

Post Trade Transparency Report Specification

HUDEX Physical Futures – Natural gas

DESCRIPTION

HUDEX Post Trade Transparency Report is a daily report created to comply with MiFiD II transparency regulations. It contains trade information to be published, specified by MiFiD II.

REPORT PARAMETERS

Concerned markets	HUDEX Physical Futures - Natural gas
Publication frequency	Daily, around 19 ²⁰ on HUDEX trading days
Publicity	Public
File format	xlsx
File name format	HDX_NG_PostTradeReport_YYYYMMDD
Path	HUDEX_MarketData / Gas / PostTradeReporting

STRUCTURE

The report is a one-sheet excel file.

Name of the sheet	HDX_GFF_Post_Trade
Rows for contracts	0 -
Columns for main parameters of the market	"B" - "V"

CONTENT

HUDEX Futures - Gas Reporting Date 21/02/2018
 Post-Trade Transparency Report Generation Time 22/02/2018 14:10:04



Trading date and time	Publication Date and Time	Instrument Identification code type	Instrument identification code	Venue of execution	Price	Price currency	Price notation	Quantity in measurement unit	Notation of the quantity in measurement unit	Quantity	Notional amount	Notional currency	Venue of publication	Transaction Identification Code	Transaction to be cleared	Cancelled
21/02/2018 16:17:08	22/02/2018 14:10:04	ISIN	HU0006821834	HUDEX	19.55	EUR	MONE	5 MW		1	97.75	EUR	HUDEX	9556	true	
21/02/2018 14:05:56	22/02/2018 14:10:04	ISIN	HU0006821834	HUDEX	19.70	EUR	MONE	5 MW		1	98.50	EUR	HUDEX	9536	true	

The HUDEX Post Trade Transparency Report contains the:

- execution date and time of the trade,
- publication date and time of the report,
- instrument identification code type,
- instrument identification code,
- execution and publication venue of the trade,
- trade price and its currency,
- traded quantity and its measurement unit,
- quantity unit,
- notional amount, which is the trade price multiplied with traded quantity, given in the notional currency,
- transaction to be cleared (true/false),
- cancelled status in case the trade was cancelled.