

# Aggregated Report Specification

## HUPX Physical Futures Market

### DESCRIPTION

PhF Aggregated Report is an attached sequence of PhF Daily reports. It contains the main parameters of each day's daily trading activity of the respective year for each tradable instrument.

### REPORT PARAMETERS

|                              |  |
|------------------------------|--|
| <b>Concerned markets</b>     | Physical Futures Market                            |
| <b>Publication frequency</b> | Daily around 24 <sup>00</sup> on HUPX trading days |
| <b>Publicity</b>             | Public   |
| <b>File format</b>           | xlsx   |
| <b>File name format</b>      | HUPX_PhF_Market_YYYY.xlsx                          |
| <b>Path</b>                  | HUPXPhF_MarketData / YYYY / aggregated             |
| <b>Unit</b>                  | MWh or EUR/MWh                                     |

### STRUCTURE

The PhF Daily report is generated daily at PhF trading days. PhF Aggregated report is a collection of these reports with the latest one at the top. Day by day the length of the report is growing. 24 rows are inserted after every PhF trading day. 14 rows for baseload products, 10 rows for peakload products. It contains the following data for every tradable contracts: Contract Volume (MWh), Best bid (EUR), Best Ask (EUR), Settlement Price (EUR), Relative Change, Volume lot, Open Interest.

### CONTENT

#### HUPX PHF Market

| Date       | Product    | Contract Volume (MWh) | Best bid (EUR) | Best Ask (EUR) | Settlement Price (EUR) | Relative Change | Volume lot | Open Interest |
|------------|------------|-----------------------|----------------|----------------|------------------------|-----------------|------------|---------------|
| 14.10.2016 | BL Wk43-16 | 169                   | 0,00           | 0,00           | 43,46                  | 1,05%           | 0          | 0             |
| 14.10.2016 | BL Wk44-16 | 168                   | 0,00           | 0,00           | 42,55                  | 1,09%           | 0          | 0             |
| 14.10.2016 | BL Wk45-16 | 168                   | 0,00           | 0,00           | 41,64                  | 0,53%           | 0          | 0             |
| 14.10.2016 | BL Wk46-16 | 168                   | 0,00           | 0,00           | 41,37                  |                 | 0          | 0             |
| 14.10.2016 | BL Nov-16  | 720                   | 41,45          | 41,95          | 41,68                  | 0,29%           | 0          | 451           |
| 14.10.2016 | BL Dec-16  | 744                   | 0,00           | 0,00           | 39,90                  | -0,25%          | 0          | 375           |
| 14.10.2016 | BL Jan-17  | 744                   | 0,00           | 0,00           | 41,48                  | -0,50%          | 0          | 0             |
| 14.10.2016 | BL Q1-17   | 2159                  | 40,20          | 40,70          | 40,44                  | 1,46%           | 0          | 30            |
| 14.10.2016 | BL Q2-17   | 2184                  | 0,00           | 0,00           | 33,17                  | 0,67%           | 0          | 0             |
| 14.10.2016 | BL Q3-17   | 2208                  | 0,00           | 0,00           | 37,93                  | 0,13%           | 0          | 0             |
| 14.10.2016 | BL Q4-17   | 2209                  | 0,00           | 0,00           | 38,35                  | 0,31%           | 0          | 0             |
| 14.10.2016 | BL YR-17   | 8760                  | 37,25          | 37,75          | 37,47                  | 0,64%           | 0          | 355           |
| 14.10.2016 | BL YR-18   | 8760                  | 35,25          | 36,75          | 35,80                  | 1,82%           | 0          | 5             |
| 14.10.2016 | BL YR-19   | 8760                  | 0,00           | 0,00           | 35,60                  | 1,57%           | 0          | 1             |
| 14.10.2016 | PL Nov-16  | 264                   | 0,00           | 0,00           | 49,90                  | -0,28%          | 0          | 0             |
| 14.10.2016 | PL Dec-16  | 264                   | 0,00           | 0,00           | 48,97                  | 1,16%           | 0          | 0             |
| 14.10.2016 | PL Jan-17  | 264                   | 0,00           | 0,00           | 49,07                  | 0,14%           | 0          | 0             |
| 14.10.2016 | PL Q1-17   | 780                   | 0,00           | 0,00           | 47,33                  | -0,34%          | 0          | 0             |
| 14.10.2016 | PL Q2-17   | 780                   | 0,00           | 0,00           | 39,57                  | -0,33%          | 0          | 0             |
| 14.10.2016 | PL Q3-17   | 780                   | 0,00           | 0,00           | 44,32                  | -0,20%          | 0          | 0             |
| 14.10.2016 | PL Q4-17   | 780                   | 0,00           | 0,00           | 46,18                  | -0,39%          | 0          | 0             |
| 14.10.2016 | PL YR-17   | 3120                  | 0,00           | 0,00           | 44,35                  | -0,31%          | 0          | 0             |
| 14.10.2016 | PL YR-18   | 3132                  | 0,00           | 0,00           | 43,32                  | 0,65%           | 0          | 0             |
| 14.10.2016 | PL YR-19   | 3132                  | 0,00           | 0,00           | 43,54                  | -0,02%          | 0          | 0             |

The PhF Daily Report contains the:

- contract volume which shows the volume of a product which has 1MW contract size,
- Best Ask/Bid prices of the trading session in [EUR/MWh],
- daily final settlement prices [EUR/MWh],
- relative changes to the previous days settlement prices,
- daily traded volumes by contracts in [MW],
- open interest per contract in [MW].