

# Pre-Trade Transparency threshold parameters for Trade Registration at EEX

valid from: June 03, 2024

| PROD ID    | Name  | Maturity | Minimum Quantity Size |
|------------|---|----------|-----------------------|
| DB01-DB34  | EEX German Power Base Day Future            | all      | 352                   |
| DWB1-DWB5  | EEX German Power Base Weekend Future        | all      | 144                   |
| DEB1-DEB5  | EEX German Power Base Week Future           | all      | 31                    |
| DEBM       | EEX German Power Base Month Future          | all      | 6                     |
| DEBQ       | EEX German Power Base Quarter Future        | 1-5      | 2                     |
|            |   | 6-n      | 5                     |
| DEBY       | EEX German Power Base Year Future           | 1-2      | 1                     |
|            |   | 3-4      | 2                     |
|            |   | 5-n      | 1                     |
| DEPM       | EEX German Power Peak Month Future          | all      | 16                    |
| DEPQ       | EEX German Power Peak Quarter Future        | 1-5      | 4                     |
|            |   | 6-n      | 1                     |
| DEPY       | EEX German Power Peak Year Future           | 1-2      | 2                     |
|            |   | 3-n      | 1                     |
| Q0BM       | EEX Dutch Power Base Month Future           | all      | 6                     |
| Q0BQ       | EEX Dutch Power Base Quarter Future         | 1-5      | 2                     |
|            |   | 6-n      | 1                     |
| Q0BY       | EEX Dutch Power Base Year Future            | all      | 1                     |
| F901-F934  | EEX-PXE Hungarian Power Base Day Future     | all      | 318                   |
| W9B1-W9B5  | EEX-PXE Hungarian Power Base Weekend Future | all      | 127                   |
| F9B1-F9B5  | EEX-PXE Hungarian Power Base Week Future    | all      | 27                    |
| F9BM       | EEX-PXE Hungarian Power Base Month Future   | all      | 7                     |
| F9BQ       | EEX-PXE Hungarian Power Base Quarter Future | 1-5      | 2                     |
|            |   | 6-n      | 1                     |
| F9BY       | EEX-PXE Hungarian Power Base Year Future    | all      | 1                     |
| F701-F734  | EEX French Power Base Day Future            | all      | 356                   |
| F7W1- F7W5 | EEX French Power Base Weekend Future        | all      | 137                   |
| F7B1- F7B5 | EEX French Power Base Week Future           | all      | 29                    |
| F7BM       | EEX French Power Base Month Future          | all      | 5                     |
| F7BQ       | EEX French Power Base Quarter Future        | 1-5      | 2                     |
|            |   | 6-n      | 1                     |
| F7BY       | EEX French Power Base Year Future           | all      | 1                     |

| PROD ID     | Name                                    | Maturity | Minimum Quantity Size |
|-------------|---|----------|-----------------------|
| FBBM        | EEX Nordic Power Base Month Future      | all      | 11                    |
| FBBQ        | EEX Nordic Power Base Quarter Future    | 1-5      | 4                     |
|             |   | 6-n      | 1                     |
| FBBY        | EEX Nordic Power Base Year Future       | all      | 1                     |
| FD01 - FD34 | EEX Italian Power Base Day Future       | all      | 195                   |
| FDW1- FDW5  | EEX Italian Power Base Weekend Future   | all      | 96                    |
| FDB1- FDB5  | EEX Italian Power Base Week Future      | all      | 165                   |
| FDBM        | EEX Italian Power Base Month Future     | all      | 5                     |
| FDBQ        | EEX Italian Power Base Quarter Future   | 1-5      | 2                     |
|             |   | 6-n      | 5                     |
| FDBY        | EEX Italian Power Base Year Future      | 1-2      | 1                     |
|             |   | 3-n      | 2                     |
| FEBM        | EEX Spanish Power Base Month Future     | all      | 7                     |
| FEBQ        | EEX Spanish Power Base Quarter Future   | 1-5      | 2                     |
|             |   | 6-n      | 1                     |
| FEBY        | EEX Spanish Power Base Year Future      | all      | 1                     |
| G3BM        | EEX TTF Natural Gas Month Future        | all      | 15                    |
| G3BQ        | EEX TTF Natural Gas Quarter Future      | all      | 5                     |
| G3BS        | EEX TTF Natural Gas Season Future       | all      | 3                     |
| G3BY        | EEX TTF Natural Gas Year Future         | all      | 1                     |
| GG01-GG34   | EEX THE EGSI Natural Gas Day Future     | all      | 547                   |
| GGW1-GGW5   | EEX THE EGSI Natural Gas Weekend Future | all      | 257                   |
| GGF1-GGF5   | EEX THE EGSI Natural Gas Week Future    | all      | 72                    |
| GGFM        | EEX THE EGSI Natural Gas Month Future   | 1-12     | 19                    |
|             |   | 13-23    | 62                    |
|             |   | 24-n     | 1                     |
| GGFQ        | EEX THE EGSI Natural Gas Quarter Future | 1-5      | 5                     |
|             |   | 6-9      | 18                    |
|             |   | 10-n     | 1                     |
| GGFS        | EEX THE EGSI Natural Gas Season Future  | 1-3      | 3                     |
|             |   | 4-5      | 9                     |
|             |   | 6-n      | 1                     |
| GGFY        | EEX THE EGSI Natural Gas Year Future    | 1-2      | 2                     |
|             |   | 3        | 5                     |
|             |   | 4-n      | 1                     |
| G0BM        | EEX THE Natural Gas Month Future        | 1-12     | 18                    |
|             |   | 13-n     | 59                    |
| G0BQ        | EEX THE Natural Gas Quarter Future      | 1-5      | 5                     |
|             |   | 6-n      | 18                    |
| G0BS        | EEX THE Natural Gas Season Future       | 1-3      | 3                     |

| PROD ID   | Name  | Maturity | Minimum Quantity Size |
|-----------|---|----------|-----------------------|
| G0BY      | EEX THE Natural Gas Year Future                 | 4-5      | 10                    |
|           |   | 6-n      | 1                     |
|           |   | 1-2      | 2                     |
|           |   | 3        | 6                     |
| G301-G334 | EEX TTF EGSi Natural Gas Day Future             | all      | 554                   |
| G3W1-G3W5 | EEX TTF EGSi Natural Gas Weekend Future         | all      | 262                   |
| G3F1-G3F5 | EEX TTF EGSi Natural Gas Week Future            | all      | 73                    |
| G3FM      | EEX TTF EGSi Natural Gas Month Future           | all      | 15                    |
| G3FQ      | EEX TTF EGSi Natural Gas Quarter Future         | all      | 5                     |
| G3FS      | EEX TTF EGSi Natural Gas Season Future          | all      | 2                     |
| G3FY      | EEX TTF EGSi Natural Gas Year Future            | all      | 1                     |
| O3FM      | EEX TTF Natural Gas Month Option (Future Style) | 1        | 354                   |
|           |   | 2-12     | 324                   |
|           |   | 13-23    | 236                   |
|           |   | 24-n     | 1                     |
| G8FM      | EEX CEGH VTP EGSi Natural Gas Month Future      | all      | 16                    |
| G8FQ      | EEX CEGH VTP EGSi Natural Gas Quarter Future    | 1-5      | 4                     |
|           |   | 6-n      | 1                     |
| G8FS      | EEX CEGH VTP EGSi Natural Gas Season Future     | all      | 2                     |
| G8FY      | EEX CEGH VTP EGSi Natural Gas Year Future       | all      | 1                     |
| G8BM      | EEX CEGH VTP Natural Gas Month Future           | all      | 15                    |
| G8BQ      | EEX CEGH VTP Natural Gas Quarter Future         | 1-5      | 4                     |
|           |   | 6-n      | 1                     |
| G8BS      | EEX CEGH VTP Natural Gas Season Future          | all      | 2                     |
| G8BY      | EEX CEGH VTP Natural Gas Year Future            | all      | 1                     |
| GCBM      | EEX PSV Natural Gas Month Future                | All      | 31                    |
| GCBQ      | EEX PSV Natural Gas Quarter Future              | 1-5      | 9                     |
|           |   | 6-n      | 1                     |
| GCBS      | EEX PSV Natural Gas Season Future               | All      | 4                     |
| GCBY      | EEX PSV Natural Gas Year Future                 | all      | 2                     |
| G5BM      | EEX PEG Natural Gas Month Future                | all      | 1874                  |
| G5BQ      | EEX PEG Natural Gas Quarter Future              | 1-5      | 570                   |
|           |   | 6-n      | 1                     |
| G5BS      | EEX PEG Natural Gas Season Future               | 1-3      | 299                   |

| PROD ID | Name                                       | Maturity | Minimum Quantity Size |
|---------|--|----------|-----------------------|
|         |  | 4-n      | 1                     |
| G5BY    | EEX PEG Natural Gas Year Future            | 1-2      | 165                   |
|         |  | 3-n      | 1                     |
|         |  |          |                       |
| LTF     | EEX TTF Natural Gas Month USD MMBTU Future | all      | 4                     |
| FEUA    | EEX EUA Future                             | all      | 100                   |
| SEME    | EEX EUA Spot                               | all      | 100                   |
| OEUB    | EEX EUA Option Future Style                | all      | 100                   |

OTF market

| PROD ID | Name  | Maturity | Minimum Quantity Size |
|---------|---|----------|-----------------------|
| H0BM    | EEX THE Natural Gas Month OTF Future        | 1-12     | 18                    |
|         |   | 13-n     | 60                    |
| H0BQ    | EEX THE Natural Gas Quarter OTF Future      | 1-5      | 5                     |
|         |   | 6-n      | 18                    |
| H0BS    | EEX THE Natural Gas Season OTF Future       | 1-3      | 3                     |
|         |   | 4-n      | 10                    |
| H0BY    | EEX THE Natural Gas Year OTF Future         | 1-2      | 2                     |
|         |   | 3        | 6                     |
|         |   | 4-n      | 1                     |
| H3BM    | EEX TTF Natural Gas Month OTF Future        | 1-12     | 18                    |
|         |   | 13-n     | 59                    |
| H3BQ    | EEX TTF Natural Gas Quarter OTF Future      | 1-5      | 6                     |
|         |   | 6-n      | 19                    |
| H3BS    | EEX TTF Natural Gas Season OTF Future       | 1-3      | 3                     |
|         |   | 4-n      | 10                    |
| H3BY    | EEX TTF Natural Gas Year OTF Future         | 1-2      | 2                     |
|         |   | 3        | 6                     |
|         |   | 4-n      | 1                     |
| H8BM    | EEX CEGH VTP Natural Gas Month OTF Future   | All      | 15                    |
| H8BQ    | EEX CEGH VTP Natural Gas Quarter OTF Future | 1-5      | 4                     |
|         |   | 6-n      | 1                     |
| H8BS    | EEX CEGH VTP Natural Gas Season OTF Future  | All      | 2                     |
| H8BY    | EEX CEGH VTP Natural Gas Year OTF Future    | all      | 1                     |

| PROD ID | Name                                   | Maturity | Minimum Quantity Size |
|---------|--|----------|-----------------------|
| HCBM    | EEX PSV Natural Gas Month OTF Future   | All      | 31                    |
| HCBQ    | EEX PSV Natural Gas Quarter OTF Future | 1-5      | 9                     |
|         |  | 6-n      | 1                     |
| HCBS    | EEX PSV Natural Gas Season OTF Future  | All      | 4                     |
| HCBY    | EEX PSV Natural Gas Year OTF Future    | all      | 2                     |
| H5BM    | EEX PEG Natural Gas Month OTF Future   | all      | 1886                  |
| H5BQ    | EEX PEG Natural Gas Quarter OTF Future | 1-5      | 567                   |
|         |  | 6-n      | 1                     |
| H5BS    | EEX PEG Natural Gas Season OTF Future  | 1-3      | 299                   |
|         |  | 4-n      | 1                     |
| H5BY    | EEX PEG Natural Gas Year OTF Future    | 1-2      | 165                   |
|         |  | 3-n      | 1                     |

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 calendar 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.
- 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 “1-5” and Minimum Quantity Size = “3” means: the next 5 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.
- 6) The EEX TTF Natural Gas Month USD MMBTU Future (LTTF) was only launched 15.04.2024, thus no average settlement price information from 2023

is available. Instead, the average settlement price of the EEX TTF Natural Gas Month Future (G3BM) was used. The conversion from €/MWh (Y) into \$/MMBtu (X) was performed using the unit conversion ( $X = Y/1000 * 293.071$ ) and ECB the FX rate from 07.05.2024 (1EUR = 1.0766USD). The same FX rate was also applied to adjust the ESMA LIS Threshold values from EUR into USD.