

# Aggregated Market Data Report

## HUPX Intraday Market

### DESCRIPTION

The IDM Aggregated Market Data report contains the main parameters of the exchange's trading activity for the respective year. Trades are shown separately on quarterly and hourly sheets.

OTC trades are not included. The report contains orders and trades submitted in HUPX only, not all the visible ones.

This report is a combination of daily IDM Daily reports.

### REPORT PARAMETERS

<b>Concerned markets</b>	Intraday Market
<b>Publication frequency</b>	Daily after 05 <sup>38</sup> am
<b>Publicity</b>	Public
<b>File format</b>	.xls
<b>File name format</b>	HUPX_ID_YYYY.xls
<b>Path</b>	ID / HUPX_ID
<b>Unit</b>	Price: EUR/MWh, Volume: MW or MWh

### STRUCTURE

Quarterly and hourly products are separated; therefore, the report has two sheets.

<b>Name of sheets</b>	HUPX_ID_Market_QH_YYYY, HUPX_ID_Market_H_YYYY
<b>Rows for contracts and days</b>	4 -
<b>Columns for bid and ask values</b>	"C" - "D"
<b>Columns for parameters of deals</b>	"E" - "M"

### CONTENTS

The excel file has two worksheets. The first one is for quarterly, the second for hourly contracts. The second sheet contains also the block trades, broken down into hourly periods.

2022		HUPX ID Market			
Delivery date	Product	Best bid in HU (EUR/MWh)	Best ask in HU (EUR/MWh)	Volume weighted average price (EUR/MWh)	VWAP of the last trading hour (EUR/MWh)
28/03/2022	20220328 23:45-20220329 00:00	221,69	135,27	180,53	157,52
28/03/2022	20220328 23:30-20220328 23:45	221,69	206,06	189,38	-
28/03/2022	20220328 23:15-20220328 23:30	275,06	229,21	257,71	275,06
28/03/2022	20220328 23:00-20220328 23:15	346,39	229,21	294,79	346,39

Buy traded volume (MW)	Sell traded volume (MW)	Buy traded volume (MWh)	Sell traded volume (MWh)	Import volume (MW)	Export volume (MW)	Net position (MW)
3,20	4,00	0,800	1,000	2,60	3,40	0,80
1,90	2,70	0,475	0,675	1,90	2,70	0,80
2,40	1,00	0,600	0,250	2,40	1,00	-1,40
2,40	2,20	0,600	0,550	2,40	2,20	-0,20

**Columns:**

- Delivery Day** indicates the relevant delivery day of the contracts
- Product** shows the long name of the contract (does not apply for block products)
- Best Bid in HU** indicates the highest bid for the relevant contract in Hungarian market area (does not apply for block products)
- Best Ask in HU** indicates the lowest ask for the relevant contract in Hungarian market area (does not apply for block products)
- Volume weighted average price** calculates the average price (contract size\*trade price / total traded volume) (does not apply for block products)
- VWAP of the last trading hour** calculates the average price (contract size\*trade price / total traded volume) of the last trading hour (does not apply for block products)
- Buy traded volume (MW)** shows the total traded volume on buy side in MW
- Sell traded volume (MW)** shows the total traded volume on sell side in MW
- Buy traded volume (MWh)** shows the total traded volume on buy side in MWh
- Sell traded volume (MWh)** shows the total traded volume on sell side in MWh
- Import volume (MW)** indicates the imported volumes, in case of cross border trades the sum of the trades where the sell side is not from Hungary
- Export volume (MW)** indicates the imported volumes, in case of cross border trades the sum of the trades where the buy side is not from Hungary
- Net position (MW)** difference between imported and exported quantities

**IMPACT OF DST**

At a DST related day, 23 (92) or 25 (100) hourly (quarterly) products are concerned. The following image shows the applied logic in case of a longer day.

**Quarterly hour (15min) contracts**

20211031 02:45B-20211031 03:00
20211031 02:45A-20211031 02:00B
20211031 02:30B-20211031 02:45B
20211031 02:30A-20211031 02:45A
20211031 02:15B-20211031 02:30B
20211031 02:15A-20211031 02:30A
20211031 02:00B-20211031 02:15B
20211031 02:00A-20211031 02:15A
20211031 01:45-20211031 02:00A

**Hourly (60min) contracts**

20211031 02:00B-20211031 03:00
20211031 02:00A-20211031 02:00B
20211031 01:00-20211031 02:00A

The following image shows the applied logic in case of a shorter day.

**Quarterly hour (15min) contracts**

20220327 03:00-20220327 03:15
20220327 01:45-20220327 03:00
20220327 01:30-20220327 01:45

**Hourly (60min) contracts**

20220327 01:00-20220327 03:00
20220327 00:00-20220327 01:00

At a shorter day the contracts between 2<sup>00</sup> am to 3<sup>00</sup> aren't generated.