

ASX AUSTRALIAN AND NEW ZEALAND ELECTRICITY

Base and Peak Load futures | Contract Sizes and Public Holiday Schedule | 2020-2024

AUSTRALIAN BASE LOAD FUTURES

Year	Quarter	Monthly Futures		Quarterly Futures	
		Number of Days	Contract Size (MWh)	Number of Days	Contract Size (MWh)
2020	1	31 - 29 - 31	744 - 696 - 744	91	2184
	2	30 - 31 - 30	720 - 744 - 720	91	2184
	3	31 - 31 - 30	744 - 744 - 720	92	2208
	4	31 - 30 - 31	744 - 720 - 744	92	2208
2021	1	31 - 28 - 31	744 - 672 - 744	90	2160
	2	30 - 31 - 30	720 - 744 - 720	91	2184
	3	31 - 31 - 30	744 - 744 - 720	92	2208
	4	31 - 30 - 31	744 - 720 - 744	92	2208
2022	1	31 - 28 - 31	744 - 672 - 744	90	2160
	2	30 - 31 - 30	720 - 744 - 720	91	2184
	3	31 - 31 - 30	744 - 744 - 720	92	2208
	4	31 - 30 - 31	744 - 720 - 744	92	2208
2023	1	31 - 28 - 31	744 - 672 - 744	90	2160
	2	30 - 31 - 30	720 - 744 - 720	91	2184
	3	31 - 31 - 30	744 - 744 - 720	92	2208
	4	31 - 30 - 31	744 - 720 - 744	92	2208
2024	1	31 - 29 - 31	744 - 696 - 744	91	2184
	2	30 - 31 - 30	720 - 744 - 720	91	2184
	3	31 - 31 - 30	744 - 744 - 720	92	2208
	4	31 - 30 - 31	744 - 720 - 744	92	2208



AUSTRALIAN PEAK LOAD FUTURES

Year	Quarter	Holiday Schedule				Number of Days				Contract Size (MWh)			
		NSW	VIC	QLD	SA	NSW	VIC	SA	QLD	NSW	VIC	SA	QLD
2020	1	1-Jan 27-Jan	1-Jan 27-Jan 9-Mar	1-Jan 27-Jan	1-Jan 27-Jan 9-Mar	63	62	62	63	945	930	930	945
	2	10-Apr 13-Apr 8-Jun	10-Apr 13-Apr 8-Jun	10-Apr 13-Apr 4-May	10-Apr 13-Apr 8-Jun	62	62	62	62	930	930	930	930
	3			14-Aug		66	66	66	65	990	990	990	975
	4	5-Oct 25-Dec 28-Dec	3-Nov 25-Dec 28-Dec	5-Oct 25-Dec 28-Dec	5-Oct 25-Dec 28-Dec	63	63	63	63	945	945	945	945
2021	1	1-Jan 26-Jan	1-Jan 26-Jan 8-Mar	1-Jan 26-Jan	1-Jan 26-Jan 8-Mar	62	61	61	62	930	915	915	930
	2	2-Apr 5-Apr 14-Jun	2-Apr 5-Apr 14-Jun	2-Apr 5-Apr 26-Apr 3-May	2-Apr 5-Apr 26-Apr 14-Jun	62	62	61	61	930	930	915	915
	3			11-Aug		66	66	66	65	990	990	990	975
	4	4-Oct 27-Dec 28-Dec	1-Oct 2-Nov 27-Dec 28-Dec	4-Oct 27-Dec 28-Dec	4-Oct 27-Dec 28-Dec	63	62	63	63	945	930	945	945
2022	1	3-Jan 26-Jan	3-Jan 26-Jan 14-Mar	3-Jan 26-Jan	3-Jan 26-Jan 14-Mar	62	61	61	62	930	915	915	930
	2	15-Apr 18-Apr 25-Apr 13-Jun	15-Apr 18-Apr 25-Apr 13-Jun	15-Apr 18-Apr 25-Apr 2-May	15-Apr 18-Apr 25-Apr 13-Jun	61	61	61	61	915	915	915	915
	3		30-Sep	10-Aug		66	65	66	65	990	975	990	975
	4	3-Oct 26-Dec 27-Dec	1-Nov 26-Dec 27-Dec	3-Oct 26-Dec 27-Dec	3-Oct 26-Dec 27-Dec	62	62	62	62	930	930	930	930
2023	1	2-Jan 26-Jan	2-Jan 26-Jan	2-Jan 26-Jan	2-Jan 26-Jan	63	62	62	63	945	930	930	945



Year	Quarter	Holiday Schedule				Number of Days				Contract Size (MWh)			
		NSW	VIC	QLD	SA	NSW	VIC	SA	QLD	NSW	VIC	SA	QLD
			13-Mar		13-Mar								
	2	7-Apr 10-Apr 25-Apr 12-Jun	7-Apr 10-Apr 25-Apr 12-Jun	7-Apr 10-Apr 25-Apr 1-May	7-Apr 10-Apr 25-Apr 12-Jun	61	61	61	61	915	915	915	915
	3		29-Sept	16-Aug		65	64	65	64	975	960	975	960
	4	2-Oct 25-Dec 26-Dec	7-Nov 25-Dec 26-Dec	2-Oct 25-Dec 26-Dec	2-Oct 25-Dec 26-Dec	62	62	62	62	930	930	930	930
2024	1	1-Jan 26-Jan 29-Mar	1-Jan 26-Jan 11-Mar 29-Mar	1-Jan 26-Jan 29-Mar 11-Mar 29-Mar	1-Jan 26-Jan 11-Mar 29-Mar	62	61	61	62	930	915	915	930
	2	1-Apr 25-Apr 10-Jun	1-Apr 25-Apr 10-Jun	1-Apr 25-Apr 6-May 10-Jun	1-Apr 25-Apr 10-Jun	62	62	62	62	930	930	930	930
	3		27-Sep	14-Aug		66	65	66	65	990	975	990	975
	4	7-Oct 25-Dec 26-Dec	5-Nov 25-Dec 26-Dec	7-Oct 25-Dec 28-Dec	7-Oct 25-Dec 28-Dec	63	63	63	63	945	945	945	945

Note: The holiday schedule is determined by ASX at the point in time when new far dated expiries are listed on ASX 24. The schedule is based on gazetted public holidays available at the time and market feedback.



NEW ZEALAND BASE LOAD FUTURES

Year	Quarter	Monthly Futures		Quarterly Futures	
		Number of Days	Contract Size (MWh)	Number of Days	Contract Size (MWh)
2020	1	31 - 29 - 31	74.4 - 67.2 - 74.4	91	218.4
	2	30 - 31 - 30	72.1* - 74.4 - 72.0	91	218.5*
	3	31 - 31 - 30	74.4 - 74.4 - 71.9*	92	220.7*
	4	31 - 30 - 31	74.4 - 72.0 - 74.4	92	220.8
2021	1	31 - 28 - 31	74.4 - 67.2 - 74.4	90	216
	2	30 - 31 - 30	72.1* - 74.4 - 72.0	91	218.5*
	3	31 - 31 - 30	74.4 - 74.4 - 71.9*	92	220.7*
	4	31 - 30 - 31	74.4 - 72.0 - 74.4	92	220.8
2022	1	31 - 28 - 31	74.4 - 67.2 - 74.4	90	216
	2	30 - 31 - 30	72.1* - 74.4 - 72.0	91	218.5*
	3	31 - 31 - 30	74.4 - 74.4 - 71.9*	92	220.7*
	4	31 - 30 - 31	74.4 - 72.0 - 74.4	92	220.8
2023	1	31 - 28 - 31	74.4 - 67.2 - 74.4	90	216
	2	30 - 31 - 30	72.1* - 74.4 - 72.0	91	218.5*
	3	31 - 31 - 30	74.4 - 74.4 - 71.9*	92	220.7*
	4	31 - 30 - 31	74.4 - 72.0 - 74.4	92	220.8
2024	1	31 - 29 - 31	74.4 - 67.2 - 74.4	91	218.4
	2	30 - 31 - 30	72.1* - 74.4 - 72.0	91	218.5*
	3	31 - 31 - 30	74.4 - 74.4 - 71.9*	92	220.7*
	4	31 - 30 - 31	74.4 - 72.0 - 74.4	92	220.8

*Contract size takes into account New Zealand daylight saving time



NEW ZEALAND PEAK LOAD FUTURES

Year	Quarter	Holiday Schedule		Number of Days		Contract Size (MWh)	
		Otahuhu	Benmore	Otahuhu	Benmore	Otahuhu	Benmore
2020	1	1-Jan 2-Jan 20-Jan 27-Jan 6-Feb	1-Jan 2-Jan 6-Feb	60	62	90.0	93.0
	2	10-Apr 13-Apr 27-Apr 1-Jun	10-Apr 13-Apr 27-Apr 1-Jun	61	61	91.5	91.5
	3			66	66	99.0	99.0
	4	26-Oct 25-Dec 28-Dec	26-Oct 13-Nov 25-Dec 28-Dec	63	62	94.5	93.0
2021	1	1-Jan 4-Jan 25-Jan 1-Feb 8-Feb	1-Jan 4-Jan 8-Feb	59	61	88.5	91.5
	2	2-Apr 5-Apr 26-Apr 7-Jun	2-Apr 5-Apr 26-Apr 7-Jun	61	61	91.5	91.5
	3			66	66	99.0	99.0
	4	25-Oct 27-Dec 28-Dec	25-Oct 12-Nov 27-Dec 28-Dec	63	62	94.5	93.0
2022	1	3-Jan 4-Jan 24-Jan 31-Jan 7-Feb	3-Jan 4-Jan 7-Feb	59	61	88.5	91.5

Year	Quarter	Holiday Schedule		Number of Days		Contract Size (MWh)	
		Otahuhu	Benmore	Otahuhu	Benmore	Otahuhu	Benmore
	2	15-Apr 18-Apr 25-Apr 6-Jun	15-Apr 18-Apr 25-Apr 6-Jun	61	61	91.5	91.5
	3			66	66	99.0	99.0
	4	24-Oct 26-Dec 27-Dec	24-Oct 11-Nov 26-Dec 27-Dec	62	61	93.0	91.5
2023	1	2-Jan 3-Jan 23-Jan 30-Jan 6-Feb	2-Jan 3-Jan 6-Feb	60	62	90.0	93.0
	2	7-Apr 10-Apr 25-Apr 5-Jun	7-Apr 10-Apr 25-Apr 5-Jun	61	61	91.5	91.5
	3			65	65	97.5	97.5
	4	23-Oct 25-Dec 26-Dec	23-Oct 17-Nov 25-Dec 26-Dec	62	61	93	91.5
2024	1	1-Jan 2-Jan 22-Jan 29-Jan 6-Feb 29-Mar	1-Jan 2-Jan 6-Feb 29-Mar	59	61	88.5	91.5
	2	19-Apr 22-Apr 25-Apr 3-Jun	19-Apr 22-Apr 25-Apr 3-Jun	62	61	91.5	91.5
	3			66	66	99.0	99.0



Year	Quarter	Holiday Schedule		Number of Days		Contract Size (MWh)	
		Otahuhu	Benmore	Otahuhu	Benmore	Otahuhu	Benmore
	4	28-Oct	28-Oct	63	62	94.5	93.0
		25-Dec	15-Nov				
		26-Dec	25-Dec				
			26-Dec				



ASX AUSTRALIAN GAS

MONTHLY AND QUARTERLY FUTURES | CONTRACT SIZES

WALLUMBILLA GAS FUTURES | VICTORIAN WHOLESALE GAS FUTURES |

Year	Quarter	Monthly Futures		Quarterly Futures	
		Number of Days	Contract Size (GJ)	Number of Days	Contract Size (GJ)
2020	1	31 - 29 - 31	3100 - 2900 - 3100	91	9100
	2	30 - 31 - 30	3000 - 3100 - 3000	91	9100
	3	31 - 31 - 30	3100 - 3100 - 3000	92	9200
	4	31 - 30 - 31	3100 - 3000 - 3100	92	9200
2021	1	31 - 28 - 31	3100 - 2800 - 3100	90	9000
	2	30 - 31 - 30	3000 - 3100 - 3000	91	9100
	3	31 - 31 - 30	3100 - 3100 - 3000	92	9200
	4	31 - 30 - 31	3100 - 3000 - 3100	92	9200
2022	1	31 - 28 - 31	3100 - 2800 - 3100	90	9000
	2	30 - 31 - 30	3000 - 3100 - 3000	91	9100
	3	31 - 31 - 30	3100 - 3100 - 3000	92	9200
	4	31 - 30 - 31	3100 - 3000 - 3100	92	9200
2023	1	31 - 28 - 31	3100 - 2800 - 3100	90	9000
	2	30 - 31 - 30	3000 - 3100 - 3000	91	9100
	3	31 - 31 - 30	3100 - 3100 - 3000	92	9200
	4	31 - 30 - 31	3100 - 3000 - 3100	92	9200
2024	1	31 - 29 - 31	3100 - 2800 - 3100	91	9100
	2	30 - 31 - 30	3000 - 3100 - 3000	91	9100
	3	31 - 31 - 30	3100 - 3100 - 3000	92	9200
	4	31 - 30 - 31	3100 - 3000 - 3100	92	9200

