

Daily Market Report Specification

HUDEX Financial Futures – Natural gas

DESCRIPTION

HUDEX Daily Market 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	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_DailyMarketData_YYYYMMDD.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” - “P”

CONTENT

HUDEX Futures - NATURAL GAS Reporting Date 21/02/2018
Daily Market Data Generation Time 22/02/2018 13:54:14



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

The HUDEX Daily Market Report contains the

- contract volume which shows the volume of a product which has 1MW contract size in [MWh],
- daily Best Ask/Bid prices of the trading session [EUR/MWh],
- daily Best Ask/Bid price at Market Closure,
- number of Trades,
- exchange and OTC Volume in [MW],
- daily final settlement prices [EUR/MWh],
- relative changes to the previous days settlement prices,
- open interest by contracts in [MW]

for each tradable contracts on the specific trading day.