

## **MARKET NOTICE**

## Market Notice: 2020\_08

Date: 13 October 2020

## Subject: AFMA Electricity Derivatives Turnover Report

AFMA has released the <u>AFMA Electricity Derivatives Turnover Report</u>, which provides annual turnover data for the exchange and over-the-counter (OTC) electricity derivatives markets for 2019/2020 and earlier years.

The Report may be of interest to market participants and other observers of the market.

Data in the Report for OTC transactions, which constitute the bulk of the data reported, was compiled from a survey of the principal participants in the OTC electricity derivatives market. ASX Limited provided the data on exchange trade turnover of derivatives. The methodology adopted in compiling the data is presented in the Report.

Any queries in relation to the report should be directed to Natalie Thompson.

## About AFMA

The Australian Financial Markets Association (AFMA) is the leading industry association promoting efficiency, integrity and professionalism in Australia's financial markets and provides leadership in advancing the interests of all market participants. These markets are an integral feature of the economy and perform the vital function of facilitating the efficient use of capital and management of risk. Market participants perform a range of important roles within these markets, including financial intermediation and market making. AFMA represents over 120 members, including Australian and international banks, leading brokers, securities companies, state government treasury corporations, fund managers, traders in electricity and other specialised markets and industry service providers.