

## Daily Market Report Specification

### HUDEX Financial Futures – Power

#### 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


<b>Concerned markets</b>	HUDEX Financial Futures - Power
<b>Publication frequency</b>	Daily at 19 <sup>00</sup> on HUDEX trading days
<b>Publicity</b>	Public
<b>File format</b>	xlsx
<b>File name</b>	HDX_P_DailyMarketData_YYYYMMDD.xlsx
<b>Path</b>	HUDEX_MarketData / Power / MarketReports

#### STRUCTURE

The report is a one-sheet excel file.

<b>Name of the sheet</b>	HDX_EFF_YYYYMMDD
<b>Rows for contracts</b>	6 - 32/33
<b>Columns for main parameters of the market</b>	“B” - “O”

#### CONTENT

HUDEX Futures - POWER		Reporting Date		20/02/2018							
Daily Market Report		Generation Time		2.20.2018 11:40:32 PM							
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	Exchange Volume (MW)	OTC Volume (MW)	Settlement Price (EUR/MWh)	Relative Change	Open Interest (MW)
BL Wk08-18	168					0	0	0	44,09	2,30%	0
BL Wk09-18	168					0	0	0	49,97	3,76%	0
BL Wk10-18	168					0	0	0	46,75	3,59%	0
BL Wk11-18	168					0	0	0	44,49	0,63%	0
BL Wk12-18	167					0	0	0	44,40	0,91%	0
BL Feb-18	672					0	0	0	40,42	0,52%	299
BL Mar-18	743					0	0	0	41,27	1,50%	324
BL Apr-18	720					0	0	0	37,04	-1,20%	5
BL May-18	744					0	0	0	35,82	0,62%	0
BL Q2-18	2184		38,00			0	0	0	37,12	-0,80%	259
BL Q3-18	2208	43,00	43,50	43,00	43,50	0	0	0	43,36	-0,32%	439
BL Q4-18	2209		46,25		46,50	0	0	0	45,56	0,51%	393
BL Q1-19	2159					0	0	0	46,11	0,11%	0
BL YR-19	8760					0	0	0	42,17	0,24%	55
BL YR-20	8784					0	0	0	41,89	0,77%	0
BL YR-21	8760					0	0	0	41,63	1,24%	0
PL Feb-18	240					0	0	0	50,99	-0,10%	0
PL Mar-18	264					0	0	0	49,87	1,69%	0
PL Apr-18	252					0	0	0	47,60	1,41%	0
PL May-18	276					0	0	0	44,53	1,37%	0
PL Q2-18	780					0	0	0	45,74	-0,24%	0
PL Q3-18	780					0	0	0	54,45	0,42%	0
PL Q4-18	792					0	0	0	58,45	0,17%	0
PL Q1-19	768					0	0	0	59,05	-0,12%	0
PL YR-19	3132					0	0	0	53,23	0,13%	0
PL YR-20	3144					0	0	0	52,86	0,49%	0
PL YR-21	3132					0	0	0	52,61	0,71%	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 for the Contract,
- 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.