



ASX Energy Daily Files External User Guide

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1. Introduction

ASX Energy provides a premium online Data Centre for energy market participants to access historical data. As part of this subscription based service, Daily Settlement Price information is distributed to customers in the ASX Australian and New Zealand energy futures and options market. This User Guide is intended to provide detailed information on recent enhancements to the Data Centre Daily Files.

1.1. Background

ASX received customer feedback on the robustness and timeliness of the Daily Files feature of the Data Centre. The enhanced Daily Files had the below objectives:

- Improve robustness – to ensure the accuracy and completeness of daily settlement price files prior to distribution and;
- Maximize timeliness – to distribute the futures and options daily settlement price to customers as soon as technically possible after the market has settled.

1.2. User Guide Audience

The ASX Energy Daily File User Guide is intended to provide ASX Energy Data Centre Subscribers detailed information on the files available, its contents and availability. This guide in conjunction with the ASX SFTP User Guide is to provide technical administrators of ASX Energy Customers the necessary details to collect reports.

Customers will be existing subscribers to the ASX Energy Data Centre. They may be subscribed to one or multiple futures products including:

- Australian Electricity & Gas (Victoria)
- New Zealand Electricity

2. The Daily Files

2.1. Summary of End of Day Daily Files

1. Closing Snapshot
2. Open Interest
3. Trade Log

All files will be delivered in csv format. File name format is outlined below:

	File Type	Filename format
1	Closing Snapshot	<Commodity>-<Region>-<File>-<Date>
2	Open Interest	<Commodity>-<Region>-<File>-<Date>
3	Trade Log	<Commodity>-<Region>-<File>-<Date>

where:

<Commodity> = Electricity, Gas

<Region> = Au, NZ

<File> = PrelimSnapshot, FinalSnapshot, OpenInterest, TradeLog

<Date> = Date in the format YYYYMMDD

Examples:

Electricity-Au-PrelimSnapshot-20140501.csv
 Electricity-Au-FinalSnapshot-20140501.csv
 Electricity-Au-OpenInterest-20140501.csv
 Electricity-Au-TradeLog-20140501.csv

	File Name	Product	File Type	File format	Target Delivery Time*
1	Electricity-NZ-PrelimSnapshot-YYYYMMDD	NZ Electricity	Closing Snapshot	csv	2:25pm
2	Electricity-Au-PrelimSnapshot-YYYYMMDD	Au Electricity	Closing Snapshot	csv	4:40pm
3	Gas-Au-PrelimSnapshot-YYYYMMDD	Au Gas	Closing Snapshot	csv	4:40pm
4	Electricity-NZ-FinalSnapshot-YYYYMMDD	NZ Electricity	Closing Snapshot	csv	6:40pm
5	Electricity-Au-FinalSnapshot-YYYYMMDD	Au Electricity	Closing Snapshot	csv	6:40pm
6	Gas-Au-FinalSnapshot-YYYYMMDD	Au Gas	Closing Snapshot	csv	6:40pm
7	Electricity-NZ-OpenInterest-YYYYMMDD	NZ Electricity	Open Interest	csv	5:55am
8	Electricity-Au-OpenInterest-YYYYMMDD	Au Electricity	Open Interest	csv	5:55am
9	Gas-Au-OpenInterest-YYYYMMDD	Au Gas	Open Interest	csv	5:55am
10	Electricity-NZ-TradeLog-YYYYMMDD	NZ Electricity	Tradelog	csv	5:55am
11	Electricity-Au-TradeLog-YYYYMMDD	Au Electricity	Tradelog	csv	5:55am
12	Gas-Au-TradeLog-YYYYMMDD	Au Gas	Tradelog	csv	5:55am

* All times are Sydney time.

2.2. Daily Files Description

2.2.1. Closing Snapshot File

The closing snapshot file is a copy of the entire market taken at close. There will be two types of Closing Snapshot files generated after market close;

1. Preliminary; and a
2. Final

The preliminary file is issued as early as possible after market close but is subject to changes. The final snapshot file contains final settlement prices for a specific date and is issued approximately at 6:40pm (Sydney time).

Both files will contain the following data fields. Any data fields that are inactive will be left blank/empty.

See Appendix A for an example of file contents.

Field Heading	Description	Field format
Code	Product Code	String (max 64 char)
Last Trading Date	The product's last day of trading.	Date (dd/mm/yyyy)
Bid Price	The price offered to buy a futures or options contract (opposite to ask price).	Number (6 decimal places)
Bid Size	The number of contracts a buyer is willing to purchase at the quoted bid price.	Number
Ask Price	The price at which someone is prepared to sell futures (opposite to bid price).	Number (6 decimal places)
Ask Size	The number of contracts a seller is willing to sell at the quoted ask price.	Number
Last Price	The most recent price a futures contract has traded at that day	Number (6 decimal places)
Traded Volume	The total number of contracts transacted throughout that day	Number
Open Price	The first price traded during the day	Number (6 decimal places)
High Price	The maximum price traded during the day	Number (6 decimal places)
Low Price	The minimum price traded during the day	Number (6 decimal places)
Settlement Price	Today's Settlement Price	Number (6 decimal places)
Settlement Date	The date related to the Settlement Price	Date (dd/mm/yyyy)
Implied Volatility	The value of option volatility (if applicable)	Number (2 decimal places)
Last Trade Time	The time the contract traded on the Settlement Date	Time (hh-mm-ss.sss) in local Sydney time

2.2.2. Open Interest File

The Open Interest file reports the previous day's total number of contracts that are not closed or delivered on a particular day. Any contracts with zero Open Interest will return a "0" result.

See Appendix A for an example of file contents.

Field Heading	Description	Field format
Code	Product Code	String (max 64 char)
Open Interest	The number of open contracts that are not closed or delivered as at close of business for the previous day.	Number
Date	The date related to the contracts Open Interest.	Date (dd/mm/yyyy)

2.2.3. Trade Log File

The Trade Log file reports the previous days' trading activity. Kindly note, for Australian Electricity, any H futures strip trade reports the volume and price as well as the underlying strip legs to that trade. These legs resulting from a strip trade will be denoted with a Trade Type of "Z". This feature remains unchanged from the previous Data Centre file.

See Appendix A for an example of file contents.

Field Heading	Description	Field format
Date	The date the contract traded	Date (dd/mm/yyyy)
Time	The time the contract traded	Time (hh-mm-ss.sss) in local Sydney time
Trade Type	The trading mechanism the traded contract executed via	String (max 1 char)
Code	The traded product code	String (max 64 char)
Volume	The number of contracts traded	Number
Price	The price the contract traded.	Number (6 decimal places)

3. Symbology

All codes displayed for ASX futures instruments will follow a symbols format as described below.

3.1. Futures Symbology

CCmyyyy[i]

Where

CC = 2-character commodity code
 m = expiry month code
 yyyy = 4-digits of year
 [i] = instrument

Examples of Futures Symbology

BNM2016F

Where

BN = mnemonic for Australian Electricity Base NSW
 M = June expiry
 2024 = year 2024
 F = mnemonic for Future

3.2. Options Symbology

CCmyyyy[i]sssssss

Where

CC = 2 character commodity code
 m = expiry month code
 yyyy = 4 digits of year
 [i] = call or put instrument
 sssssss = strike price

Example of Options Symbology

BQZ2024C0004800

Where

BQ = mnemonic for Australian Electricity Base QLD
 Z = December expiry
 2024 = year 2024
 C = call
 0004800 = strike price of \$48.00

HNM2021P0004200

Where

HN = mnemonic for Australian Electricity Base Strip NSW
 M = June expiry

2021 = year 2021
 P = put
 0004200 = strike price of \$42.00

3.3. Commodity Codes

Commodity Code	Instrument
EN	Australian Electricity New South Wales Base Month Futures
EV	Australian Electricity Victoria Base Month Futures
EQ	Australian Electricity Queensland Base Month Futures
ES	Australian Electricity South Australia Base Month Futures
BN	Australian Electricity New South Wales Base Quarter Futures and Options
BV	Australian Electricity Victoria Base Quarter Futures and Options
BQ	Australian Electricity Queensland Base Quarter Futures and Options
BS	Australian Electricity South Australia Base Quarter Futures and Options
PN	Australian Electricity New South Wales Peak Quarter Futures
PV	Australian Electricity Victoria Peak Quarter Futures
PQ	Australian Electricity Queensland Peak Quarter Futures
PS	Australian Electricity South Australia Peak Quarter Futures
GN	Australian Electricity New South Wales \$300 Cap Base Quarter Futures
GV	Australian Electricity Victoria \$300 Cap Base Quarter Futures
GQ	Australian Electricity Queensland \$300 Cap Base Quarter Futures
GS	Australian Electricity South Australia \$300 Cap Base Quarter Futures
HN	Australian Electricity New South Wales Base Strip Futures and Options
HQ	Australian Electricity Queensland Base Strip Futures and Options
HV	Australian Electricity Victoria Base Strip Futures and Options
HS	Australian Electricity South Australia Base Strip Futures and Options
DN	Australian Electricity New South Wales Peak Strip Futures
DV	Australian Electricity Victoria Peak Strip Futures
DQ	Australian Electricity Queensland Peak Strip Futures
DS	Australian Electricity South Australia Peak Strip Futures
RN	Australian Electricity New South Wales \$300 Cap Base Strip Futures
RV	Australian Electricity Victoria \$300 Cap Base Strip Futures
RQ	Australian Electricity Queensland \$300 Cap Base Strip Futures
RS	Australian Electricity South Australia \$300 Cap Base Strip Futures
ED	New Zealand Electricity Otahuhu Base Month Futures
EH	New Zealand Electricity Benmore Base Month Futures
EA	New Zealand Electricity Otahuhu Base Quarter Futures and Options
EE	New Zealand Electricity Benmore Base Quarter Futures and Options
EC	New Zealand Electricity Otahuhu Peak Quarter Futures
EG	New Zealand Electricity Benmore Peak Quarter Futures
EB	New Zealand Electricity Otahuhu Base Strip Futures and Options
EF	New Zealand Electricity Benmore Base Strip Futures and Options
GX	Victorian Wholesale Gas Futures
GY	Victorian Wholesale Gas Strip Futures

3.4. Expiry Month Code

Month Code	Expiry
F	January
G	February
H	March
J	April
K	May
M	June
N	July
Q	August
U	September
V	October
X	November
Z	December

3.5. Instrument Type Code

	Expiry
F	Future
C	Call
P	Put

3.6. Trade Type Code

	Trade Type
N	Normal Trade
B	Block Trade
E	Exchange For Physical (EFP)
Z	Strip legs

4. Delivery Mechanism

There will be two forms of delivery for the Daily Files:

1. Secure FTP (primary)
2. Email (secondary)

4.1. SFTP Delivery

The primary and recommended mechanism for subscribers to receive the files is via an ASX secure FTP (sFTP) service. Customers are required to “pull” the files from the ASX service. Please refer to the ASX SFTP External User Guide for technical instructions.

Customers requiring access to the SFTP environment will be required to submit a provided [SFTP Account Request Form](#) as well as their SSH Public Key File(s) to the ASX Energy team at commodities@asx.com.au.

For additional assistance with SFTP delivery / accounts, please contact ASX Customer Technical Services team:

ASX Customer Technical Service (CTS):

Phone: 1800 663 053

Email: cts@asx.com.au

4.2. Email Delivery

A secondary delivery mechanism of email will be available using the same files as the SFTP. This email delivery mechanism is proposed to replace the existing daily files subscribers currently receive.

Kindly note, the quality of service in this delivery mechanism becomes difficult to guarantee as control over routing and latency is outside existing ASX infrastructure. ASX recommends customers build relevant systems around SFTP delivery.

Customers requiring access to the email delivery mechanism will be required to submit a provided [Email Account Request Form](#) to:

ASX Energy:

Phone: 1800 330 101

Email the completed form commodities@asx.com.au.

5. Accessing Historical Daily Files

The SFTP mechanism will store the latest 5 business days' worth of daily files. For any longer dated files please revert to your Email file history. Alternatively, please contact the ASX Energy Team to purchase an "[All Contracts History Snapshot package](#)":

ASX Energy Team:

Phone: +61 2 9227 0900

Email: commodities@asx.com.au.

Kindly note, the ASX Energy Data Centre contains every ASX energy products historical data in an online database.

6. Appendix A – Example of File Contents

To view a sample of the Daily Files please download them [here](#).

A) Preliminary and Final Closing Snapshot File

Code	Last Trading Date	Bid Price	Bid Size	Ask Price	Ask Size	Last Price	Traded Volume	Open Price	High Price	Low Price	Settlement Price	Settlement Date	Implied volatility	Last Trade Time
BNM2014F	30/06/2014	50.75	2	51.35	5	50.75	5	50.75	50.75	50.75	50.75	6/05/2014		12-36-21.123
BNU2014F	30/09/2014	41.6	5	41.8	2	41.6	20	41.3	41.8	41.3	41.6	6/05/2014		12-36-21.123
BNZ2014F	31/12/2014	35.65	5	35.85	5	35.75	5	35.75	35.75	35.75	35.75	6/05/2014		12-36-21.123
BNH2015F	31/03/2015	38.4	5	38.8	5	38.5	7	38.5	38.85	38.5	38.47	6/05/2014		12-36-21.123
GNH2015F	31/03/2015										4.50	6/05/2014		
GNM2015F	30/06/2015										3.00	6/05/2014		
BNM2015C002000	30/06/2015										14.7	6/05/2014	16	
BNM2015P002000	30/06/2015										0	6/05/2014	16	
BNU2015C002000	30/09/2015										16.21	6/05/2014	16	
BNU2015P002000	30/09/2015										0	6/05/2014	16	

B) Open Interest File

Code	Open Interest	Date
BNM2014F	3317	6/05/2014
BNU2014F	2674	6/05/2014
BNZ2014F	2141	6/05/2014
BNH2015F	1593	6/05/2014

C) Trade Log File

Date	Time	Trade Type	Code	Volume	Price
6/05/2014	094350.223	N	HNZ2015F	5	36.05
6/05/2014	09:43:50	Z	BNH2015F	5	37.66
6/05/2014	09:43:50	Z	BNM2015F	5	34.65
6/05/2014	09:43:50	Z	BNU2015F	5	36.00
6/05/2014	09:43:50	Z	BNZ2015F	5	35.91
6/05/2014	10:00:00	B	BNM2015P0002000	25	0.80
6/05/2014	10:56:51	N	HNH2016F	5	36.50
6/05/2014	10:56:51	Z	BNU2015F	5	36.11
6/05/2014	10:56:51	Z	BNZ2015F	5	36.01
6/05/2014	10:56:51	Z	BNH2016F	5	38.47
6/05/2014	10:56:51	Z	BNM2016F	5	35.42

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