

Pre-Trade Transparency threshold parameters for Trade Registration at EEX

valid from: March 30, 2023

PROD ID	Name	Maturity	Minimum Quantity Size
DB01-DB34	EEX German Power Base Day Future	all	385
DWB1-DWB5	EEX German Power Base Weekend Future	all	141
DEB1-DEB5	EEX German Power Base Week Future	all	31
DEBM	EEX German Power Base Month Future	all	9
DEBQ	EEX German Power Base Quarter Future	1-5	3
		6-9	5
		10-n	4
DEBY	EEX German Power Base Year Future	all	1
DEPM	EEX German Power Peak Month Future	all	6
DEPQ	EEX German Power Peak Quarter Future	1-5	2
		6-n	1
DEPY	EEX German Power Peak Year Future	all	1
Q0BM	EEX Dutch Power Base Month Future	all	6
Q0BQ	EEX Dutch Power Base Quarter Future	1-5	3
		6-n	1
Q0BY	EEX Dutch Power Base Year Future	all	1
F901-F934	EEX-PXE Hungarian Power Base Day Future	all	256
W9B1-W9B5	EEX-PXE Hungarian Power Base Weekend Future	all	114
F9B1-F9B5	EEX-PXE Hungarian Power Base Week Future	all	26
F9BM	EEX-PXE Hungarian Power Base Month Future	all	10
F9BQ	EEX-PXE Hungarian Power Base Quarter Future	1-5	4
		6-n	1
F9BY	EEX-PXE Hungarian Power Base Year Future	all	1
F701-F734	EEX French Power Base Day Future	all	346
F7W1- F7W5	EEX French Power Base Weekend Future	all	116
F7B1- F7B5	EEX French Power Base Week Future	all	26
F7BM	EEX French Power Base Month Future	all	7
F7BQ	EEX French Power Base Quarter Future	1-5	3
		6-n	8
F7BY	EEX French Power Base Year Future	1-3	2
		4-n	1

PROD ID	Name	Maturity	Minimum Quantity Size
FBBM	EEX Nordic Power Base Month Future	all	12
FBBQ	EEX Nordic Power Base Quarter Future	1-5	6
		6-n	1
FBBY	EEX Nordic Power Base Year Future	1-4	2
		5-n	1
FD01 - FD34	EEX Italian Power Base Day Future	all	221
FDW1- FDW5	EEX Italian Power Base Weekend Future	all	97
FDB1- FDB5	EEX Italian Power Base Week Future	all	24
FDBM	EEX Italian Power Base Month Future	all	8
FDBQ	EEX Italian Power Base Quarter Future	all	3
FDBY	EEX Italian Power Base Year Future	all	1
FE01-FE34	EEX Spanish Power Base Day Future	all	430
FEW1-FEW5	EEX Spanish Power Base Weekend Future	all	119
FEB1-FEB5	EEX Spanish Power Base Week Future	all	27
FEBM	EEX Spanish Power Base Month Future	all	10
FEBQ	EEX Spanish Power Base Quarter Future	1-5	4
		6-n	1
FEBY	EEX Spanish Power Base Year Future	1-2	2
		3-n	1
G3BM	EEX TTF Natural Gas Month Future	all	25
G3BQ	EEX TTF Natural Gas Quarter Future	all	8
G3BS	EEX TTF Natural Gas Season Future	all	5
G3BY	EEX TTF Natural Gas Year Future	1-5	3
		6-n	1
GG01-GG34	EEX THE EGSI Natural Gas Day Future	all	739
GGW1-GGW5	EEX THE EGSI Natural Gas Weekend Future	all	348
GGF1-GGF5	EEX THE EGSI Natural Gas Week Future	all	96
G0BM	EEX THE Natural Gas Month Future	1	30
G0BQ	EEX THE Natural Gas Quarter Future	1	13
G0BS	EEX THE Natural Gas Season Future	1	9
G0BY	EEX THENatural Gas Year Future	1	5
G301-G334	EEX TTF EGSI Natural Gas Day Future	all	359
G3W1-G3W5	EEX TTF EGSI Natural Gas Weekend Future	all	172
G3F1-G3F5	EEX TTF EGSI Natural Gas Week Future	all	47
G3FM	EEX TTF EGSI Natural Gas Month Future	all	20
G3FQ	EEX TTF EGSI Natural Gas Quarter Future	all	5

PROD ID	Name	Maturity	Minimum Quantity Size
G3FS	EEX TTF EGSI Natural Gas Season Future	all	3
G3FY	EEX TTF EGSI Natural Gas Year Future	1-5	2
		6-n	1
O3FM	EEX TTF Natural Gas Month Option	all	1223
FEUA	EEX EUA Future	all	100
SEME	EEX EUA Spot	all	100
OEUB	EEX EUA Option Future Style	all	100

PROD ID	Name	Maturity	Minimum Quantity Size
H0BM	EEX THE Natural Gas Month OTF Future	1	30
H0BQ	EEX THE Natural Gas Quarter OTF Future	1	13
H0BS	EEX THE Natural Gas Season OTF Future	1	9
H0BY	EEX THE Natural Gas Year OTF Future	1	5
H3BM	EEX TTF Natural Gas Month OTF Future	all	25
H3BQ	EEX TTF Natural Gas Quarter OTF Future	all	8
H3BS	EEX TTF Natural Gas Season OTF Future	all	5
H3BY	EEX TTF Natural Gas Year OTF Future	1-5	3

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, 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 “1-5” 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.