

MIFID II / MiFIR Reporting Overview Instrument File

Version 1.7
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Instrument File for MIFID II / MiFIR

Disclaimer: Any content in this document is for informational purposes only and is not legally binding

The purpose of the instrument file is to give the relevant information to create MIFID II position reports (ITS 4) and MiFIR transaction reports based on member internal data considering the relevant instrument details provided by the exchange.

The resulting position and transaction reports can be uploaded to the EEX Groups regulatory service or the RRH of DBAG directly in case according reporting / reporting delegation agreements have been signed between EEX Group and the Member.

The file will be provided on a daily basis as a download file for accordingly registered members.

File provision at the following HOST: rcr.eex.com // IP: 85.239.110.16 (SFTP Port: 22 or alternatively FTPS Port: 990 with implicit encryption).

You will find the file in your home directory in the “out” folder.

It is currently scheduled to be ready for download at T+1 at 1:00 CET.

Instrument File - Standards

The Instrument File will be provided as a CSV File.

It will adhere to the following standards:

- Separator: Komma “,”
- Dateformat: “YYYY-MM-DD”
- Date / Time-Format: “YYYY-MM-DDThh:mm:ssZ”
- Encodung: UTF-8
- Decimal-Separator: point “.”
- Thousands-Separator: none = not supported

Chapter B

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Attributes in File

Attributes in File – Key attributes

The following parameters represent a kind of key for the data:

CSV Tag name	Description	Example
BusinessDate	Business date for which this file is applicable	2017-06-11
GenerationTime	<p>The generation time essentially represents the version of the file.</p> <p>Usually there will be only one file per business day, but realistically there will need to be exceptions.</p>	2017-06-11T22:35Z
OperatingMic	Market Identifier Code, Operating MIC of the Exchange Services	XPOW, XEEE
InstrumentCode	Instrument Code (InstrumentName) with all relevant identifying and defining details with the notation standard at ECC.	F1B1 Jun 2017 C O1BM Jul 2017 003650 0

Attributes in File – Detail (1/4)

Instrument IDs and Details:

CSV Tag name	Description	Example
MarketSegmentMic	Market Identifier Code, Segment MIC of the relevant market segment (Exchange)	XPSF, XEER (Change from XEEE pending)
InstrumentISIN	ISIN of the Instrument	DE000A2DBFZ2
ProductISIN	ISIN of the Product	DE000A2DBFK4
MIFIDProductVenueCode	The MIFID Venue Product Code is aligned with the limit buckets and therefore potentially summarizes different ECC Products.	F1BM F1BM (also for O1BM (or F1BY) Instruments)
ProductCodeECC	The Product code at ECC	F1BM or O1BM (or F1BY)
ExpiryYear	Year of instrument expiration	2017
ExpiryMonth	Month of instrument expiration	7
OptionType	Type of option (Call or Put).	C (or P)
StrikePrice	Strike Price (Exercise Price) for options	36.50

Attributes in File – Detail (2/4)

MIFID II Position Reporting specifics

CSV Tag name	Description	Example
MIFIDPositionType	Type of position according to ITS4	FUTR OPTN EMIS
MIFIDMaturity	Used to populate Position Maturity according to ITS4. SPLIT is the special case where an instrument has to be split across SPOT and OTHR reporting, see MIFIDSpotFactor.	SPOT OTHR SPLIT
MIFIDSpotFactor	Multiplier for determining quantities in case of a need to split the reporting for an instrument. (numeric with 2 decimal) <ul style="list-style-type: none"> • 1 for “SPOT” instruments • 0 for “OTHR” instruments •]0;1[for instruments which are partially “SPOT” and partially “OTHR” In case of a split SPOT quantity needs to be multiplied by the MIFIDSpotFactor and the OTHR part by 1-MIFIDSpotFactor).	1 0 0.31

Attributes in File – Detail (3/4)

Quantity related Parameters

CSV Tag name	Description	Example
MIFIDQuantityNotation	Indicates if the quantity is noted in LOTS or OTHER. For power products this will be set to OTHER with a supplementary information in MIFIDQuantityNotationDesc.	OTHER (power products) LOTS (all other commodities)
MIFIDQuantityNotationDesc	In case MIFIDQuantityNotation is noted in OTHER (only for power products) this field will contain the measuring unit.	MWh (only power products)
MIFIDUnitsPerContract	The multiplier to be used to determine the quantity to be provided aligned with the Quantity Notation. (For power products the contract size in MWh is the multiplier used, for gas products the quantity is expressed in UNIT (LOT level) as a multiple of a standardized delivery month.) In case of a maturity split the MifidSpot-Factor needs to be consider on top.	Power products (examples): 744 (base load month covering 31 days in hours) 1 (base load day in days) Gas Products (examples): 0.1 104.834
OptionDelta	Multiplier for translating option quantities into Futures-Delta-Equivalents as required by ITS4.	0.5298

Attributes in File – Detail (4/4)

Transaction Reporting specifics

CSV Tag name	Description	Example
InstrumentClass	Instrument Class , CFI Code	FCECFX
ExpiryDate	Expiry Date of the instrument.	2017-06-30
PriceCurrency	Currency for the price notation.	EUR
StrikePriceCurrency	Currency for the strike price notation.	EUR
OptionExerciseStyle	In case of an option the exercise style applicable, implying the points in time when an exercise of the option is possible.	E – European style Theoretically also: A – American style, O – Other
DeliveryType	The primary delivery type or settlement method for the instrument.	C – Cash P - Physical (Options on futures are physical)

Waiver related aspects

Transaction Reporting – Waiver Indicator:

There is no attribute with regard to transaction level waivers contained in the instrument file, since EEX in the context of MiFIR transaction reporting will not support / apply for product level waivers with regard to liquidity or size.

The related attribute in on-exchange transaction reporting is expected to be left empty (= excluded from the XML report).

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Example Files

Attached is the most current production instrument file, for the business day 16.01.2018.

Please contact us, in case you find inconsistencies, we will check and either correct or explain them. Thank you in advance!

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Thank you

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