134 633,9	133 326,7	6,66%
Average Daily Traded Volume (MWh)	66 710,2	68 872,7	2 162,4	3,24%
Highest Daily Traded Volume (MWh)	76 783,7	78 928,5	2 144,8	2,79%
Lowest Daily Traded Volume(MWh)	58 957,5	59 958,2	1 000,7	1,70%
Highest Hourly Traded Volume (MWh)	3 706,4	4 175,7	469,3	12,66%
Lowest Hourly Traded Volume(MWh)	1 890,0	1 907,7	17,7	0,94%
Average Hourly Traded Volume (MWh)	2 779,6	2 865,3	85,7	3,08%

DAM - Weekdays	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	66 130,4	67 373,8	1 243,4	1,88%
DAM - Weekend	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	68 304,8	72 490,1	4 185,3	6,13%

DAM - Weekdays	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	34 679,3	35 559,7	880,4	2,54%
DAM - Weekend	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	35 321,4	37 754,2	2 432,8	6,89%

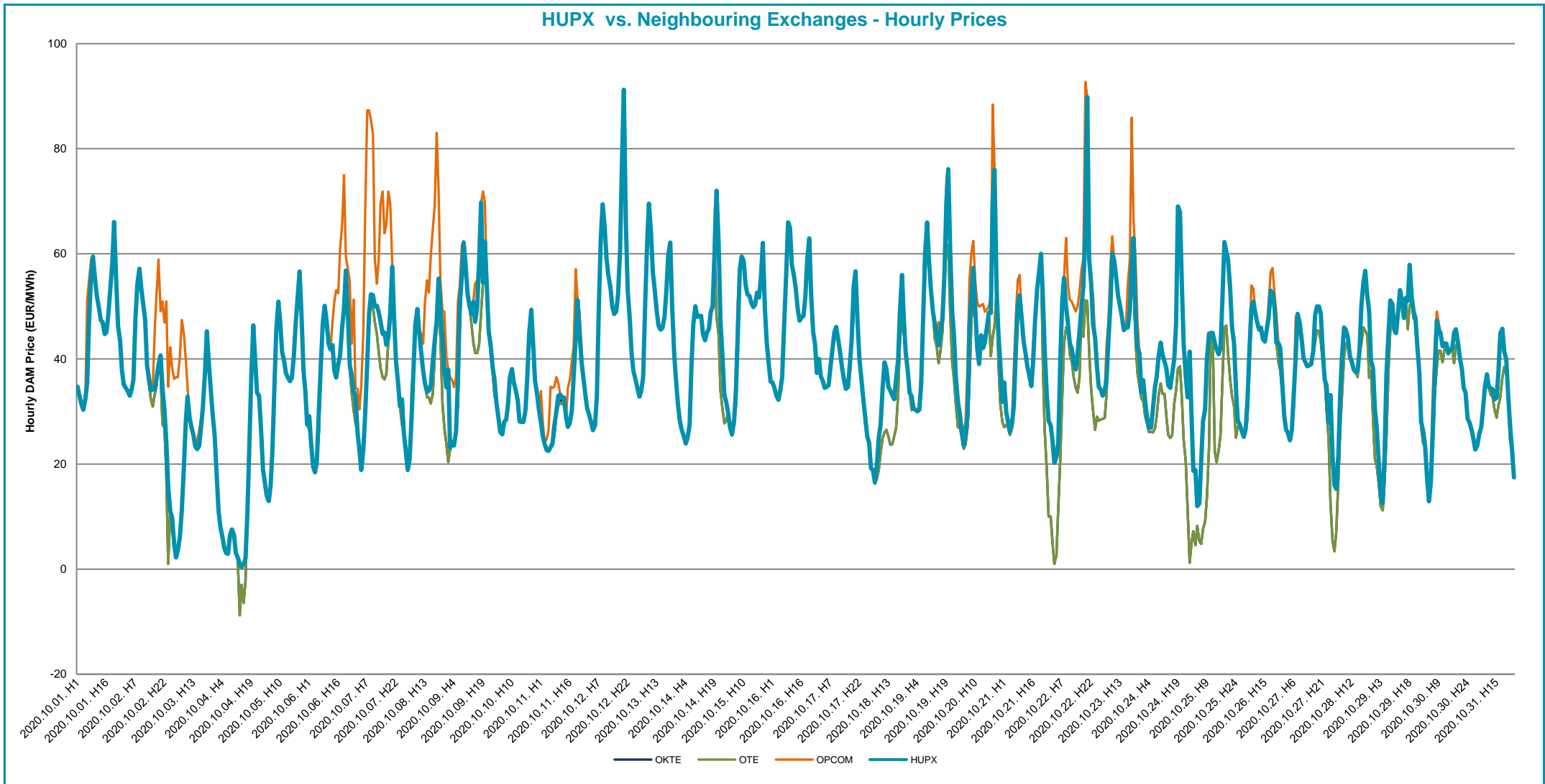
Prices and volumes



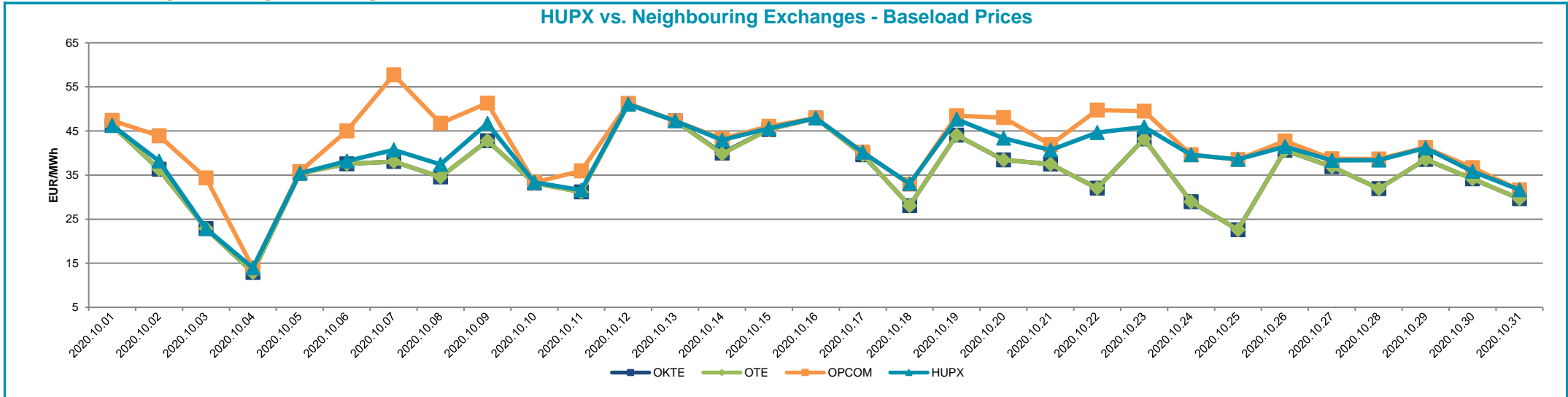
Note:

The bar chart shows the traded volumes in single hours in the examined period (01/10/2020-31/10/2020). 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.

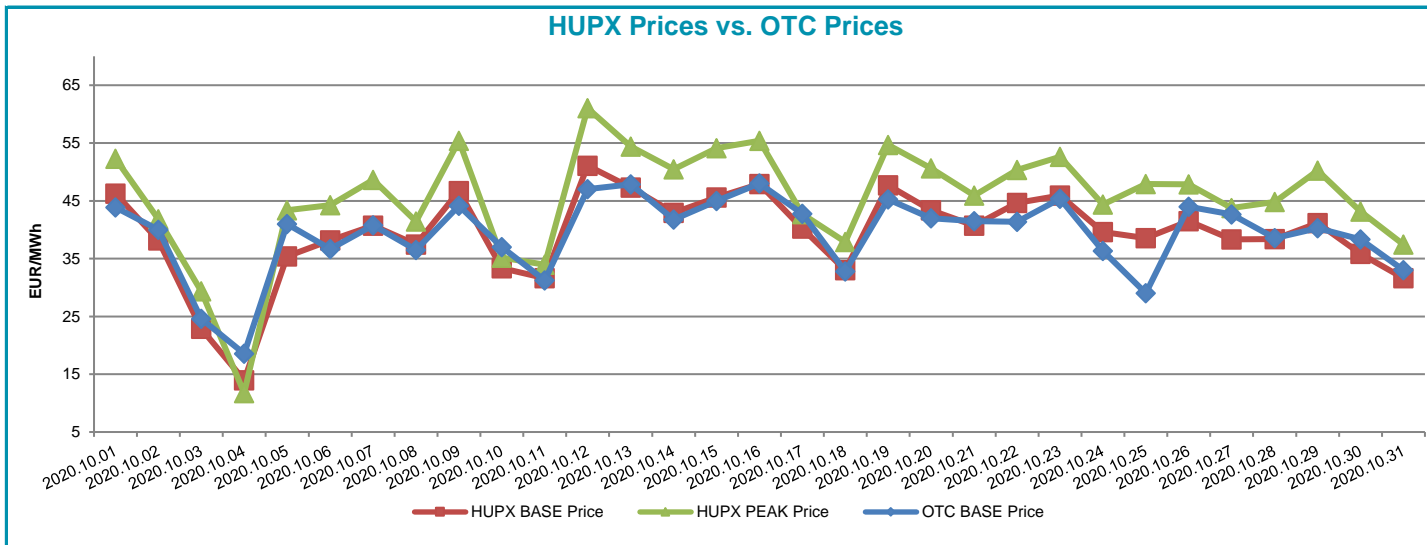
HUPX vs. Neighbouring Exchanges - Hourly Prices



HUPX vs. Neighbouring Exchanges - Baseload Prices



HUPX vs. OTC



Trimmed Diff. BL.	HUPX↔OTC	0,03
Trimmed Diff. PL.	HUPX↔OTC	N/A

Average of aggregated OFFERS/BIDS 01/10/2020-31/10/2020

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	3 771,6	3 880,7	2 809,9
H2	3 737,2	3 725,1	2 745,5
H3	3 614,2	3 553,4	2 602,5
H4	3 664,4	3 517,2	2 585,3
H5	3 588,7	3 535,6	2 558,6
H6	3 482,9	3 653,0	2 525,1
H7	3 368,5	3 858,4	2 614,0
H8	3 464,3	4 054,9	2 749,1
H9	3 518,1	4 143,6	2 823,1
H10	3 597,8	4 230,9	2 886,6
H11	3 671,8	4 226,3	2 946,3
H12	4 106,4	4 649,6	3 394,6
H13	4 048,7	4 660,7	3 366,9
H14	4 021,2	4 591,7	3 321,6
H15	3 709,8	4 243,1	2 975,8
H16	3 584,9	4 146,2	2 856,7
H17	3 475,2	4 160,0	2 808,7
H18	3 435,3	4 221,4	2 821,0
H19	3 538,5	4 436,2	2 977,6
H20	3 625,7	4 507,5	3 017,9
H21	3 648,1	4 352,2	2 958,4
H22	3 639,4	4 092,5	2 852,5
H23	3 690,2	4 022,7	2 833,1
H24	3 694,8	3 852,9	2 744,4
Σ	87 697,7	98 315,9	68 872,7

Aggregated OFFERS/BIDS 01/10/2020-31/10/2020

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

Hour	Offers	Bids	Index volumes
H1	116 920,4	120 302,0	87 105,4
H2	115 853,5	115 477,0	85 109,9
H3	115 654,9	113 708,4	83 279,0
H4	113 596,7	109 033,2	80 144,4
H5	111 250,0	109 602,4	79 317,0
H6	107 968,5	113 243,3	78 278,8
H7	104 423,5	119 610,6	81 032,8
H8	107 393,6	125 703,3	85 222,0
H9	109 061,8	128 450,9	87 516,9
H10	111 530,5	131 157,6	89 486,0
H11	113 825,9	131 015,6	91 334,1
H12	127 297,8	144 139,0	105 232,0
H13	125 509,9	144 482,3	104 374,8
H14	124 656,0	142 343,1	102 970,9
H15	115 005,2	131 534,8	92 248,6
H16	111 131,9	128 533,0	88 557,6
H17	107 731,6	128 960,1	87 069,6
H18	106 493,6	130 864,0	87 451,1
H19	109 692,5	137 522,9	92 305,1
H20	112 397,1	139 733,1	93 554,7
H21	113 092,4	134 917,6	91 711,2
H22	112 821,0	126 867,6	88 428,3
H23	114 395,0	124 703,4	87 826,9
H24	114 540,3	119 440,7	85 076,8
Σ	2 722 243,6	3 051 345,9	2 134 633,9

Base	
MIN (offer)	3 368,5
MAX (offer)	4 106,4
MIN (bid)	3 517,2
MAX (bid)	4 660,7
Average (offer)	3 654,1
Average (bid)	4 096,5

Peak	
MIN (offer)	3 435,3
MAX (offer)	4 106,4
MIN (bid)	4 143,6
MAX (bid)	4 660,7
Average (offer)	3 694,4
Average (bid)	4 351,4

Base	
MIN (offer)	104 423,5
MAX (offer)	127 297,8
MIN (bid)	109 033,2
MAX (bid)	144 482,3
Average (offer)	113 426,8
Average (bid)	127 139,4

Peak	
MIN (offer)	106 493,6
MAX (offer)	127 297,8
MIN (bid)	128 450,9
MAX (bid)	144 482,3
Average (offer)	114 527,8
Average (bid)	134 894,7

HUPX DAM

Traded Volume By Portfolios

