

Pre-Trade Transparency threshold parameters for Trade Registration at EEX

valid from: January 1, 2020

PROD ID	Name	Maturity	Minimum Quantity Size
F1BM	EEX German/Austrian Power Base Month Future	all	21
F1BQ	EEX German/Austrian Power Base Quarter Future	1 - 4	7
		5 - 8	16
F1BY	EEX German/Austrian Power Base Year Future	1	2
		2	4
F701- F734	EEX French Power Base Day Future	all	514
F7W1- F7W5	EEX French Power Base Weekend Future	all	298
F7B1- F7B5	EEX French Power Base Week Future	all	59
F7BM	EEX French Power Base Month Future	all	24
F7BQ	EEX French Power Base Quarter Future	1 - 4	8
F7BY	EEX French Power Base Year Future	1	2
FBB1 - FBB5	EEX Nordic Power Base Week Future	all	70
FBBM	EEX Nordic Power Base Month Future	all	16
FBBQ	EEX Nordic Power Base Quarter Future	all	6
FBBY	EEX Nordic Power Base Year Future	1 - 2	2
FD01 - FD34	EEX Italian Power Base Day Future	all	393
FDW1- FDW5	EEX Italian Power Base Weekend Future	all	239
FDB1- FDB5	EEX Italian Power Base Week Future	all	49
FDBM	EEX Italian Power Base Month Future	all	13
FDBQ	EEX Italian Power Base Quarter Future	1 - 4	5
FEBM	EEX Spanish Power Base Month Future	all	23
FEBQ	EEX Spanish Power Base Quarter Future	1 - 4	8
FEBY	EEX Spanish Power Base Year Future	1	2
G3BM	EEX TTF Natural Gas Month Future	all	34
G3BQ	EEX TTF Natural Gas Quarter Future	all	11
G3BS	EEX TTF Natural Gas Season Future	all	6
G3BY	EEX TTF Natural Gas Year Future	1 - 3	3
G9BM	EEX NBP Natural Gas Month Future	all	10
G9BQ	EEX NBP Natural Gas Quarter Future	all	3
G9BS	EEX NBP Natural Gas Season Future	all	2
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.