

Dear User,

The information below will help you download historical data about products traded at the BSE.

There is an interactive form for downloading data. You can access historical trading data about all the products of the BSE free of charge. The data downloaded can be tabulated in various breakdowns and various periods of time can be chosen for survey.

The following fields need to be filled in in the form:

Market

At the Budapest Stock Exchange trading takes place in the cash market and the derivatives market. Equities, investment notes, government bonds, corporate bonds, mortgage notes, certificates, ETFs and compensation notes are traded in the cash market. In the derivatives market you can find in the categories of futures and options: equity futures, stock index futures, interest rate futures, currency futures, furthermore, stock options, stock index options and currency options. Trade in the “grain products” and the “other products” categories also takes place in the derivatives market of the Stock Exchange.

Category

At the Stock Exchange the term “category” means a group of securities of the same type. So, for instance, all the units of investment funds belong to the same category and government bonds belong to another one. The security of an equity type is an exception to that rule because the Stock Exchange assigns the listed equities into two groups: A category and B category.

In the derivatives market we differentiate between the futures and options categories of the same product (as for instance, stock index futures and stock index options). Among the commodities we differentiate between grain futures, grain options and other commodities (as for instance, gold) and the spot grain market.

Type

In the Type field you can decide about the timeframe of the downloadable data. You can decide to see the data broken down into daily figures (for every trading day of the period concerned) or you can opt for seeing the data broken down into monthly or yearly figures. In the latter two cases you can only opt for entire months or entire years.

If you are looking for turnover data (number of transactions, quantity, value of transactions), you will always get aggregated data (for instance, when you ask for daily figures, you will get data about the entire day’s turnover; or in case a monthly breakdown, you will get the aggregated monthly turnover figure).

In case you ask for data of the price category (opening price, closing price, average price, minimum, maximum, settlement price), you will get the most recent figure available in the category concerned (for instance, if the figures are broken down to days, you will get the end-of-day closing price; and in the case of a monthly breakdown, the closing price on the last day of the month). The most recent value of the category concerned will appear in the columns of

capitalization and the number of open positions (for instance, if the data are broken down according to months, the capitalization of the last trading day of the month).

Starting date/Closing date

The trading data available go back to 1990. The latest closing date available is the trading day preceding the day of downloading. In case you attempt to choose a later date, you will get the following error message: “Only an earlier date can be chosen.”

Product

Products traded in the cash market are equities, units of investment funds and debt securities (for instance, MOL equities, KHEURFIX investment fund, 2008/C government bond, FJ08NF04 mortgage note). In the derivatives market and the commodities market we use the term “product” for the various expiry dates of the instruments and, in the case of options, the various strike prices (pl. MOL0903, BUX0912, EUBU0909, MO080902250P).

You can find information about the characteristics of the products and their ticker codes in the Products by Markets List. They can be found at the following URL:

http://www.bse.hu/topmenu/marketsandproducts/productbymarkets/market_segmentation.html

Follow these steps when filling in the data downloading form:

1. Choose the type of time from the pulldown menu of Type.
2. Key in the starting and closing dates.
3. Choose a market from the pulldown menu of Market.
4. Choose a category from the pulldown menu of Category.
5. Choose a security from the pulldown menu of Product.
6. Start the downloading of data by pressing the “OK” button.

Downloading historical values of indices

The historical values of indices that the BSE makes public are available from various dates, depending on when the calculation of that particular index began. As for some indices instead of making it public once daily, we publish it in real time. Thus historical opening, minimum, maximum and closing data are available for the BUX as from April 1, 1997, and as for CETOP 20, as from May 20, 2008 till June 26, 2009. The values of the indices can only be downloaded in a daily breakdown. Consequently, in the case of indices that are published weekly (for instance, DWIX) the downloaded file will not show every trading day.