

Pre-Trade Transparency threshold parameters for Trade Registration at EEX

valid from: September 21, 2020

update from May 2021: addition of EEX TTF EGSi Natural Gas Futures

PROD ID	Name	Maturity	Minimum Quantity Size
DEPM	EEX German Power Peak Month Future	all	13
DEPQ	EEX German Power Peak Quarter Future	1-5	4
		6-11	1
DB01-DB34	EEX German Power Base Day Future	all	962
DWB1-DWB5	EEX German Power Base Weekend Future	all	409
DEB1-DEB5	EEX German Power Base Week Future	all	84
DEBM	EEX German Power Base Month Future	all	15
DEBQ	EEX German Power Base Quarter Future	1-5	5
		6-9	9
		10-11	15
DEBY	EEX German Power Base Year Future	1-2	1
		3	2
		4 - 6	4
F9BM	EEX-PXE Hungarian Power Base Month Future	all	15
F9BQ	EEX-PXE Hungarian Power Base Quarter Future	1-5	5
		6-7	1
Q0BM	EEX Dutch Power Base Month Future	All	15
Q0BQ	EEX Dutch Power Base Quarter Future	1-5	5
		6-n	1
F701-F734	EEX French Power Base Day Future	all	872
F7W1- F7W5	EEX French Power Base Weekend Future	all	361
F7B1- F7B5	EEX French Power Base Week Future	all	81
F7BM	EEX French Power Base Month Future	all	14
F7BQ	EEX French Power Base Quarter Future	1-5	5
		6-7	1
F7BY	EEX French Power Base Year Future	all	1
FBBM	EEX Nordic Power Base Month Future	all	17
FBBQ	EEX Nordic Power Base Quarter Future	1-5	6
		6-7	1
FBBY	EEX Nordic Power Base Year Future	1 - 2	2
FD01 - FD34	EEX Italian Power Base Day Future	all	438
FDW1- FDW5	EEX Italian Power Base Weekend Future	all	235
FDB1- FDB5	EEX Italian Power Base Week Future	all	60
FDBM	EEX Italian Power Base Month Future	all	14

PROD ID	Name	Maturity	Minimum Quantity Size
FDBQ	EEX Italian Power Base Quarter Future	1	4
		2-11	5
FEBM	EEX Spanish Power Base Month Future	all	18
FEBQ	EEX Spanish Power Base Quarter Future	1 - 5	6
		6-11	1
FEBY	EEX Spanish Power Base Year Future	1-2	2
		3-6	1
G3BM	EEX TTF Natural Gas Month Future	1-6	37
		7-n	1
G3BQ	EEX TTF Natural Gas Quarter Future	1-5	12
		6-n	1
G3BS	EEX TTF Natural Gas Season Future	1-5	6
		6-n	1
G3BY	EEX TTF Natural Gas Year Future	1 - 3	3
G9BM	EEX NBP Natural Gas Month Future	1-6	14
G9BQ	EEX NBP Natural Gas Quarter Future	1-5	4
		6-n	1
G9BS	EEX NBP Natural Gas Season Future	1-5	2
		6-n	1
G301-G334	EEX TTF EGSI Natural Gas Day Future	all	2213
G3W1-G3W5	EEX TTF EGSI Natural Gas Weekend Future	all	1112
G3F1-G3F5	EEX TTF EGSI Natural Gas Week Future	all	312
G3FM	EEX TTF EGSI Natural Gas Month Future	all	51
G3FQ	EEX TTF EGSI Natural Gas Quarter Future	all	17
G3FS	EEX TTF EGSI Natural Gas Season Future	all	8
G3FY	EEX TTF EGSI Natural Gas Year Future	1-4	4
		5-n	1
FEUA	EEX EUA Future	all	100
SEME	EEX EUA Spot	all	100
OEUA	EEX EUA Option	all	100

Please note:

- 1) The described "Minimum Quantity Size" values, expressed in lots, are the direct result of the thresholds for 'large in scale' transactions (expressed in Euro) as published by ESMA. For the conversion the yearly average prices of the previous year are used.

- 2) According to the ESMA data, different “LIS” thresholds are applicable for different maturity buckets. EEX has implemented that approach by applying different minimum quantity thresholds for different expiries of the same product.
- 3) Only pre-arranged transactions in products required for pre-trade transparency and with a lot size smaller than the „Minimum Quantity Size“ are subject to pre-trade transparency, unless they are marked as ‚hedge‘ transaction
- 4) Minimum Quantity Size = “1” means that the instrument of this maturity bucket is illiquid according to ESMA’s calculation results or the published LIS threshold is lower than the nominal value of one contract of this instrument
- 5) Example G3BY: Maturity “1-3” and Minimum Quantity Size = “3” means: the next 3 tradeable calendar contracts are liquid contracts and pre-arranged transactions with a lot size of 1 or 2 would be subject to pre-trade transparency.