energy business motion
hupx
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Daily Market Data Report

HUPX Intraday Market

DESCRIPTION

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

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

REPORT PARAMETERS

Concerned markets	Intraday Market
Publication frequency	Updates every 15^{th} minute
Publicity	Public
File format	.xls
File name format	HUPX_ID_YYYYMMDD.xls
Path	HUPXID_MarketData / daily / YYYY / MM
Unit	Price: EUR/MWh, Volume: MW or MWh

STRUCTURES

Quarterly and hourly products are separated. The report has two worksheets.

Name of sheets	HUPX_ID_Market_QH_YYYYMMDD, HUPX_ID_Market_H_YYYYMMDD
Rows for contracts and days	4 –
Columns for bid and ask values	"B" - "C"
Columns for parameters of deals	"D" - "L"

CONTENTS

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

14/09/2021	Delivery day HUPX ID Market			
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)**
20210914 23:45-20210915 00:00	119,87	75,00	100,82	-
20210914 23:30-20210914 23:45	131,90	108,00	124,00	-
20210914 23:15-20210914 23:30	133,20	117,47	129,79	-
20210914 23:00-20210914 23:15	133,95	117,47	127,80	-

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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)
8,40	35,30	2,100	8,825	8,40	35,30	26,90
0,60	2,40	0,150	0,600	0,60	2,40	1,80
0,40	1,30	0,100	0,325	0,40	1,30	0,90
0,80	3,10	0,200	0,775	0,80	3,10	2,30

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 volume weighted average price in the last trading hour
Buy traded volume	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

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

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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 2^{00} am to 3^{00} aren't generated.