



Data Analytics

Joule Direct's Sophisticated
Analytics Tools And Features

TMX TRAYPORT

Data Analytics

Our Data Analytics platform provides advanced tools and an API to help you analyse energy markets. Use it to identify trends, manage risks, and build custom trading algorithms.

Enhance your Trading Decisions

» CORE Analytics

With Data Analytics, data from all venues connected to your Joule Direct company is normalised and stored securely along with your own trade and order information.

This data is accessible via the Joule Dashboards, the Analytics API and the Market Abuse Regulation (MAR) file.

» Joule Analytics

Access a suite of analytics tools seamlessly integrated within Joule to help traders spot trends and provide actionable insights.

With the Analytics Dashboards, you gain access to a number of features from within Joule.

Market Depth History

View the historical bid/ask order data over time for illiquid contracts in a grid system. View a snapshot of the order book whenever an order was added, amended or removed.

Market Depth History - Feb-26 - Italy Peaks*				
Time	City	Bid	Ask	Qty
16:25	2	141.77		
16:07	5	142.00		
	2	141.77		
16:06	2	141.77		
14:30	5	143.00		
	2	141.77		
14:21	5	142.50		
	2	141.77		
14:19	2	141.77		
13:35	2	141.77		
	3	139.50		
13:34	2	141.77	147.00	3
	3	139.50		
13:11	2	141.77		
	3	139.50		
12:36	3	139.50		
12:28				
12:19	3	139.50		
11:24				
11:05	3	139.50		
11:05				
11:04	2	143.00		
10:54	2	143.00		
10:53	3	140.00		
10:53	2	143.00		
10:48	2	143.00		
	3	143.00		
10:42	3	143.30		
	2	143.00		
10:10	3	143.30		
	2	143.00		
10:07	3	142.00		
	2	143.00		

Data last updated 53 seconds ago
Showing Feb-26 - Italy Peaks* between 2025-12-21 and 2026-01-20

Advanced Trades Query

Traders can request historical market trades within Joule, for a specific contract and quickly export to Excel or clipboard. Private trade data of your company can also be displayed alongside market trades.

Trade Id	Date/Time	Code	Price	Quantity	Buy/Sell
19775880	16/12/2025 23:50:26	EEXS	26.75	75	S
19775878	16/12/2025 23:50:26	EEXS	26.75	75	B
19775844	16/12/2025 23:21:07	EEXS	26.625	49	S
19775840	16/12/2025 23:20:02	EEXS	26.65	49	B
19775816	16/12/2025 22:49:15	EEXS	26.69	44	S
19775815	16/12/2025 22:49:15	EEXS	26.69	100	B
19775814	16/12/2025 22:49:15	EEXS	26.69	100	S
19775813	16/12/2025 22:49:15	EEXS	26.69	100	B
19775812	16/12/2025 22:49:01	EEXS	26.685	100	S
19775811	16/12/2025 22:49:01	EEXS	26.685	100	B
19775766	16/12/2025 21:35:53	EEXS	26.65	50	S
19775765	16/12/2025 21:35:53	EEXS	26.65	95	B
19775764	16/12/2025 21:33:53	EEXS	26.67	50	S
19775763	16/12/2025 21:33:53	EEXS	26.67	100	B
19775761	16/12/2025 21:31:27	EEXS	26.625	50	S
19775668	16/12/2025 19:09:03	EEXS	26.6	5	S
19775667	16/12/2025 19:09:02	EEXS	26.62	30	S
19775666	16/12/2025 19:09:00	EEXS	26.62	20	S
19775665	16/12/2025 19:09:00	EEXS	26.62	100	S
19775664	16/12/2025 19:09:00	EEXS	26.62	50	S
19775663	16/12/2025 19:09:00	EEXS	26.62	100	S
19775662	16/12/2025 19:09:00	EEXS	26.62	50	S
19775661	16/12/2025 19:09:00	EEXS	26.62	80	S
19775630	16/12/2025 18:35:18	EEXS	26.69	11	B
19775627	16/12/2025 18:35:18	EEXS	26.67	4	B

Count: 2891 | Total volume: 173936 | Avg Volume: 60.16 | VWAP: 26.95 | Open: 26.92 | High: 27.3 | Low: 26.6 | Close: 26.75

Market Depth Chart

Explore the historical bid/ask order data of a contract, view the best bid/ask spread and show trades. Snapshots of the order book can be charted over a specific time range, and viewed from 1s snapshots up to daily snapshots. Below is an illustrated example of a trader's use of the system.



Advanced Position Monitor

The Advanced Position Monitor is an enhanced version of the existing Joule position monitor. It provides a more intuitive, more powerful and customisable way to manage market positions.

Building on the original Joule version, the Advanced Position Monitor introduces:

- **Profit and Loss (P&L) Tracking:** provides live updates on your trading profitability, enabling quicker and more informed decision-making and risk management.
- **Historical Positions:** see positions for intraday trading or for trades going back 90 days. Gain insights from historical trading activity and historical P&L trends.
- **Improved Design:** A more intuitive interface with better grouping of contracts and a clear, hierarchical view of positions. It improves user experience by streamlining data visualisation and navigation.
- **Customisable View:** Tailor the monitor to fit your trading activities by organising data and features in a way that suits your workflows.

Customise your view
You can add or remove rows and columns, allowing you to create custom views.

Commingled instruments
Switch between grouping by instrument or market.

Time range buttons
Switch between intraday positions or a 90 day historical view.

Product	Period	Buys	Buy price	Sells	Sell price	Net	Average Px	Realised P/L	Unrealised P/L	Total P/L	Last trade
Total		61 272		57 413		3 859		44 299 77	23 127 73	67 424 50	
CEGH YTP	Total	2 534		2 548		-14		-2 295 58	-648 10	-2 944 08	
DA	Total	2 534	39 87	2 548	39 84	-14	39 91	-2 295 58	-648 10	-2 944 08	40 00
France	Total	173		217		-44		11 041 60	12 536 82	23 578 42	
Wk37-24		97	60 53	153	61 05	-56	60 88	11 887 52	11 110 85	22 998 37	59 50
Baseoad		49	69 89	26	68 81	23	69 02	-484 14	1 336 26	2 400 38	69 13
Q424		27	85 07	38	85 06	-11	85 08	-1 290 06	-510 28	-1 800 33	85 10
EAIA	Total	150		141		9		6 023 00	-603 00	5 420 00	
Dec-24		130	68 06	127	68 09	3	67 96	3 180 00	9 00	3 189 00	67 96
Dec-25		20	70 39	14	70 54	6	70 51	2 843 00	-412 00	2 231 00	70 41
Germany	Total	1 303		1 115		188		-12 256 09	-1 121 93	-13 377 99	
Baseoad		200	89 54	107	89 55	93	89 67	2 118 82	2 077 99	4 196 81	89 80
Oct-24		619	84 16	526	84 19	93	84 47	31 209 54	-415 71	30 793 83	84 46
Nov-24		54	95 98	48	96 00	6	96 02	1 147 68	-254 08	892 60	95 96
Dec-24		21	93 62	22	93 55	-1	93 70	-491 04	0 00	-491 04	93 70
Q424		168	91 13	157	91 14	11	91 43	12 182 63	-1 992 62	10 190 12	91 35
Q125		113	99 48	133	99 49	-20	99 65	-3 898 37	2 288 54	-1 409 83	99 60
Q225		14	80 66	11	80 70	3	80 69	934 75	91 73	1 026 48	80 70
2025		94	91 79	91	91 74	3	92 01	-38 158 56	-2 917 08	-41 075 64	91 90
2026		29	84 63	20	84 52	9	84 60	-18 483 60	0 00	-18 483 60	84 60

Summary rows
These rows provide aggregated totals overall and per instrument/market.

Contract grouping
Contracts are grouped by instrument or market.

P&L
The P&L columns showing Realised, Unrealised (mark to market against Last Trade), and Total P&L.

The advanced version improves how traders interact with their positions, offering richer insights and a smoother user experience, while maintaining the reliability of the original core features.

Develop Powerful Models and Algorithms

Analytics API

A quick and powerful tool for integrating historic data queries from Data Analytics into your own models, algorithms and strategies.

Specifically designed to be platform and language agnostic, the REST based API can be implemented within Python (and a number of other programming languages) with just a few lines of code. This reduces time and cost when compared to implementing a bespoke data warehouse solution.

API Features

The Analytics API provides the following functionality, with further enhancements planned in the future:

- Market and private trades for a given time range
- Best bid/ask prices for a given time and snapshot interval range
- Full order book for a given time and snapshot interval range
- OHLCV for a given time and interval range
- Summary of contracts that have traded within a given time range
- Time and price of the last trade for a given time and set of contracts
- Time and price of the last trade combined with the best bid/ask for a given time and set of contracts
- Market data and your private trade data is provided
- Historical and intraday data available

Develop Powerful Models and Algorithms (Continued)

Use Case: Algo and Strategy Development

Simple Modelling

Use Joule Analytics advanced trades query to retrieve trades for a specified time range. Look back beyond the default window provided by Joule.

Export as a CSV file and use it to build models in Excel or other applications. From this point, begin to develop a simple model or test a hypothesis for a trading strategy.

Model or Algo POC

Use the Analytics API (with easy support for common data-friendly programming languages such as Python) to take your model or algo to the next step.

Programmatically query for aggregated data such as OHLCV and best bid/ask prices using Python, and use the results to develop inhouse models or algos.

Back Testing

Once implemented, use Data Analytics to source trade and order data and evaluate model efficiency and performance.

Python Library

Simplify your workflow with our Python library.

Managing the technical complexities of API communication, the library allows you to focus on analysing data, rather than getting stuck in the coding process.

Take a look at our online help guides for Python Library to see how easy it is to get started.

Surveillance File

Unlock deeper insights and stronger compliance.

Stay ahead of regulation with the enhanced Surveillance File, the next evolution of the MAR file. It delivers deeper insights, broader data coverage, and built-in support for MiFID II and REMIT II compliance.

Benefits

- **Stronger compliance:** Built to meet MAR, MiFID II, and REMIT II requirements.
- **Faster investigations:** Access more complete data for quicker issue resolution.
- **No added cost:** Upgrade without extra licensing fees.
- **Future-proof solution:** Designed to evolve with regulatory changes.

Important

The Daily Market Activity and Surveillance Files are licensed for the purpose of fulfilling the requirements of Market Abuse Regulation (MAR).

Both contain a daily summary of all market activity on clients permissioned trading venues, delivered in csv format via a secure FTP site each morning.

Both files are available for download, allowing clients to choose to upgrade at their own convenience.

Read more in our Daily Market Activity and Surveillance File Guide.



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