

Aggregated Market Data Report

HUPX Intraday Continuous Market

DESCRIPTION

The IDC 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 IDC Daily reports.

REPORT PARAMETERS

Concerned markets	Intraday Continuous Market
Publication frequency	Daily after 05 ⁰⁰ am
Publicity	Public
File format	.xls
File name format	HUPX_ID_YYYY.xls
Path	HUPXID_MarketData
Unit	Price: EUR/MWh, Volume: MW or MWh

STRUCTURE

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

Name of sheets	HUPX_ID_Market_QH_YYYY, HUPX_ID_Market_H_YYYY
Rows for contracts and days	4 -
Columns for bid and ask values	"C" - "D"
Columns for parameters of deals	"E" - "R"

CONTENT

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.

2024

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)
30/03/2024	20240330 23:45-20240331 00:00	65,74	0,00	9,95	37,66
30/03/2024	20240330 23:30-20240330 23:45	83,26	25,00	37,13	43,11
30/03/2024	20240330 23:15-20240330 23:30	159,95	69,01	121,69	74,68
30/03/2024	20240330 23:00-20240330 23:15	161,37	94,88	118,60	120,00

VWAP of the last 3 trading hours (EUR/MWh)	Traded volume of the last 3 trading hours (MW)	HUPX ID3 index (EUR/MWh)	Traded volume of the HUPX ID3 index (MW)	Buy traded volume (MW)	Sell traded volume (MW)
6,86	45,3	56,58	180,4	35,3	58,1
43,11	1,2	72,99	136,3	3,7	29,6
101,89	2,9	73,86	138,0	11,0	16,4
121,05	45,9	85,38	181,0	52,7	27,0

Buy traded volume (MWh)	Sell traded volume (MWh)	Import volume (MW)	Export volume (MW)	Net position (MW)	Total traded volume (MW)
8,825	14,525	9,1	31,9	22,8	67,2
0,925	7,400	1,3	27,2	25,9	30,9
2,750	4,100	6,9	12,3	5,4	23,3
3,175	6,750	37,7	12,0	(25,7)	64,7

Column	Description
Delivery day	Indicates the relevant delivery day of the contracts
Best bid in HU (EUR/MWh)	The purchase offer submitted at the highest price for the given contract for the entire trading period
Best ask in HU (EUR/MWh)	The sell offer submitted at the lowest price for the given contract for the entire trading period
Volume weighted average price (EUR/MWh)	The volume-weighted average price of all deals concluded for the given contract during the entire trading period
VWAP of the last trading hour (EUR/MWh)	The volume-weighted average price of the transactions concluded for the given contract. During the calculation, only deals concluded in the last hour before the expiration of the contract's tradability are considered
VWAP of the last 3 trading hours (EUR/MWh)	Volume weighted average price - Considering the last 3 trading hours, calculated only from the trades of hourly products for the hourly data and from the trades of the quarterly hour products for the quarterly hour data (based on trade execution date time).
Traded volume of the last 3 trading hours (MW)	The amount of hourly products traded in the last 3 trading hours (displayed in the hourly data) and the amount of quarterly hour products traded in the last 3 trading hours (displayed in the quarterly hour data) - (based on trade execution date time).
HUPX ID3 index (EUR/MWh)	Combined VWAP price for the last 3 trading hours, where both hourly and quarterly hour products are considered. (displayed only on the QH worksheet)
Traded volume of the HUPX ID3 index (MW)	The sum of the hourly and quarterly hour volumes traded in the last 3 trading hours. (displayed only on the QH worksheet)
Buy traded volume (MW)	The amount of electricity purchased by HUPX members on the exchange for the given contract during the entire trading period in MW

Sell traded volume (MW)	The amount of electricity sold by HUPX members on the exchange for the given contract during the entire trading period in MW
Buy traded volume (MWh)	The amount of electricity purchased by HUPX members on the exchange for the given contract during the entire trading period in MWh
Sell traded volume (MWh)	The amount of electricity sold by HUPX members on the exchange for the given contract during the entire trading period in MWh
Import volume (MW)	The amount of electricity imported by HUPX members through SIDC borders
Export volume (MW)	The amount of electricity exported by HUPX members through SIDC borders
Net position (MW)	In relation to the Hungarian bidding zone, the netted amount of electricity exports and imports belonging to each contract
Total traded volume (MW)	The amount of electricity traded by HUPX members on the exchange for the given contract (buy traded volume + export volume equal to sell traded volume + import volume)

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

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

Hourly (60min) contracts

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

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

Quarterly hour (15min) contracts

QH-20210328 03:00-20210328 03:15
QH-20210328 01:45-20210328 03:00
QH-20210328 01:30-20210328 01:45

Hourly (60min) contracts

20210328 01:00-20210328 03:00

At a shorter day the contracts between 2⁰⁰ am to 3⁰⁰ are not generated.