

Physical Futures Annual Report

2016

The annual traded volume on HUPX PhF Market increased with more than 5.73% to 6 857 426 MWh in 2016. The highest turnover month was April with 905 597 MWh traded volume. The daily traded volume on 8th March 2016 was the highest on HUPX PhF market with 224 640 MWh. 1 773 695 MWh OTC deals were registered on HUPX in 2016. The number of admitted members was 27 by the end of the year.



Founder Members

- BC-Energiakereskedő Kft.
- Ezpada s.r.o.
- Holding Slovenske Elektrarne d.o.o.
- Magyar Áramszolgáltató Kft.
- Mátrai Erőmű Zrt.
- MAVIR ZRt.
- MVM Partner Zrt.

Partners

- Tradition Financial Services Ltd. (broker)

Admitted Members

- Alpiq Energy SE
- ARELCO POWER S.R.L.
- CEZ, a.s.
- Citigroup Global Markets Limited
- EDF Trading Limited
- Edison Trading S.p.A.
- EDS International SK
- Enel Trade S.p.A.
- EPS Trgovanje d.o.o.
- Freepoint Commodities Europe LLP
- Gazprom Marketing & Trading Limited
- GDF SUEZ Trading SAS
- GEN-I d.o.o.
- HEP d.d.
- LE Trading a.s.
- RWE Supply &Trading GmbH
- Sinergy Energiakereskedő Kft.
- TEI-ENERGY S.p.A
- Trailstone GmbH.
- Vitol Gas & Power B.V.

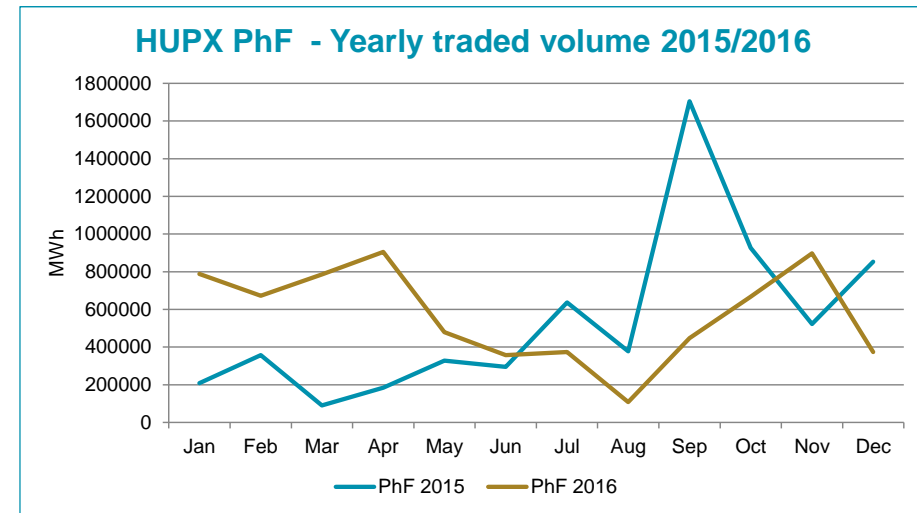
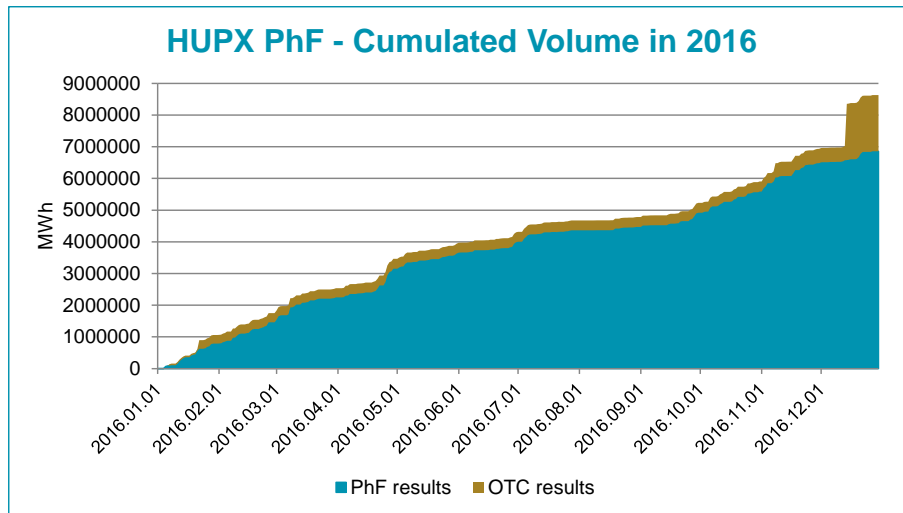
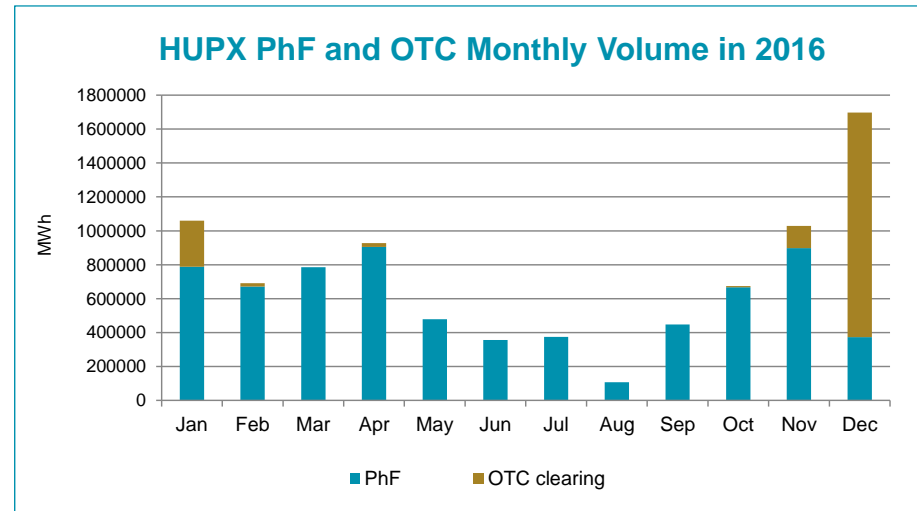
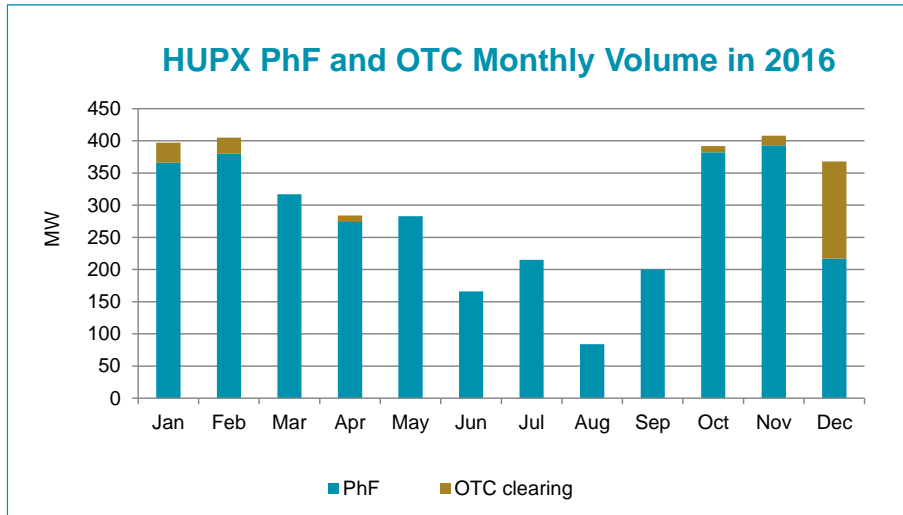
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SUMMARY

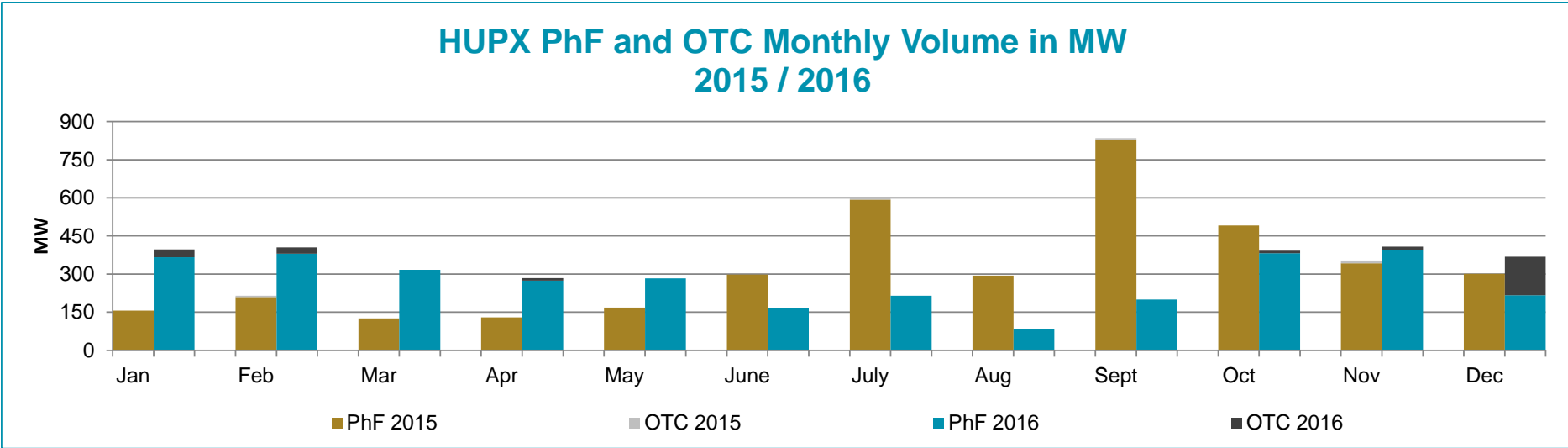
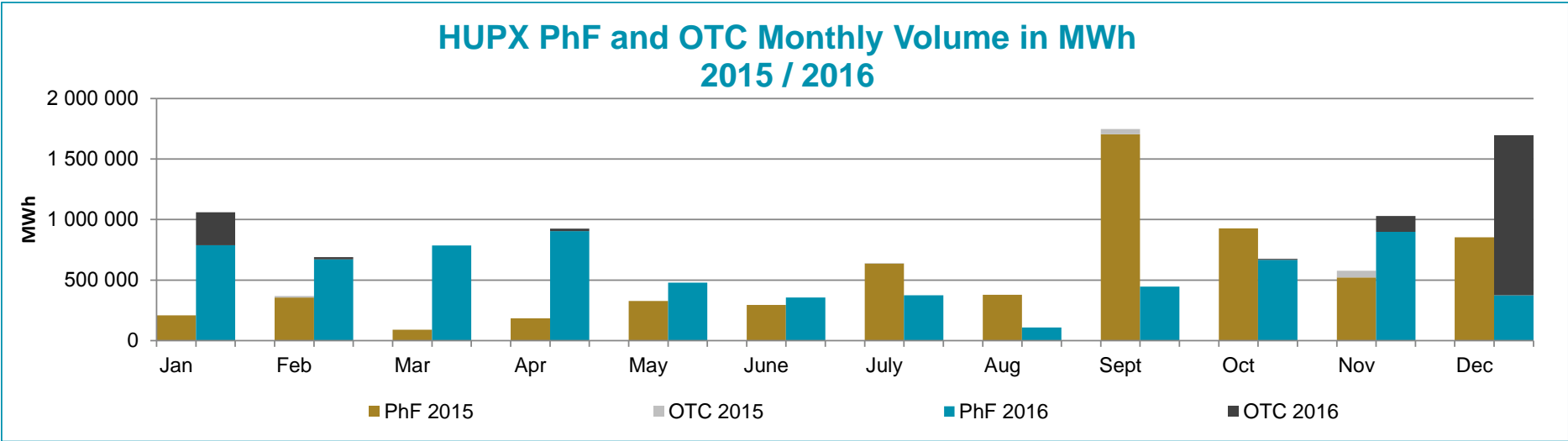
PHYSICAL FUTURES MARKET						
2016						
Traded Volume	MW	GWh		OTC Clearing	MW	GWh
Jan-2016	366	788		Jan-2016	31	272
Feb-2016	380	672		Feb-2016	25	19
Mar-2016	317	786		Mar-2016	0	0
Apr-2016	274	906		Apr-2016	10	22
May-2016	283	480		May-2016	0	0
Jun-2016	166	357		Jun-2016	0	0
July-2016	215	374		July-2016	0	0
Aug-2016	84	108		Aug-2016	0	0
Sept-2016	200	447		Sept-2016	0	0
Oct-2016	382	668		Oct-2016	10	7
Nov-2016	393	898		Nov-2016	15	131
Dec-2016	217	374		Dec-2016	151	1 323
Q1 2016	1 063	2 246		Q1 2016	56	290
Q2 2016	723	1 743		Q2 2016	10	22
Q3 2016	499	929		Q3 2016	0	0
Q4 2016	992	1 940		Q4 2016	176	1 461
YTD 2016	3 277	6 858		YTD 2016	242	1 774

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Monthly and cumulated volume in 2016

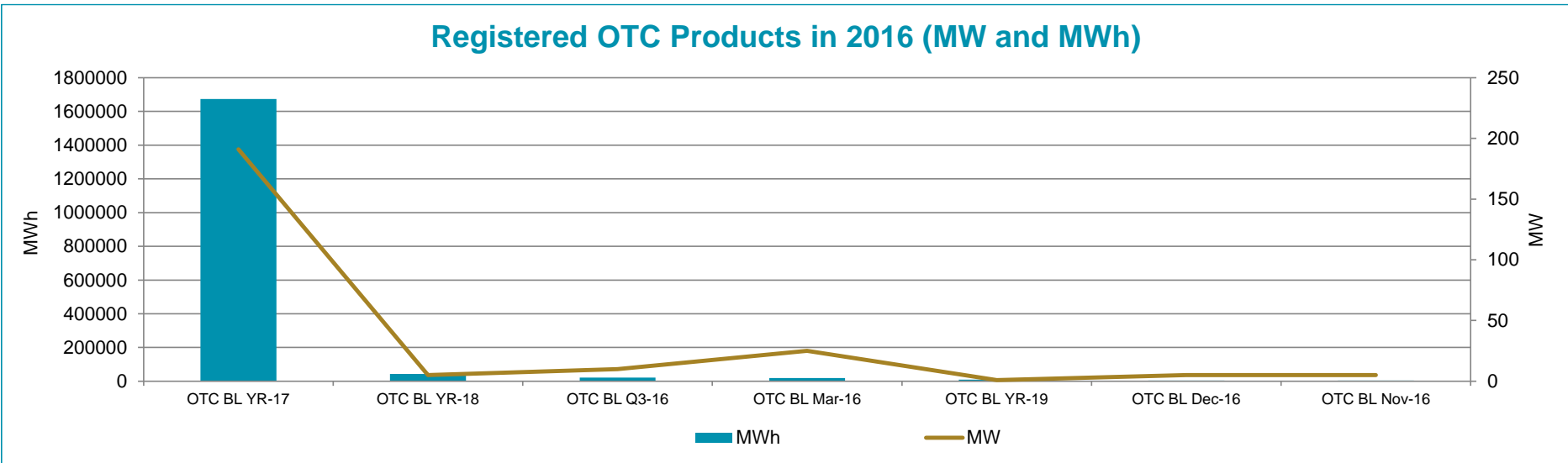
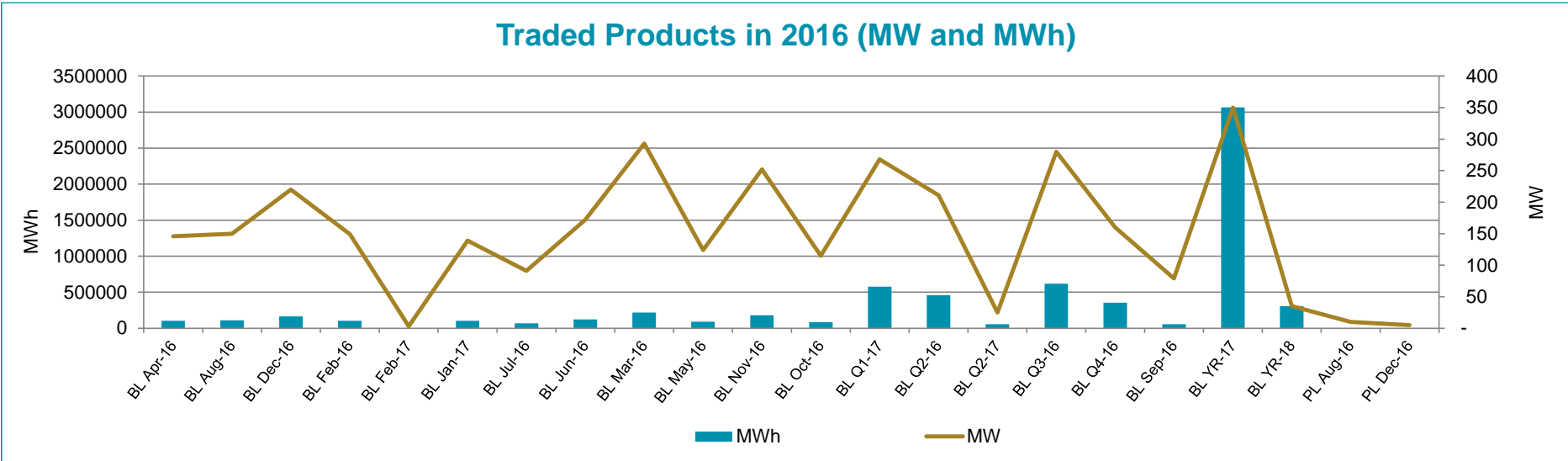


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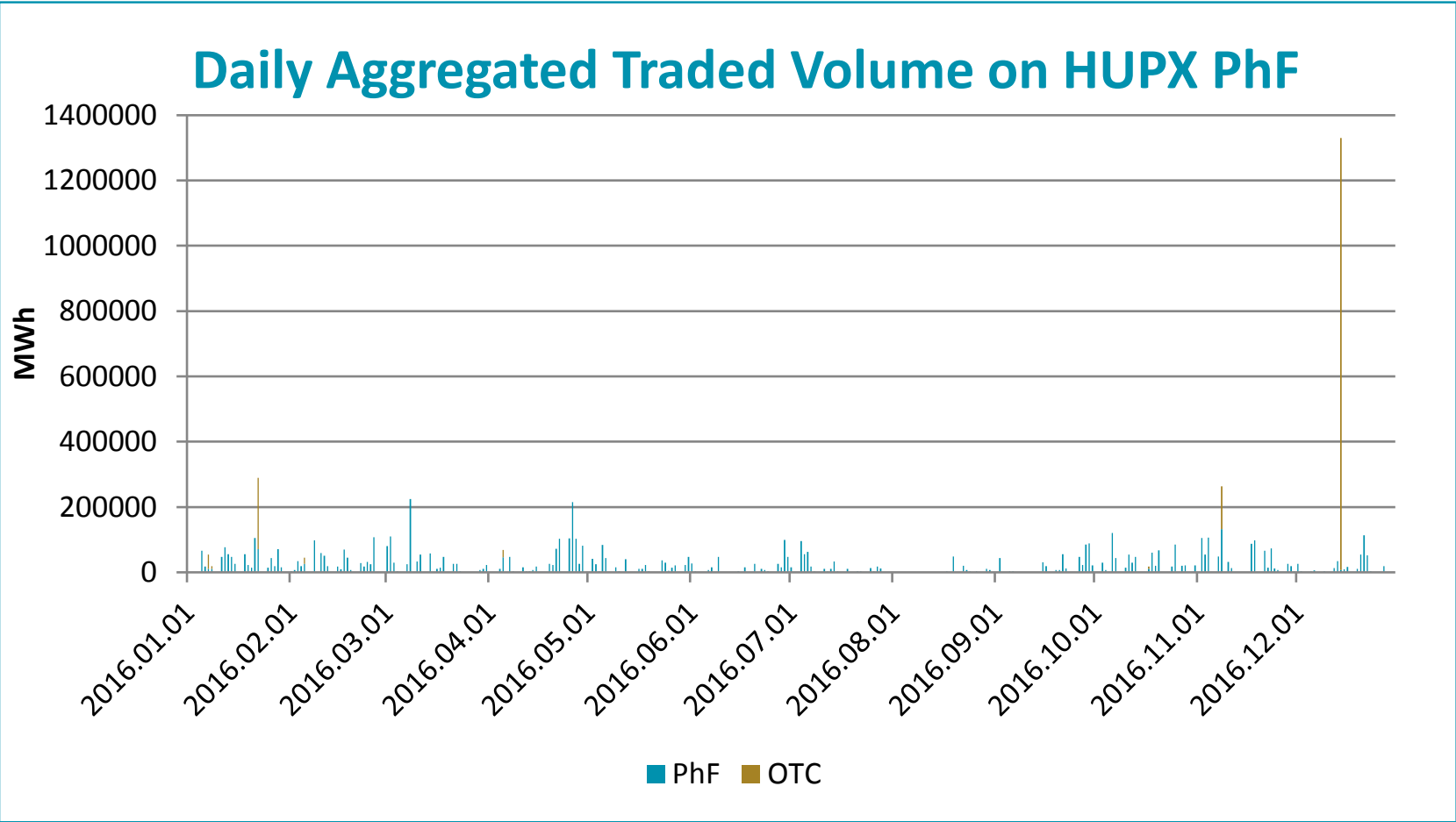


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Traded products in 2016

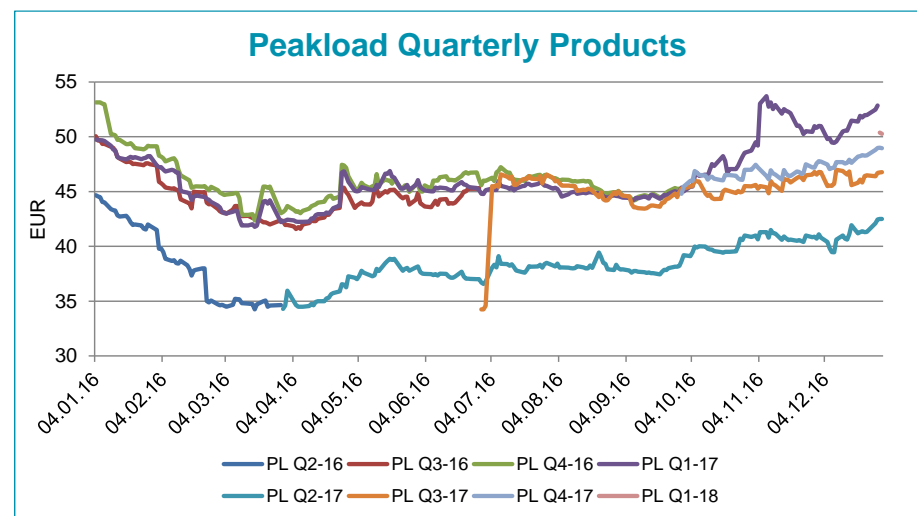
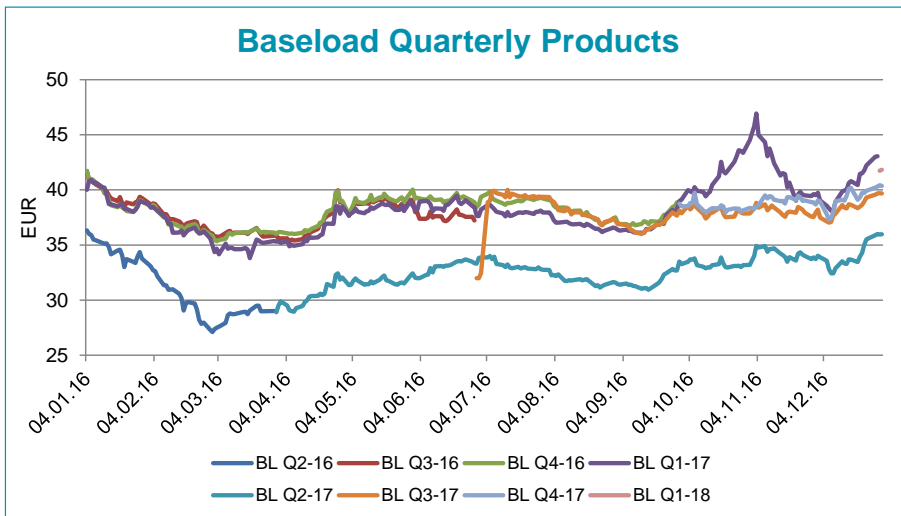
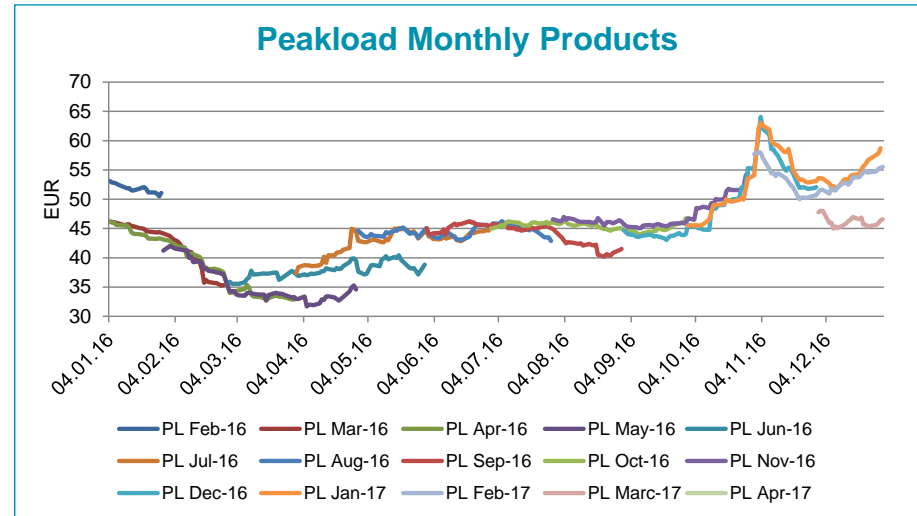
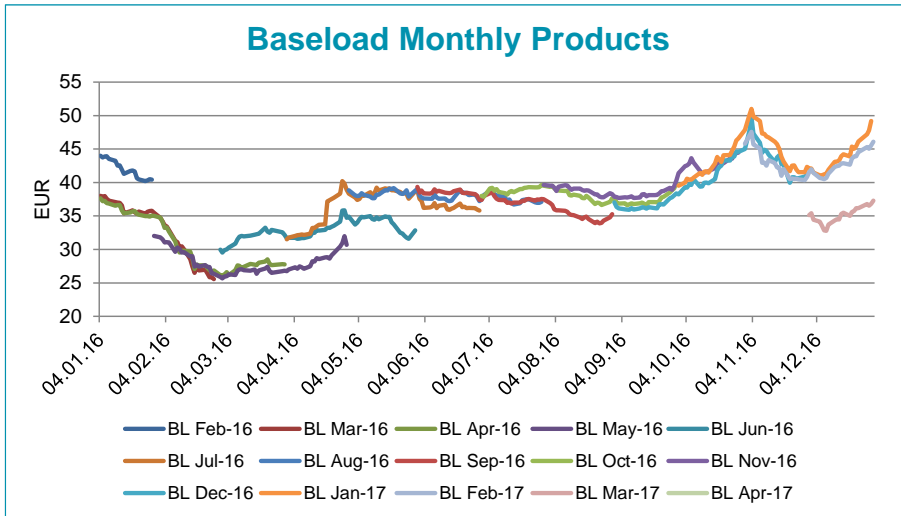


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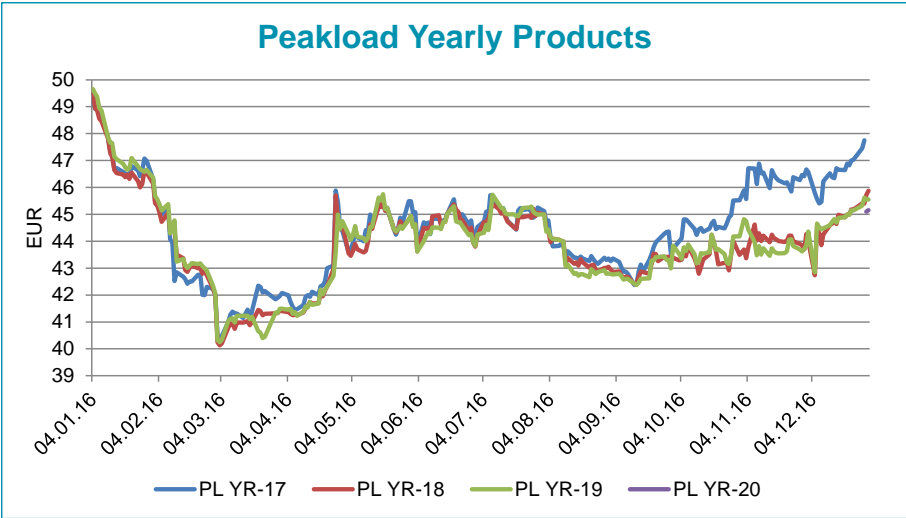
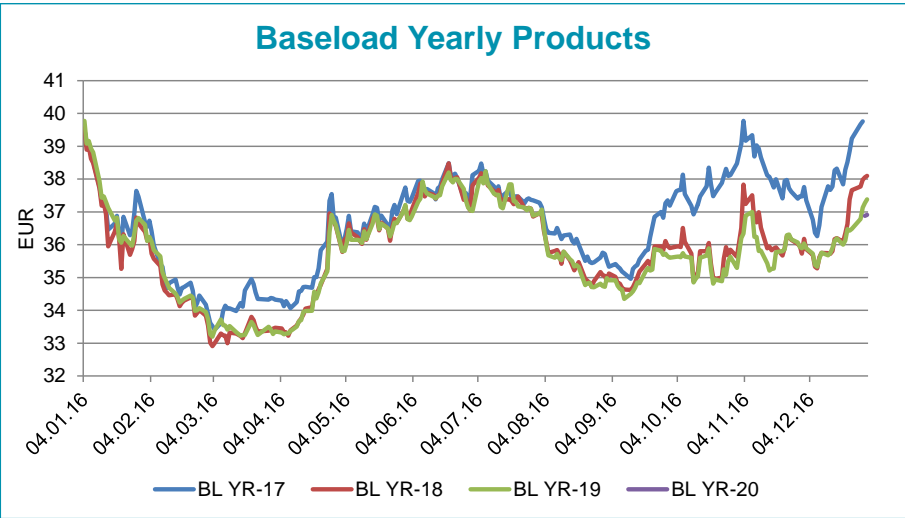


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Settlement prices



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The above charts regarding the settlement prices show the futures instruments that were tradable in 2016.

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Final settlement prices for 2016

BASELOAD YR-16							
40.45							
Q1-16		Q2-16		Q3-16		Q4-16	
42.32		29.01		37.23		38.88	
Jan-16	43.66	Feb-16	40.44	Mar-16	25.56	Apr-16	27.75
May-16	30.68	Jun-16	32.84	Jul-16	35.79	Aug-16	37.10
Sep-16	35.26	Oct-16	39.89	Nov-16	44.46	Dec-16	41.12

PEAKLOAD YR-16							
49.79							
Q1-16		Q2-16		Q3-16		Q4-16	
50.89		36.64		45.32		45.25	
Jan-16	52.84	Feb-16	51.06	Mar-16	35.32	Apr-16	32.86
May-16	34.59	Jun-16	38.81	Jul-16	44.66	Aug-16	42.87
Sep-16	41.51	Oct-16	46.76	Nov-16	54.47	Dec-16	52.08

Wk01-16	44.84
Wk02-16	43.99
Wk03-16	43.80
Wk04-16	43.17
Wk05-16	40.40
Wk06-16	32.24
Wk07-16	27.98
Wk08-16	23.41
Wk09-16	24.11
Wk10-16	24.63
Wk11-16	24.43
Wk12-16	23.75
Wk13-16	23.94

Wk14-16	26.84
Wk15-16	27.83
Wk16-16	28.02
Wk17-16	28.50
Wk18-16	28.19
Wk19-16	32.55
Wk20-16	29.77
Wk21-16	31.40
Wk22-16	30.50
Wk23-16	31.87
Wk24-16	31.16
Wk25-16	31.28
Wk26-16	32.96

Wk27-16	34.34
Wk28-16	37.83
Wk29-16	35.47
Wk30-16	36.98
Wk31-16	36.97
Wk32-16	34.56
Wk33-16	32.27
Wk34-16	33.84
Wk35-16	33.88
Wk36-16	34.62
Wk37-16	34.31
Wk38-16	34.43
Wk39-16	34.77

Wk40-16	39.26
Wk41-16	45.27
Wk42-16	45.03
Wk43-16	42.88
Wk44-16	42.48
Wk45-16	51.94
Wk46-16	40.33
Wk47-16	41.98
Wk48-16	39.25
Wk49-16	42.96
Wk50-16	44.73
Wk51-16	44.91
Wk52-16	42.47

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