Hedge Disclosure System User Guide for Bulk Upload File Formats

Version 2.0

Last modified: 6th August 2024

Revision history

Version*	Date amended	Comments
0.4	10/05/2011	Added new optional column "traded_on_asx"
0.5	24/07/2020	Column "traded_on_energyhedge" ignored
1.0	29/01/2021	Reformatted document
2.0	06/08/2024	New file layouts for new Hedge Disclosure obligations coming into effect on 30th Oct 2024

*Previous versions exist prior to 0.4.

Introduction

The Hedge Disclosure System provides participants with mechanisms to submit details of their hedge contracts as required under subpart 5 of part 13 of the Electricity Industry Participation Code. Contract details may be entered via an on-screen form, or submitted as file uploads in csv form using the file formats set out in this user guide.

The Hedge Disclosure System can be accessed through the following site: https://www.electricitycontract.co.nz/

Do you have questions about the Hedge Disclosure System access?
Send us an email and we'll get in touch with you: wits@nzx.com

Bulk Upload File Format – Hedge (master) file

The file needs to have a header record and should be in .CSV format. NB: a bulk upload template is available to be downloaded online.

Header record field name	Format	Example	Notes
id	Integer	10012	New contract: Field should be left empty. Existing contract: If the contract has already been uploaded and this record is updating it, then the field should contain the Id of the contract (from the Hedge Disclosure system)
contract_id	Char (max. 30)		This should be your party's own unique identifier for the contract and will be used by the system to link the hedge master record to detail records in the price schedules file
contract_type	Char (max. 4)	Cfd	Allowed values, not case sensitive: **CFD** - for contract for differences **FPFV** – fixed-price fixed volume **FPVV** – for fixed-price variable volume **OPT** – for option **NOVEL** – for other contract types
party_code	Char (max.4)	ACME	Your Electricity Industry Participant code. Not case sensitive
party_email_address	Char (max. 255)	"jbloggs@gmail.com, asmith@gmail.com"	Email address(es) used to send confirmation. For multiple email addresses, separate with a comma, semicolon, or space. If separated by a comma then enclose the field in double quotation marks.

party_role	Char (max. 6)	Seller	Allowed values, not case sensitive: **Buyer** **Seller**
party_external_reference	Char (max. 30)		Optional identifier or reference for the contract within your party's own system
other_party_legal_name	Char (max. 255)	Contact Energy Ltd	
other_party_is_participant	Char(1)	y	**Y** or **N** If Y is specified, other_party_legal_name value must exactly match a participant name within the Hedge Disclosure system. Not case sensitive
other_party_email_address	Char (max. 255)	"jbloggs@gmail.com, asmith@gmail.com"	As for party_email_address
other_party_external_reference	Char (max. 30)		Optional identifier or reference for the contract within other party's own system
trade_date	dd/mm/yyyy	18/10/2024	dd/mm/yyyy
effective_date	dd/mm/yyyy	01/11/2024	dd/mm/yyyy

end_date	dd/mm/yyyy	31/10/2025	dd/mm/yyyy
quantity	Number (3dp)	456.789	Total contract quantity in MWh
energy_type	Char(1)	G	**C** – contract relates to the Consumption of electricity **G** - contract relates to the Generation of electricity Not case sensitive
adjustment_clause	Char(1)	n	**Y** or **N** Mandatory for all contract types except Novel. Not case sensitive
force_majeure_clause	Char(1)	y	As for adjustment_clause
suspension_clause	Char(1)	y	As for adjustment_clause
special_credit_clause	Char(1)	n	As for adjustment_clause
other_clauses	Char(1)	y	As for adjustment_clause
isda_schedule_used	Char(1)	n	As for adjustment_clause
option_type	Char(1)	C	**C** – Call option **P** – Put option Mandatory for Options contracts, otherwise leave blank. Not case sensitive

option_buyless	Char(1)	Y	**Y** or **N** Mandatory for Call Options contracts, otherwise leave blank. Not case sensitive
option_subtype	Char(1)	C	**C** – Cap **F** – Floor Mandatory for Options contracts, otherwise leave blank. Not case sensitive
option_variation	Char(3)	AM	**AM** – American **AS** – Asian **N/A** – Not Applicable Mandatory for Options contracts, otherwise leave blank. Not case sensitive
premium	Number (2dp)	123.45	($) Mandatory for Options contracts
index_price	Char(1)	Y	**Y** or **N** Not case sensitive
index_price_formula	Char(max. 1000)		Formula of index price Optional
other_information	Char(max. 4000)		Any other information that the submitter wishes to disclose Optional

Bulk Upload File Format – Price Schedule (detail) file

The file needs to have a header record and should be in .CSV format. NB: a bulk upload template is available to be downloaded online.

NB: This file should be uploaded AFTER the Hedge (master) file described above.

Header record field name	Format	Example	Notes
contract_id	Char (max. 30)		This is your party's own unique identifier for the contract and will be used by the system to link price schedule records to a record in the master hedge file
start_date	dd/mm/yyyy	12/08/2024	The start date of the price schedule record
end_date	dd/mm/yyyy	12/08/2024	The end date of the price schedule record
start_period	Number(2 digits)	10	The start period for each date within the date range
end_period	Number(2 digits)	30	The end period for each date within the date range
day_type	Char(max. 3)	ALL	**All** – the price schedule record applies to all days within the date range **BD** – the price schedule record applies to business days only within the date range **NBD** – the price schedule record applies to non-business days only within the date range Not case sensitive
node	Char(max. 8)	HAY2201	The grid point to which the record applies

volume	Number(3 dp)	123.456	Quantity for each trading period in MWh
price	Number(2dp)	100.23	price for each trading period ($/MWh)
fuel_type	Char(max. 8)	Coal	**BIOMASS** - Biomass **COAL** - Coal **DIESEL** - Diesel **GAS** - Gas **GEOTHERM** - Geothermal **HYDRO** - Hydro **OFFWIND** - Offshore Wind **ONWIND** - Onshore Wind **OTHER** - Other **SOLAR** – Solar **N/A** – not applicable Not case sensitive
is_poc	Char(1)	Y	**Y** - if the price is referenced to a point of connection on the grid **N** - if the price is not referenced to a point of connection on the grid Not case sensitive