

# ASX Commodity Derivatives



Manage price risk and uncertainty with  
ASX Commodity Derivatives



In a world of uncertainty, ASX Commodity Derivatives enable price discovery and help customers to manage their credit and portfolio risk in an efficient and cost-effective manner. Access risk management tools across electricity, gas, environmental (carbon and renewables) and agricultural markets from a single trading platform.

## The ASX Commodities product suite

### Electricity (AU and NZ)

- Electricity Futures and Options covering Australia and New Zealand
- Futures listed over base and peak demand periods
- Trade monthly and quarterly futures, caps and strips

### Environmental (AU and NZ)

- Australian and New Zealand carbon and renewables markets
- Physically delivered
- Provides a transparent forward curve out to 5 years

### Australian Natural Gas

- Regional Gas Futures covering Australian east coast gas markets
- Physically delivered and cash settled contracts
- Provides a transparent forward curve out to 3 years

### Australian Grains

- Futures and Options over Eastern Australia Wheat and Feed Barley
- Physically delivered via key grain hubs
- Provide cost effective exposure to an alternative asset class

## Why use ASX Commodity derivatives



### A transitional energy ecosystem

ASX derivatives support forward trading in energy, gas, carbon and renewables markets.



### Price discovery

Futures can help improve price and data transparency by creating liquid forward curves that are readily tradable.



### Pooled liquidity

Offering standardised, centrally cleared instruments traded on an anonymised basis in liquid and diverse markets.



### Risk management

Protect against price fluctuations and take greater control of the prices you pay or receive.



### Unique alpha

Commodity derivatives can be uncorrelated to other financial markets and asset classes creating unique opportunities to diversify and generate returns.



### Centralised clearing

Trade on centrally cleared markets. With the Clearing House becoming the buyer to each seller and the seller to each buyer, counterparty risk is reduced.

## Supporting Australia and New Zealand's energy transition

As the transition to clean energy gathers pace, the market is looking for tools and solutions to manage the inherent uncertainty and risk that comes with large scale structural change.

ASX offers an integrated ecosystem of products across electricity, gas and environmental markets to help customers manage transitional risk.



### Electricity (AU and NZ)

Trade base and peak Electricity Futures across key regions in Australia and New Zealand

#### Key features

- Covers trading in the National Electricity Market (NEM) which supplies 80% of Australia's electricity needs
- Access a range of derivative contracts including caps, strips and options
- Uncorrelated to other asset classes offering unique alpha opportunities



### Carbon and Renewables

Trade Australian and New Zealand carbon and renewables markets using ACCU, LGC and NZU Futures

#### Key features

- Listed out to 5 years
- Physically delivered into the relevant registries for compliance surrender
- Standardised terms
- Transparent forward curve
- Reduced credit risk through anonymised trading and central clearing



### Natural Gas

Gas plays an important role in stabilising energy supply as Australia transitions to net zero

#### Key features

- Futures listed over Australian east coast wholesale gas markets
- Wallumbilla Gas Futures are physically delivered via the Gas Supply Hub
- Transparent forward curve out to 3 years

### Access ASX Commodities data

ASX's energy market data centre lets you access a central source of pricing data to identify market trends, liquidity and forward curve movements for more efficient price discovery. You can also access comprehensive historical and daily energy pricing data. Information includes daily settlement price, open interest and daily closing snapshot files. Subscribe to ASX's energy data centre at [asxenergy.com.au](http://asxenergy.com.au)

### Gain Access to ASX 24

ASX approved Trading and Clearing Participants provide connectivity to the ASX 24 market. Access the list of ASX 24 Trading and ASX Clear (Futures) Participants at [asx.com.au/participants](http://asx.com.au/participants)



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