

Aggregated Market Report Specification

HUDEX Financial Futures – Power

DESCRIPTION

HUDEX Aggregated Market Report is an aggregated version of HUDEX Daily Market Reports. It contains the main parameters such as Contract volume, Best Bid/Ask Price, Settlement Price, Open Interest of each day's daily trading activity of the respective year for each tradable instrument.

REPORT PARAMETERS


Concerned market	HUDEX Financial Futures - Power
Publication frequency	Daily at 19 ⁰⁰ on HUDEX trading days
Publicity	Public
File format	xlsx
File name format	HDX_P_AggregatedMarketData_YYYY.xlsx
Path	HUDEX_MarketData / Power / MarketReports

STRUCTURE

The report is a one-sheet excel file.

Name of the sheet	HDX_EFF_YYYYMMDD
Rows for contracts	15 -
Columns for main parameters of the market	"B" - "S"

CONTENT

Reporting Date		15/02/2018										
Market Report		Generation Time 2.15.2018 11:41:05 PM										
Trading day	Contract	Contract Volume (MWh)	Daily Best Bid (EUR/MWh)	Daily Best Ask (EUR/MWh)	Best Bid at Market Closure (EUR/MWh)	Best Ask at Market Closure (EUR/MWh)	Number of Trades (w/o OTC)	Exchange Volume (MW)	OTC Volume (MW)	Settlement Price (EUR/MWh)	Relative Change	Open Interest (MW)
15.02.2018	BL Wk07-18	168					0	0	0	37,88	0,69%	0
15.02.2018	BL Wk08-18	168					0	0	0	41,21	0,76%	0
15.02.2018	BL Wk09-18	168					0	0	0	42,41	-0,63%	0
15.02.2018	BL Wk10-18	168					0	0	0	41,12	-1,18%	0
15.02.2018	BL Wk11-18	168					0	0	0	39,95	0,15%	0
15.02.2018	BL Feb-18	672					0	0	0	40,13	-0,27%	299
15.02.2018	BL Mar-18	743					0	0	0	38,48	0,05%	324
15.02.2018	BL Apr-18	720					0	0	0	36,39	-0,30%	5
15.02.2018	BL May-18	744					0	0	0	34,59	0,44%	0
15.02.2018	BL Q2-18	2184		36,35			0	0	0	36,19	-0,58%	254
15.02.2018	BL Q3-18	2208	41,50	42,50	41,50	42,50	0	0	0	42,06	0,57%	429
15.02.2018	BL Q4-18	2209		45,25			0	0	0	44,38	0,50%	388
15.02.2018	BL Q1-19	2159					0	0	0	45,26	0,13%	0
15.02.2018	BL YR-19	8760					0	0	0	41,19	0,41%	55
15.02.2018	BL YR-20	8784					0	0	0	40,56	0,77%	0
15.02.2018	BL YR-21	8760					0	0	0	40,82	0,12%	0
15.02.2018	PL Feb-18	240					0	0	0	51,14	-1,14%	0
15.02.2018	PL Mar-18	264					0	0	0	46,33	0,15%	0
15.02.2018	PL Apr-18	252					0	0	0	45,78	N/A	0
15.02.2018	PL May-18	276					0	0	0	42,60	0,07%	0
15.02.2018	PL Q2-18	780					0	0	0	44,54	-0,22%	0
15.02.2018	PL Q3-18	780					0	0	0	52,94	0,25%	0
15.02.2018	PL Q4-18	792					0	0	0	57,99	-0,09%	0
15.02.2018	PL Q1-19	768					0	0	0	58,60	0,05%	0
15.02.2018	PL YR-19	3132					0	0	0	52,15	0,06%	0
15.02.2018	PL YR-20	3144					0	0	0	52,21	0,37%	0
15.02.2018	PL YR-21	3132					0	0	0	51,87	0,33%	0

The HUDEX Aggregated Market Report contains the:

- contract volume which shows the volume of a product which has 1 MW contract size,
- daily Best Bid/Ask prices of the trading session and Best Bid/Ask prices at market closure [EUR/MWh],
- number of trades excluding OTC deals,
- daily exchange and OTC traded volumes by contracts in [MW],
- daily settlement prices [EUR/MWh],
- relative changes to the previous days settlement prices,
- open interest per contract in [MW].