

Additional Services

ASX Commodities: Energy

Energy Data Centre

A premium online data resource for the ASX energy derivatives markets. ASX's energy data centre provides our customers with a comprehensive source of energy derivatives price and trade data. The data centre enables energy market participants to benchmark energy hedges, identify market trends and conduct other analyses. All data is available for download, enabling you to import the data into your own internal systems.

Key Features

- 15 minute delayed market data for futures and options products
- Implied prices for off-peak, strips and inter-regionals
- Trade log which tracks real time trades as well as a full trade history
- Historical data (including price, volume and open interest)
- Aggregated key market statistics (by region and contract)
- Access to daily Settlement Price and Open Interest files

Snapshot Packages

For customers who do not require ongoing access to the data centre, we also offer one-off historical snapshot packages for both Australian and New Zealand electricity markets:

Full History

This package contains a comprehensive dataset of open, high, low, bid/offer at close, settlement prices, volume and open interest data for each product on a daily basis.

Settlement Prices

This package contains the official daily settlement prices and open interest for all listed contracts on a daily basis.

Subscription Packages

We have two main data packages available as an annual subscription which provide access to our data centre.

1. Australian Electricity
2. New Zealand Electricity

Volume									
State	B Month Futures	B Qtr Futures	P Qtr Futures	Caps	Σ Futs	AvR Options	Cal Options	Fin Options	
NSW	0	1,012	24	283	1,319	0	0	35	
QLD	0	497	42	267	806	25	25	0	
SA	0	15	0	0	15	0	0	0	
VIC	0	640	0	320	960	51	25	0	
Total	0	2,164	66	870	3,100	76	50	35	

Quarterly Equivalent Volume									
State	B Month Futures	B Qtr Futures	P Qtr Futures	Caps	Σ Futs	AvR Options	Cal Options	Fin Options	
NSW	0	1,012	24	283	1,319	0	0	140	
QLD	0	497	42	267	806	25	100	0	

Easy access to historical data

Our flexible web interface enables you to apply a range of filters to the data, enabling you to quickly zoom in on the information you need. Filters include product type (e.g. futures, options), region, load, maturity for the timeframe of your choice.



Intuitive charting

Our data centre includes charting functionality which enables you to visualise complex data to identify price movements and trends alongside trading activity levels.



Training

Increase your understanding of the ASX Australian energy derivatives market. ASX Commodities' training courses provide energy market participants with key knowledge about our energy derivatives and their role in the complex Australian energy market. Understand the full suite of ASX energy derivative products, their specifications and characteristics / risk profile as well as how they are typically used in relation to the underlying physical market.

Available Courses

Australian Electricity Futures

Key Topics:

- The Australian Electricity Pool Market
- The ASX Electricity Derivatives Market
- Contract Specifications and Trading Mechanisms
- Daily Settlement Price Procedures
- Margining at ASX Clear (Futures)

Australian Electricity Options

Key Topics:

- Introduction to Australian Electricity Options
- Electricity option valuation (strip options and average rate options)
- The Option Greeks: Delta, Vega, Gamma, Theta, Rho and Charm
- Electricity Hedging Strategies
- Basic Volatility Trading Strategies
- Skew Trading - Deal Execution and Strategy
- Managing the Option Expiry

Further Information

For further information on the Energy Data Centre or Training workshops, please contact:

Chris Pugh

Manager, Energy Sales
T: +61 (0)2 9227 0421
M: +61 (0)400 992 273
E: Chris.Pugh@asx.com.au

Michael Konya

Client Services Manager
T: +61 (0)2 9227 0419
M: +61 (0)447 808 421
E: Michael.Konya@asx.com.au

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Who should attend?

Our training courses are attended by a broad range of organisations across the energy industry including:

- National Electricity Market (NEM) Participants;
- Commercial and Investment Banks;
- Brokers, Prime Brokers;
- Hedge Funds and Institutional Investors;
- Risk managers;
- Portfolio Managers;
- Traders and Analysts; and
- Industry Regulators.

Course Format

Courses are conducted regularly across Sydney, Melbourne and Brisbane.

Duration

1 day (9am – 4pm) Refreshments and lunch are provided

Materials

- Training handbook
- Course certificate

For customers who have specific training requirements, we also provide **customised in-house courses**.

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