

HUPX ID Market data - description

HUPX Intraday Market

DESCRIPTION

The HUPX Intraday Market data contains results of the HUPX Intraday Market derived from the HUPX Intraday Trading Platform.

The report can be accessed on the HUPX website <https://hupx.hu/en/market-data/id/market-data>

Column	Description
Buy traded volume (MW)	The amount of electricity purchased by HUPX members on the exchange for the given contract during the entire trading period.
Sell traded volume (MW)	The amount of electricity sold by HUPX members on the exchange for the given contract during 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).
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)
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).