

Monthly Report June 2019

In June the total traded volume decreased by 3,79% to 1 874 384,9 MWh compared to 1 948 251,5 MWh in May. The average daily traded volume was 62 479,5 MWh. The highest daily traded volume was 76 951,2 MWh on 13.6.2019. delivery day. The number of admitted members was 57 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 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
- Monsson Trading S.R.L.
- OAM Ozdi Acelmuevek Kft.
- OMV Gas Marketing & Trading GmbH
- Petrol d.d., Ljubljana
- PPD energija, trgovanje z energijo d.o.o.
- RWE Supply & Trading GmbH
- SINERGY Energiakereskedő Kft.
- Slovenske elektrarne, a.s.
- TINMAR ENERGY SA
- Trailstone GmbH
- Vattenfall Energy Trading GmbH
- Vitol Gas & Power B.V.
- VPP ENERGY Eromu-uzemelteto es Kereskedelmi Zrt.
- Watt and Volt S.A.

HUPX Day-Ahead Market

Description	5/2019	6/2019	Change	
HUPX Base Average Price (EUR/MWh)*	42,12	41,31	-0,81	-1,92%
HUPX Peak Average Price (EUR/MWh)*	44,51	45,93	1,43	3,21%
HUPX Base Trimmed Mean Price (EUR/MWh)**	42,49	41,52	-0,97	-2,28%
HUPX Peak Trimmed Mean Price (EUR/MWh)**	44,92	46,15	1,23	2,74%
OTC Base Trimmed Mean Price (EUR/MWh)**	42,88	41,67	-1,21	-2,83%
OTC Peak Trimmed Mean Price (EUR/MWh)**	N/A	N/A	N/A	N/A
Trimmed Diff. BL. HUPX↔OTC	0,50	0,38	-0,12	-24,45%
Trimmed Diff. PL. HUPX↔OTC	N/A	N/A	N/A	N/A

Highest Traded Price (EUR/MWh)	75,02	77,93	2,91	3,88%
Lowest Traded Price (EUR/MWh)	0,95	10,09	9,14	962,11%

Total Turnover (EUR)	82 082 984	77 107 837	-4 975 147	-6,06%
Average Daily Turnover (EUR)	2 647 838	2 570 261	-77 577	-2,93%
Max. Daily Turnover (EUR)	3 698 092	3 625 926	-72 165	-1,95%
Min. Daily Turnover (EUR)	1 428 880	1 458 982	30 102	2,11%

Description	5/2019	6/2019	Change	
Total Volume (MWh)	1 948 251,5	1 874 384,9	-73 866,6	-3,79%
Average Daily Traded Volume (MWh)	62 846,8	62 479,5	-367,3	-0,58%
Highest Daily Traded Volume (MWh)	71 684,1	76 951,2	5 267,1	7,35%
Lowest Daily Traded Volume(MWh)	55 826,1	51 430,8	-4 395,3	-7,87%
Highest Hourly Traded Volume (MWh)	3 608,2	3 869,1	260,9	7,23%
Lowest Hourly Traded Volume(MWh)	1 812,9	1 792,0	-20,9	-1,15%
Average Hourly Traded Volume (MWh)	2 618,6	2 603,3	-15,3	-0,58%

DAM - Weekdays	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	62 112,0	61 008,8	-1 103,2	-1,78%
DAM - Weekend	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	64 959,3	65 420,8	461,5	0,71%

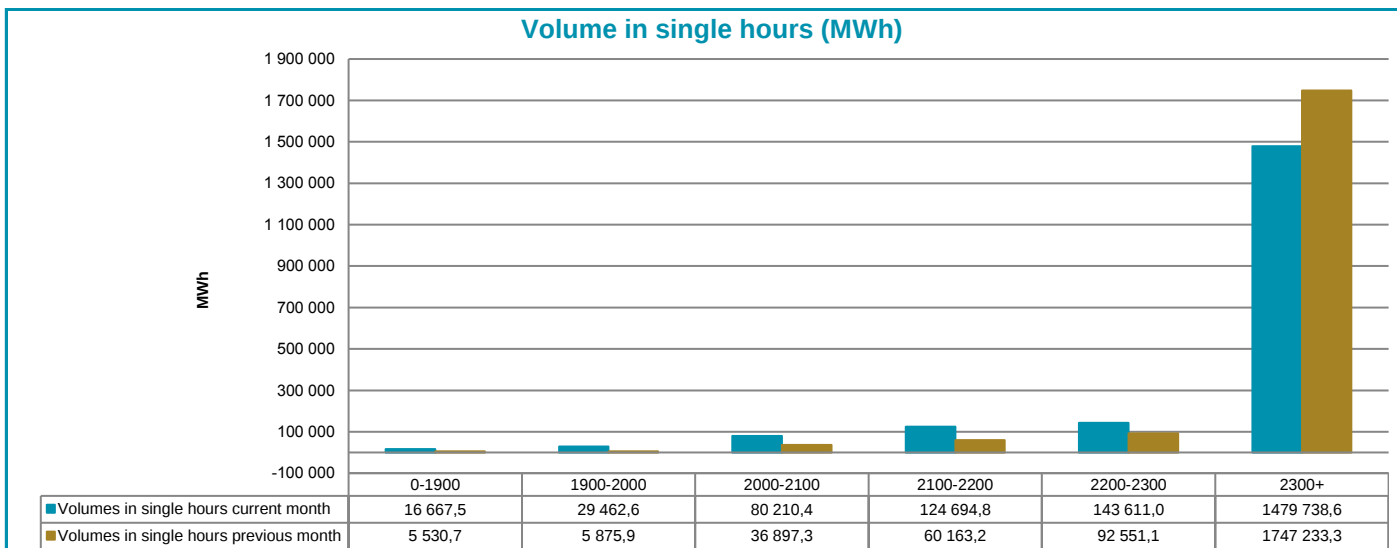
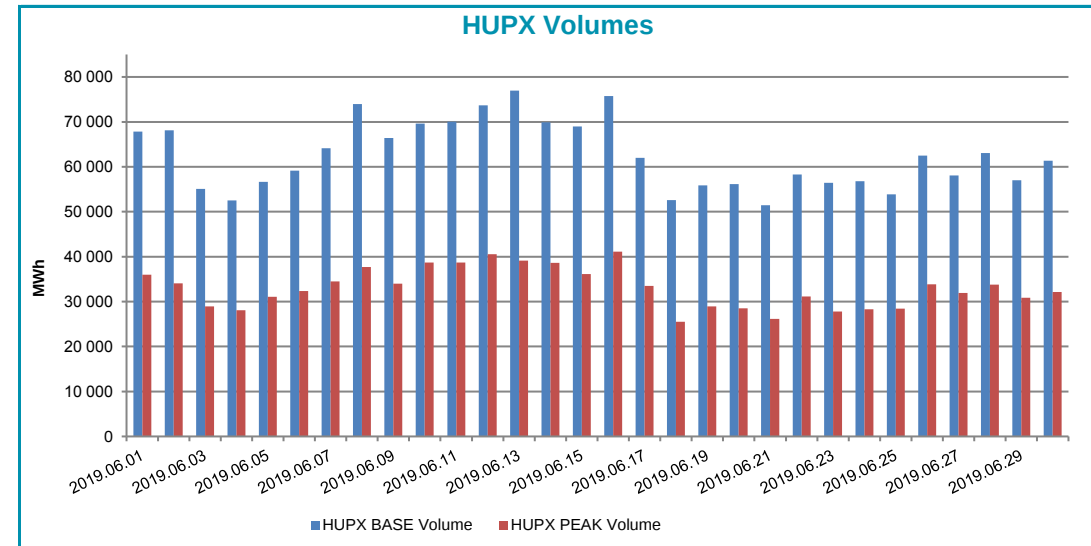
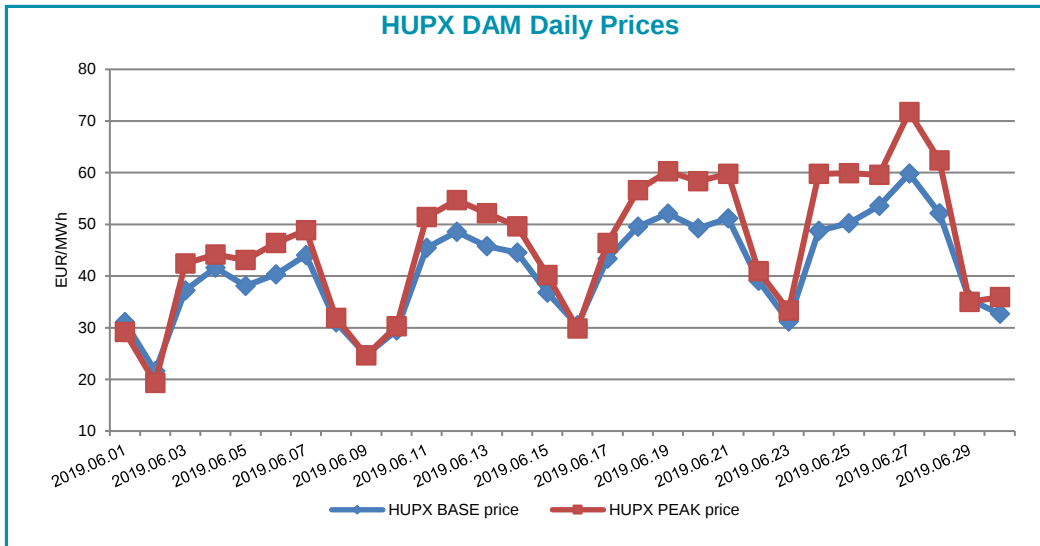
DAM - Weekdays	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	32 500,8	32 478,0	-22,8	-0,07%
DAM - Weekend	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	32 545,8	34 098,6	1 552,8	4,77%

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.

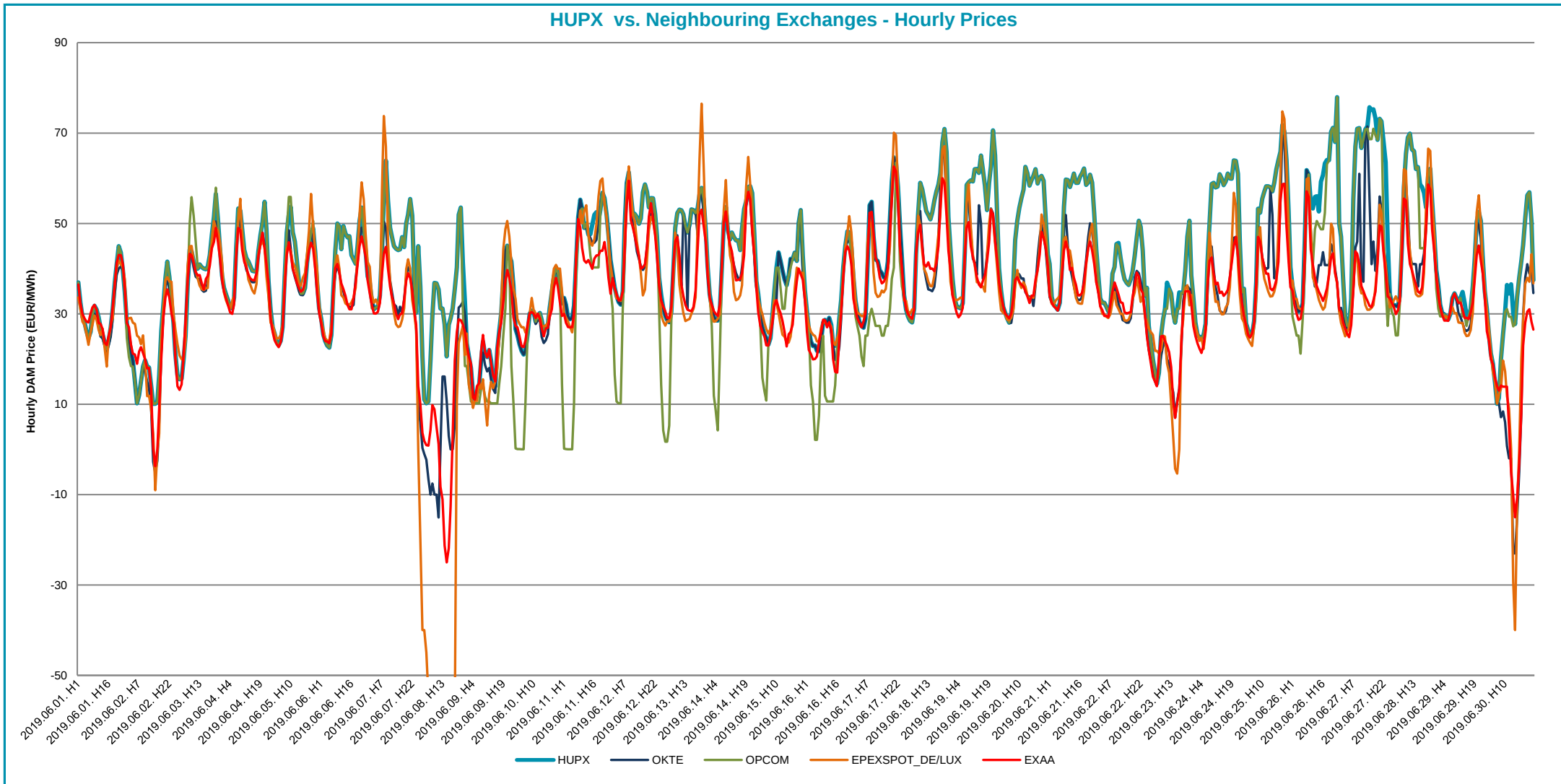
Prices and volumes



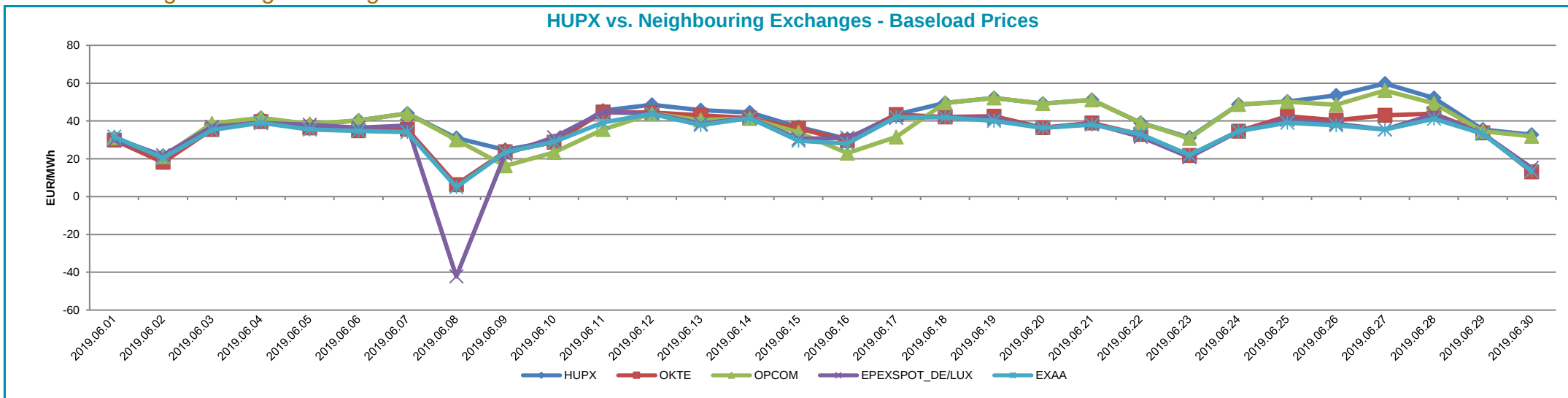
Note:

The bar chart shows the traded volumes in single hours in the examined period (01/06/2019-30/06/2019). 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 2300+ MWh decreased, while the ratio increased regarding the 0-1900 MWh, 1900-2000 MWh, 2000-2100 MWh, 2100-2200 MWh and 2200-2300 MWh.

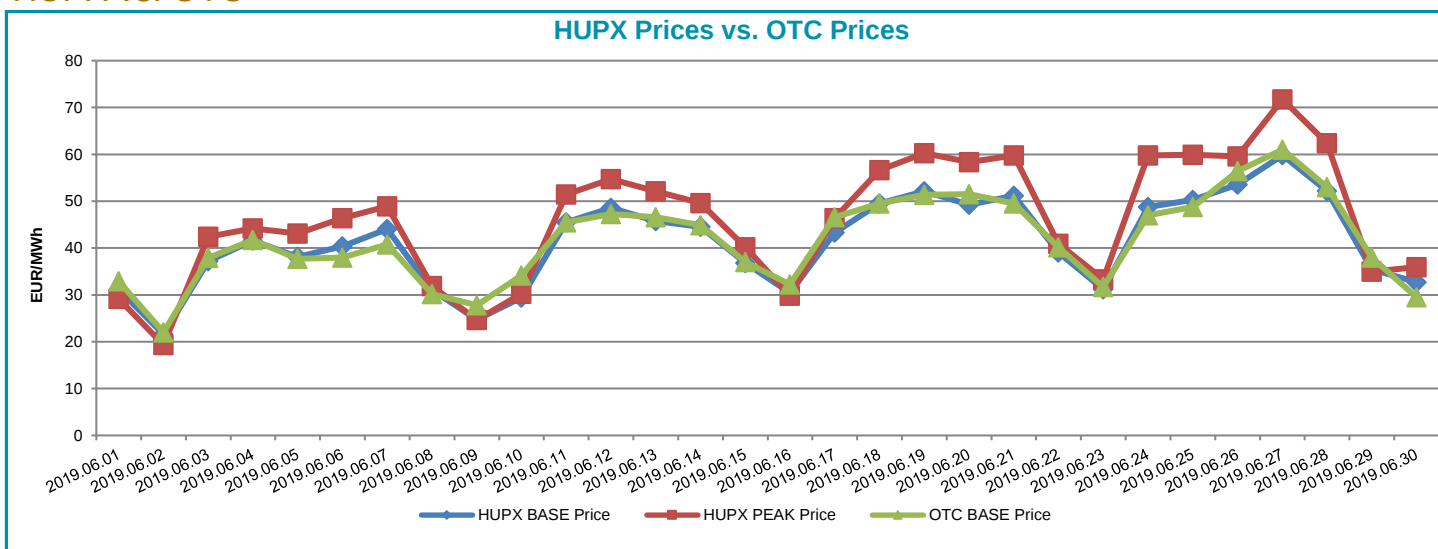
HUPX vs. Neighbouring Exchanges - Hourly Prices



HUPX vs. Neighbouring Exchanges - Baseload Prices



HUPX vs. OTC



Trimmed Diff. BL.	HUPX↔OTC	0,38
Trimmed Diff. PL.	HUPX↔OTC	N/A

Average of aggregated OFFERS/BIDS 01/06/2019-30/06/2019

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	3 490,5	3 964,6	2 411,7
H2	3 568,1	3 906,7	2 446,2
H3	3 619,5	3 881,0	2 470,6
H4	3 594,5	3 838,9	2 451,7
H5	3 596,8	3 745,7	2 380,3
H6	3 594,3	3 716,2	2 362,2
H7	3 511,9	3 847,5	2 379,7
H8	3 454,6	4 013,0	2 457,7
H9	3 516,1	4 200,8	2 573,9
H10	3 607,4	4 311,0	2 677,3
H11	3 746,2	4 474,8	2 821,1
H12	3 766,9	4 575,4	2 883,2
H13	3 698,1	4 652,8	2 902,0
H14	3 725,8	4 599,5	2 896,5
H15	3 743,2	4 527,2	2 863,3
H16	3 706,8	4 495,3	2 827,7
H17	3 691,6	4 461,4	2 795,2
H18	3 563,8	4 342,7	2 665,5
H19	3 515,8	4 246,4	2 595,9
H20	3 428,4	4 169,5	2 516,6
H21	3 324,1	4 163,8	2 498,6
H22	3 369,1	4 223,4	2 526,4
H23	3 459,8	4 135,6	2 509,8
H24	3 607,0	4 081,0	2 566,3
Σ	85 900,5	100 574,2	62 479,5

Base	
MIN (offer)	3 324,1
MAX (offer)	3 766,9
MIN (bid)	3 716,2
MAX (bid)	4 652,8
Average (offer)	3 579,2
Average (bid)	4 190,6

Peak	
MIN (offer)	3 428,4
MAX (offer)	3 766,9
MIN (bid)	4 169,5
MAX (bid)	4 652,8
Average (offer)	3 642,5
Average (bid)	4 421,4

Aggregated OFFERS/BIDS 01/06/2019-30/06/2019

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

Hour	Offers	Bids	Index volumes
H1	104 716,1	118 936,8	72 351,8
H2	107 043,0	117 201,9	73 386,3
H3	108 585,2	116 430,6	74 118,3
H4	107 833,9	115 165,5	73 550,1
H5	107 905,1	112 371,9	71 408,4
H6	107 829,4	111 487,3	70 865,9
H7	105 357,9	115 425,8	71 390,6
H8	103 639,2	120 389,8	73 730,2
H9	105 483,4	126 022,7	77 216,5
H10	108 223,0	129 329,4	80 318,6
H11	112 384,5	134 242,9	84 634,1
H12	113 006,2	137 262,6	86 497,3
H13	110 942,6	139 584,3	87 059,7
H14	111 773,3	137 984,8	86 896,2
H15	112 297,4	135 815,8	85 898,6
H16	111 203,9	134 859,4	84 830,0
H17	110 748,8	133 841,5	83 856,9
H18	106 913,8	130 280,8	79 965,7
H19	105 474,4	127 393,2	77 875,9
H20	102 852,6	125 083,9	75 497,1
H21	99 723,5	124 912,9	74 959,4
H22	101 072,6	126 703,2	75 792,3
H23	103 795,2	124 069,2	75 295,3
H24	108 210,6	122 430,3	76 989,7
Σ	2 577 015,6	3 017 226,5	1 874 384,9

Base	
MIN (offer)	99 723,5
MAX (offer)	113 006,2
MIN (bid)	111 487,3
MAX (bid)	139 584,3
Average (offer)	107 375,7
Average (bid)	125 717,8

Peak	
MIN (offer)	102 852,6
MAX (offer)	113 006,2
MIN (bid)	125 083,9
MAX (bid)	139 584,3
Average (offer)	109 275,3
Average (bid)	132 641,8

Traded Volume By Portfolios

