

Aggregated Market Report Specification

HUDEX Physical Futures – Natural gas

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 Physical Futures - Natural gas
Publication frequency	Daily at 19 ⁰⁰ on HUDEX trading days
Publicity	Public
File format	xlsx
File name format	HDX_NG_AggregatedMarketData_YYYY.xlsx
Path	HUDEX_MarketData / Gas / MarketReports

STRUCTURE

The report is a one-sheet excel file.

Name of the sheet	HDX_GFF_YYYYMMDD
Rows for contracts	7 -
Columns for main parameters of the market	"A" - "S"

CONTENT

HUDEX Futures - NATURAL GAS Reporting Date 21/02/2018
Annual Market Data Generation Time 22/02/2018 13:42:01



Trading day	Contract	Contract Volume (MWh)	Best Bid (EUR/MWh)	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 Clearing Volume (MW)	Settlement Price (EUR/MWh)	Relative Change	Open Interest (MW)
21.02.2018	Mar-18	743	19,55	19,55	18,90	19,55	2	10	0	19,54	0,98%	5
21.02.2018	Apr-18	720	18,30	19,50	18,30	19,60	0	0	0	18,95	-0,21%	0
21.02.2018	May-18	744	0,00	0,00			0	0	0	17,80	0,06%	0
21.02.2018	Q2-18	2 184	18,10	19,00	18,10	19,10	0	0	0	18,59	0,87%	0
21.02.2018	Q3-18	2 208	0,00	0,00			0	0	0	18,24	0,27%	0
21.02.2018	Q4-18	2 209	0,00	0,00			0	0	0	18,99	-0,05%	0
21.02.2018	Q1-19	2 159	0,00	0,00			0	0	0	19,73	0,25%	0
20.02.2018	Mar-18	743	19,10	19,10	19,10	19,90	0	0	0	19,35	4,59%	0
20.02.2018	Apr-18	720	18,50	19,20	18,50	19,70	0	0	0	18,99	3,21%	0
20.02.2018	May-18	744	0,00	0,00			0	0	0	17,79	2,48%	0
20.02.2018	Q2-18	2 184	18,00	18,65	18,00	19,00	0	0	0	18,43	1,54%	0
20.02.2018	Q3-18	2 208	0,00	0,00			0	0	0	18,19	1,34%	0
20.02.2018	Q4-18	2 209	0,00	0,00			0	0	0	19,00	1,28%	0
20.02.2018	Q1-19	2 159	0,00	0,00			0	0	0	19,68	1,39%	0
19.02.2018	Mar-18	743	18,10	18,90			0	0	0	18,50	4,23%	0
19.02.2018	Apr-18	720	17,80	19,00			0	0	0	18,40	3,95%	0
19.02.2018	May-18	744	0,00	0,00			0	0	0	17,36	4,08%	0
19.02.2018	Q2-18	2 184	17,70	18,65			0	0	0	18,15	3,12%	0
19.02.2018	Q3-18	2 208	0,00	0,00			0	0	0	17,95	3,16%	0
19.02.2018	Q4-18	2 209	0,00	0,00			0	0	0	18,76	3,08%	0
19.02.2018	Q1-19	2 159	0,00	0,00			0	0	0	19,41	3,41%	0
16.02.2018	Mar-18	743	17,35	18,15	17,35	18,15	0	0	0	17,75	0,85%	0
16.02.2018	Apr-18	720	17,10	18,30	17,10	18,30	0	0	0	17,70	0,57%	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].