

Newsletter / Wednesday 12 December 2018

Energy Products Newsletter

We hereby have the pleasure of sending you the December edition of the **ABN AMRO Clearing Energy Products Newsletter for 2018**.

This newsletter gives you an overview of some of the highlights (products, services, events) provided in the year 2018 and what is scheduled for 2019.

- ▶ ABN AMRO Clearing present at **E-World Energy & Water 2019**
- ▶ **Liquefied Natural Gas** added to PEGAS
- ▶ **Spanish gas contracts** added to PEGAS
- ▶ **Year 2018**, products, events & exchanges

ABN AMRO Clearing present at E-World Energy & Water 2019

E-World Energy & Water 2019 is scheduled from 5 – 7 February 2019 in Essen, Germany.

ABN AMRO Clearing is exhibiting for the 11th year and we would like to welcome our clients and business partners. We will be present with a team of specialists from Energy Clearing and Corporate Finance. Please visit us at our booth which is situated in Hall 3-240 for a chat and some refreshments!!



Visit us at: ABN AMRO Clearing – Hall 3-240

More information to follow in January 2019 for setting up an appointment.

Liquefied Natural Gas Futures added to PEGAS

From 19 February 2019, PEGAS will start offering Liquefied Natural Gas (LNG) Futures based on Platts Japan Korea Marker (JKM).

All contracts are settled financially in Euros. JKM LNG Futures will be offered for trade registration. Clearing will be in strips, i.e. Quarter/Season/Calendar. Such contracts are in fact bundles of months. For instance, if an LNG Quarter is traded, it will be split into 3 monthly trades of same quantity and price. The settlement on expiry of the contract is against the JKM index.

These contracts have to be reported according to EMIR article 9.

ABN AMRO Clearing fully supports these new products and are able to clear these from launch date.

If you are interested in trading these new products, do please contact our Pre-Trade Risk Department via aacb.pretrade.risk@nl.abnamro.com , to agree limits.

Spanish gas contracts added to PEGAS

PEGAS is planning to launch gas contracts on the Spanish PVB (Punto Virtual de Balance). They envisage launching this product set in Q1-2019.

The contracts consist of Physical Spot and Futures up to 6 years ahead. The geographical spreads will be PVB/TFF and PVB/PEGN. ABN AMRO Clearing fully supports these new products and are able to clear these from launch date.

If you are interested in trading these new products, do please contact our Pre-Trade Risk Department via aacb.pretrade.risk@nl.abnamro.com , to agree limits.

Year 2018: Products, Events & Exchanges

In 2018, ABN AMRO Clearing informed its business partners of the addition of new products, implementing new exchanges and participated at events, including:

- ▶ ICE-ENDEX **Dutch TTF Gas Month Spread Options**
- ▶ ABN AMRO Clearing participated at Montel **Austrian** Energy Day
- ▶ ABN AMRO Clearing starts clearing of **Irish Power Spot on SEMOpx**
- ▶ PEGAS **Zone Merger GRTgaz Nord and TRS**
- ▶ ABN AMRO Clearing participated at Montel Nordic Energy Days
- ▶ EEX and HUDEX **Short Term Power Futures**
- ▶ EPEX Spot **15 minutes products** NL and BE
- ▶ EEX European **Liquid Milk Futures**
- ▶ ICE-ENDEX Financial Power Options
- ▶ ABN AMRO Clearing participated at **E-World Energy & Water** 2018
- ▶ ABN AMRO Clearing hosted **New Year's event Milan** 2018

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