

Daily Report Specification

HUPX Physical Futures Market

DESCRIPTION

PhF Daily report is an inventory of the trading session. It contains the main parameters of the daily trading activity for each tradable instrument.

REPORT PARAMETERS

Concerned markets	Physical Futures Market
Publication frequency	Daily around 24 ⁰⁰ on HUPX PhF trading days
Publicity	Public
File format	xlsx
File name format	HUPX_PhF_YYYYMMDD.xlsx
Path	HUPXPhF_MarketData / YYYY / daily
Unit	Price: EUR/MWh, volume: MW or MWh

STRUCTURE

The report is a one-sheet excel file.

Name of the sheet	HUPX_PhF_YYYYMMDD
Rows for contracts	4 - 27/28
Columns for main parameters of the market	"B" - "H"

CONTENT

08.11.2016 -
Trading day
HUPX PHF
Market

Product	Contract Volume (MWh)	Best bid (EUR)	Best Ask (EUR)	Settlement Price (EUR)	Relative Change	Volume lot	Open Interest
BL Wk46-16	168	0,00	0,00	41,54	-2,42%	0	0
BL Wk47-16	168	0,00	0,00	42,73	-3,00%	0	0
BL Wk48-16	168	0,00	0,00	45,63	-0,83%	0	0
BL Wk49-16	168	0,00	0,00	45,72	-1,02%	0	0
BL Dec-16	744	44,20	44,70	44,43	-3,31%	45	471
BL Jan-17	744	0,00	0,00	47,33	-3,76%	0	0
BL Feb-17	672	0,00	0,00	42,94	-4,75%	0	0
BL Q1-17	2159	42,65	43,65	43,06	-2,86%	5	115
BL Q2-17	2184	0,00	0,00	34,37	-1,52%	0	0
BL Q3-17	2208	0,00	0,00	38,14	-1,45%	0	0
BL Q4-17	2209	0,00	0,00	39,22	-0,73%	0	0
BL YR-17	8760	38,40	38,90	38,69	-1,65%	10	390
BL YR-18	8760	0,00	0,00	36,72	-2,11%	0	15
BL YR-19	8760	0,00	0,00	36,24	-2,05%	0	1
PL Dec-16	264	0,00	0,00	58,55	-4,02%	0	0
PL Jan-17	264	0,00	0,00	60,00	-3,09%	0	0
PL Feb-17	240	0,00	0,00	54,40	-1,40%	0	0
PL Q1-17	780	0,00	0,00	52,74	-1,79%	0	0
PL Q2-17	780	0,00	0,00	40,80	-1,19%	0	0
PL Q3-17	780	0,00	0,00	44,85	-1,21%	0	0
PL Q4-17	780	0,00	0,00	46,13	-0,60%	0	0
PL YR-17	3120	0,00	0,00	46,13	-1,22%	0	0
PL YR-18	3132	0,00	0,00	44,03	-1,32%	0	0
PL YR-19	3132	0,00	0,00	43,48	-1,09%	0	0

The PhF Daily Report contains the

- contract volume which shows the volume of a product which has 1MW contract size in [MWh],
- Best Ask/Bid prices of the trading session [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 by contracts in [MW]

for each tradable contracts on the specific trading day.