

Product Codes

ASX Energy Australian Electricity Cheat Sheet | Version 1 – 6 June 2019

Symbology

This document is intended to provide information regarding ASX Electricity Futures & Option product codes.

1. Futures Symbology

CCmY

Where

| | | |
|----|---|----------------------------|
| CC | = | 2-character commodity code |
| m | = | expiry month code |
| Y | = | 1 digit of year |

2. Options Symbology

CCmyyyy[i]ssssss

Where

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

Example of Options Symbology

BQZ20190004800C

Where

| | | |
|---------|---|--|
| BQ | = | mnemonic for Australian Electricity Base QLD |
| Z | = | December expiry |
| 2019 | = | year 2019 |
| 0004800 | = | strike price of \$48.00 |
| C | = | call |

HNM20200007200P

Where

| | | |
|------|---|--|
| HN | = | mnemonic for Australian Electricity Base Strip NSW |
| M | = | June expiry |
| 2020 | = | year 2020 |

0007200 = strike price of \$72.00

P = put

Product Code Summary Table

| Product Type | 1. Product Type | 2. Region | 3. Expiry | 4. Year |
|--------------------------|--|-----------------|---------------------------------------|----------|
| MONTH FUTURES | BASE = E | N = NSW | F = JAN | 9 = 2019 |
| | | Q = QLD | G = FEB | 0 = 2020 |
| | | V = VIC | H = MAR | |
| | | S = SA | J = APR | |
| | | | K = MAY | |
| | | | M = JUN | |
| | | | N = JUL | |
| | | | Q = AUG | |
| | | | U = SEP | |
| | | | V = OCT | |
| | | | X = NOV | |
| | | | Z = DEC | |
| | | QUARTER FUTURES | BASE = B PEAK = P \$300 CAP = G | N = NSW |
| Q = QLD | M = Q2 | | | 0 = 2020 |
| V = VIC | U = Q3 | | | 1 = 2021 |
| S = SA | Z = Q4 | | | 2 = 2022 |
| FUTURES STRIPS (YEAR) | BASE = H PEAK = D \$300 CAP = R | N = NSW | M = Q2 (FIN) | 9 = 2019 |
| | | Q = QLD | Z = Q4 (CAL) | 0 = 2020 |
| | | V = VIC | | 1 = 2021 |
| | | S = SA | | 2 = 2022 |
| OPTIONS | BASE STRIP = H | N = NSW | Z = Q4 (CAL) | 9 = 2019 |
| | | Q = QLD | M = Q2 (FIN) | 0 = 2020 |
| | | V = VIC | | 1 = 2021 |
| | | S = SA | | 2 = 2022 |
| FOR EXAMPLE: | QUARTER FUTURES: BNZ0 = BASE QUARTER, NSW, Q4, 2020. FUTURES STRIP: HVM1 = BASE LOAD STRIP, VIC, FIN YR 2021. OPTIONS: HNZ2019P0003800 = BASE LOAD STRIP, NSW, CAL YR 2019, PUT OPTION WITH STRIKE PRICE OF \$38.00. | | | |

Australian electricity futures & options products

Month Futures Codes

| Base Month Futures | ASX 24 Code |
|--------------------|-------------|
| NSW Base | EN |
| QLD Base | EQ |
| VIC Base | EV |
| SA Base | ES |

Quarter Futures Codes

| Base Qtr Futures | ASX 24 Code | Peak Qtr Futures | ASX 24 Code | \$300 Cap Futures | ASX 24 Code |
|------------------|-------------|------------------|-------------|--------------------|-------------|
| NSW Base | BN | NSW Peak | PN | NSW Base \$300 Cap | GN |
| QLD Base | BQ | QLD Peak | PQ | QLD Base \$300 Cap | GQ |
| VIC Base | BV | VIC Peak | PV | VIC Base \$300 Cap | GV |
| SA Base | BS | SA Peak | PS | SA Base \$300 Cap | GS |

Strip Futures Product Codes

| Base Strip Futures | ASX 24 Code | Peak Strip Futures | ASX 24 Code | Cap Strip Futures | ASX 24 Code |
|----------------------|-------------|----------------------|-------------|--------------------|-------------|
| NSW Base Cal/ Fin Yr | HN | NSW Peak Cal/ Fin Yr | DN | NSW Base \$300 Cap | RN |
| QLD Base Cal/ Fin Yr | HQ | QLD Peak Cal/ Fin Yr | DQ | QLD Base \$300 Cap | RQ |
| VIC Base Cal/ Fin Yr | HV | VIC Peak Cal/ Fin Yr | DV | VIC Base \$300 Cap | RV |
| SA Base Cal/ Fin Yr | HS | SA Peak Cal/ Fin Yr | DS | SA Base \$300 Cap | RS |

Options on Futures Contracts Codes

| Base Cal Yr Strip Opts | ASX 24 Code |
|--------------------------------|-------------|
| NSW Base Cal/Fin Yr Strip Opts | HN |
| QLD Base Cal/Fin Yr Strip Opts | HQ |
| VIC Base Cal/Fin Yr Strip Opts | HV |
| SA Base Cal/Fin Yr Strip Opts | HS |

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