

Daily Report Specification

HUPX Intraday Market

DESCRIPTION

IDM Daily report contains the main parameters of the trading activity for each contract of the respective day except block products and OTC trades.

REPORT PARAMETERS

Concerned markets	Intraday Market
Publication frequency	Every 15 th minute on HUPX IDM trading days
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 therefore the report has two sheets.

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” - “G”

Both sheets have the same structure.

CONTENT

The excel file has two sheets. The first is for quarterly, the second is for hourly contracts.

07/11/2016 Delivery day HUPX ID Market						
Product	Historical Best bid (EUR/MWh)	Historical Best ask (EUR/MWh)	Volume weighted average price (EUR/MWh)	Last trade price (EUR/MWh)	Total traded volume (MW)	Total traded volume (MWh)
QH-20161107-23:45-00:00	-	37,00	-	-	-	-
QH-20161107-23:30-23:45	-	-	-	-	-	-
QH-20161107-23:15-23:30	-	-	-	-	-	-
QH-20161107-23:00-23:15	43,00	-	-	-	-	-
QH-20161107-22:45-23:00	-	-	-	-	-	-

The first column contains the trading day, the second column contains the name of the products, so 1st sheet has 96 rows for contracts, the 2nd has 24 rows for contracts on an average day. 2nd and 3rd columns contain the best ask or bid price. Sign “-“ means that no offers were inserted to the screen. Parameters of executed trades can be found from the 4th column (Volume weighted average price (EUR/MWh). In this section the sign “-“ means that no trades were executed.

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.

QH-20161030-02:45B-03:00	H-20161030-07:00-08:00
QH-20161030-02:30B-02:45B	H-20161030-06:00-07:00
QH-20161030-02:15B-02:30B	H-20161030-05:00-06:00
QH-20161030-02:00B-02:15B	H-20161030-04:00-05:00
QH-20161030-02:45A-02:00B	H-20161030-03:00-04:00
QH-20161030-02:30A-02:45A	H-20161030-02:00B-03:00
QH-20161030-02:15A-02:30A	H-20161030-02:00A-02:00B
QH-20161030-02:00A-02:15A	H-20161030-01:00-02:00A
QH-20161030-01:45-02:00A	H-20161030-00:00-01:00

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

QH-20160327-03:45-04:00	H-20160327-08:00-09:00
QH-20160327-03:30-03:45	H-20160327-07:00-08:00
QH-20160327-03:15-03:30	H-20160327-06:00-07:00
QH-20160327-03:00-03:15	H-20160327-05:00-06:00
QH-20160327-01:45-03:00	H-20160327-04:00-05:00
QH-20160327-01:30-01:45	H-20160327-03:00-04:00
QH-20160327-01:15-01:30	H-20160327-01:00-03:00
QH-20160327-01:00-01:15	H-20160327-00:00-01:00
	H-20160326-23:00-00:00

At a shorter day the contracts between 2⁰⁰ am to 3⁰⁰ aren't generated.