

PRODUCTS LIST AND SPECIFICATIONS

HUPX INTRADAY MARKET

ANNEX III.B

OF

HUPX MARKET RULES

Version 21.0

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HUPX IDM PRODUCTS LIST AND SPECIFICATIONS

| PRODUCTS ON HUPX INTRADAY MARKET | |
|--|---|
| General Information | |
| Description | Short term physical Product of electricity power, delivered at the Hungarian Electricity Transmission System operated by TSO. |
| Basic quality of the underlying product | Electrical power transiting over the Hungarian Transmission System managed by Hungarian TSO, which defines the voltage, frequency, cosine φ (displacement factor) and cut-off frequencies, in compliance with the regulations of the Grid Code of the Hungarian Electricity System. |
| Physical Delivery | Delivery at any injection or withdrawal point on the Hungarian Transmission System. |
| Delivery procedure (Nomination) | Nomination by the Clearing House (on behalf of HUPX) and by the Balance Group Responsible of the HUPX Member to the TSO on the basis of the regulations of the TSO Commercial Code. |
| Clearing and Settlement | Trade information transmitted by HUPX to the Central Counterparty, ECC AG for Settlement and Delivery of the Contracts |
| Trading procedure | Continuous |
| Trading days | Year-round |
| Gate Opening Time (GOT) | At 3:00 pm, one day before the Delivery Day |
| Gate Closure Time (GCT) | 60 minutes before delivery period starts |
| Lot size (quantity characteristic during Order submission, minimum quantity) | 0.1 MW |
| Maximum quantity | 999 MW |
| Minimum and maximum prices | -9999.00 €/MWh / 9999.00 €/MWh |
| Tick size (price characteristic during Order submission) | One euro cent per MWh, 0.01 €/MWh |
| Negative Prices | <p>Negative prices are authorized where specified below (see minimum and maximum prices).</p> <p>When a contract is traded with a negative price, it is legally regarded as a supply of service (removal service) by the recipient of power to the delivering party and not anymore as a supply of goods by the party delivering the power.</p> |

| HUPX INTRADAY MARKET - LOCAL QUATERLY PRODUCT | |
|--|---|
| Contract specifications | |
| Product name | Quarter_Hour_Power_Local |
| Contract long name | YYYYMMDD HH:MM-YYYYMMDD HH:MM indicates the exact delivery start and delivery end |
| Contract short name | QHH:MM-HH:MM_Local indicates the hours and minutes when delivery starts and ends on a respective day visible in the trading system |
| Availability | Local Trading is only available in decoupling period. When the cross border coupling operates and cross border products are tradable these contracts are inactive. |
| Cross border allocation | - |
| Listing Day | 11 December, 2020 (first Delivery Day) |
| Delivery unit | 15 minutes |
| Delivery period | Delivery starts with the first minute of the delivery day and subsequently in every 15 minutes: HH:00; HH:15; HH:30; HH:45 <i>For example:</i> 00:00-00:15 00:15-00:30 00:30-00:45 00:45-01:00 |
| OTC registration available | no |
| Trade recall available | yes, within 15 minutes via trading system "recall" button, counterparty approval is needed |
| block orders enabled (minimum of two subsequent delivery period) | no |
| over-midnight blocks enabled | no |
| linked orders enabled (for basket submission) | yes |
| iceberg order enabled | yes |
| minimum peak size (of iceberg orders) | 5.0 MW |
| peak price delta (maximum price delta of different peak sizes) | 5.00 €/MWh |
| execution restriction | partial execution |

| HUPX INTRADAY MARKET - XBID QUARTERLY PRODUCT | |
|---|---|
| Contract specifications | |
| Product name | XBID_Quarter_Hour_Power |
| Contract long name | YYYYMMDD HH:MM-YYYYMMDD HH:MM indicates the exact delivery start and delivery end |
| Contract short name | QHH:MM-HH:MM_XB indicates the hours and minutes when delivery starts and ends on a respective day, visible in the trading system |
| Availability | Central XBID (remote) |
| Cross-border allocation | On Austrian-Hungarian and Romanian-Hungarian borders |
| Listing Day | 11 December, 2020 (first Delivery Day) |
| Delivery unit | 15 minutes |
| Delivery period | Delivery starts with the first minute of the delivery day and subsequently in every 15 minutes: HH:00; HH:15; HH:30; HH:45 <i>For example:</i> 00:00-00:15 00:15-00:30 00:30-00:45 00:45-01:00 |
| OTC registration available | no |
| Trade recall available | no |
| block orders enabled (minimum of two subsequent delivery period) | no |
| over-midnight blocks enabled | no |
| linked orders enabled (for basket submission) | yes |
| iceberg order enabled | yes |
| minimum peak size (iceberg orders) | 5.0 MW |
| peak price delta (maximum price delta of different peak sizes) | 5.00 €/MWh |
| execution restriction | partial execution |

|

| HUPX INTRADAY MARKET - LOCAL HOURLY PRODUCT | |
|--|--|
| Contract specifications | |
| Product name | Hour_Power_Local |
| Contract long name | YYYYMMDD HH:MM-YYYYMMDD HH:MM indicates the exact delivery start and delivery end |
| Contract short name | HH:MM-HH:MM_Local indicates the hours and minutes when delivery starts and ends on a respective day visible in the trading system |
| Availability | Local Trading is only available in decoupling period. When the cross border coupling operates and cross border products are tradable these contracts are inactive. |
| Cross-border allocation | - |
| Listing Day | 20 November, 2019 (first Delivery Day) |
| Delivery unit | 60 minutes |
| Delivery period | Delivery starts with the first minute of the delivery day and subsequently in every 60 minutes: H1:00; H2:00; H3:00; etc. <i>For example:</i> 00:00-01:00 01:00-02:00 |
| OTC registration available | no |
| Trade recall available | yes, within 15 minutes via trading system "recall" button, counterparty approval is needed |
| block orders enabled (minimum of two subsequent delivery period) | yes |
| over-midnight blocks enabled | no |
| linked orders enabled (for basket submission) | yes |
| iceberg order enabled | yes |
| minimum peak size (of iceberg orders) | 5.0 MW |
| peak price delta (maximum price delta of different peak sizes) | 5.00 €/MWh |
| execution restriction | single contracts: partial execution blocks: all or none |

HUPX INTRADAY MARKET - XBID HOURLY PRODUCT
Contract specifications

| | |
|---|---|
| Product name | XBID_Hour_Power |
| Contract long name | YYYYMMDD HH:MM-YYYYMMDD HH:MM indicates the exact delivery start and delivery end |
| Contract short name | HH:MM-HH:MM_XB indicates the hours and minutes when delivery starts and ends on a respective day, visible in the trading system |
| Availability | Central XBID (remote) |
| Cross-border allocation | On Croatian-Hungarian, Austrian-Hungarian, Romanian-Hungarian borders |
| Listing Day | 20 November, 2019 (first Delivery Day) |
| Delivery unit | 60 minutes |
| Delivery period | Delivery starts with the first minute of the delivery day and subsequently in every 60 minutes: H1:00; H2:00; H3:00; etc <i>For example:</i> 00:00-01:00 01:00-02:00 |
| OTC registration available | no |
| Trade recall available | no |
| block orders enabled (minimum of two subsequent delivery period) | yes |
| over-midnight blocks enabled | yes |
| linked orders enabled (for basket submission) | yes |
| iceberg order enabled | yes |
| minimum peak size (iceberg orders) | 5.0 MW |
| peak price delta (maximum price delta of different peak sizes) | 5.00 €/MWh |
| execution restriction | single contracts: partial execution blocks: all or none |

| HUPX INTRADAY MARKET - LOCAL OTC HOURLY PRODUCT | |
|--|---|
| Contract specifications | |
| Product name | Hour_Power_Local_OTC |
| Contract long name | OTC-YYYYMMDD HH:MM-YYYYMMDD HH:MM indicates the exact delivery start and delivery end |
| Contract short name | HH:MM-HH:MM_OTC indicates the hours and minutes when delivery starts and ends on a respective day, visible in the trading system |
| Availability | Local, no trading on the screen |
| Cross-border allocation | - |
| Listing Day | 20 November, 2019 (first Delivery Day) |
| Delivery unit | 60 minutes |
| Delivery period | Delivery starts with the first minute of the delivery day and subsequently in every 60 minutes: H1:00; H2:00; H3:00; etc <i>For example:</i> 00:00-01:00 01:00-02:00 |
| OTC registration available | yes, only OTC registration available |
| Trade recall available | no |
| block orders enabled (minimum of two subsequent delivery period) | no |
| over-midnight blocks enabled | - |
| linked orders enabled (for basket submission) | - |
| iceberg order enabled | - |
| minimum peak size (iceberg orders) | - |
| peak price delta (maximum price delta of different peak sizes) | - |
| execution restriction | OTC registration can be only fully accepted, partial execution is not feasible |

| HUPX INTRADAY MARKET - LOCAL OTC USER-DEFINED BLOCK PRODUCT | |
|--|---|
| Contract specifications | |
| Product name | Hour_Power_Local_OTC_UD |
| Contract long name | OTC-YYYYMMDD HH:MM-YYYYMMDD HH:MM indicates the exact delivery start and delivery end |
| Contract short name | HH:MM-HH:MM_OTC indicates the hours and minutes when delivery starts and ends on a respective day visible in the trading system |
| Availability | Local, no trading on the screen |
| Cross-border allocation | = |
| Listing Day | 20 November, 2019 (first Delivery Day) |
| Delivery unit | 60 minutes |
| Delivery period | Delivery starts with the first minute of the delivery day and subsequently in every 60 minutes: H1:00; H2:00; H3:00; etc <i>For example:</i> 00:00-01:00 01:00-02:00 |
| OTC registration available | yes, only OTC registration available |
| Trade recall available | no |
| block orders enabled (minimum of two subsequent delivery period) | yes, only blocks available with the minimum size of two subsequent delivery period |
| over-midnight blocks enabled | no |
| linked orders enabled (for basket submission) | - |
| iceberg order enabled | - |
| minimum peak size (iceberg orders) | - |
| peak price delta (maximum price delta of different peak sizes) | - |
| execution restriction | OTC registration can be only fully accepted, partial execution is not feasible |