

Pre-Trade Transparency threshold parameters for Trade Registration at EEX

valid from: June 05, 2023

PROD ID	Name	Maturity	Minimum Quantity Size
DB01-DB34	EEX German Power Base Day Future	all	102
DWB1-DWB5	EEX German Power Base Weekend Future	all	62
DEB1-DEB5	EEX German Power Base Week Future	all	11
DEBM	EEX German Power Base Month Future	all	4
DEBQ	EEX German Power Base Quarter Future	1-5	2
		6-n	4
DEBY	EEX German Power Base Year Future	1-2	1
		3-4	2
		5-n	1
DP01-DP34	EEX German Power Peak Day Future	all	201
DWP1-DWP5	EEX German Power Peak Weekend Future	all	141
DEP1-DEPB5	EEX German Power Peak Week Future	all	28
DEPM	EEX German Power Peak Month Future	all	8
DEPQ	EEX German Power Peak Quarter Future	1-5	3
		6-n	6
DEPY	EEX German Power Peak Year Future	1-2	2
		3	3
		4-n	1
QB01-QB34	EEX Dutch Power Base Day Future	all	173
QWB1-QWB5	EEX Dutch Power Base Weekend Future	all	29
Q0B1-Q0B5	EEX Dutch Power Base Week Future	all	20
Q0BM	EEX Dutch Power Base Month Future	all	7
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	85
W9B1-W9B5	EEX-PXE Hungarian Power Base Weekend Future	all	49
F9B1-F9B5	EEX-PXE Hungarian Power Base Week Future	all	10
F9BM	EEX-PXE Hungarian Power Base Month Future	all	8
F9BQ	EEX-PXE Hungarian Power Base Quarter Future	1-5	3
		6-n	1
F9BY	EEX-PXE Hungarian Power Base Year Future	all	1
F701-F734	EEX French Power Base Day Future	all	90

PROD ID	Name	Maturity	Minimum Quantity Size
F7W1- F7W5	EEX French Power Base Weekend Future	all	47
F7B1- F7B5	EEX French Power Base Week Future	all	9
F7BM	EEX French Power Base Month Future	all	4
F7BQ	EEX French Power Base Quarter Future	1-5	2
		6-9	3
		10-n	1
F7BY	EEX French Power Base Year Future	all	1
P701-P734	EEX French Power Peak Day Future	all	1
P7W1- P7W5	EEX French Power Peak Weekend Future	all	1
F7P1- F7P5	EEX French Power Peak Week Future	all	1
F7PM	EEX French Power Peak Month Future	all	6
F7PQ	EEX French Power Peak Quarter Future	1-5	2
		6-n	1
F7PY	EEX French Power Peak Year Future	all	1
FBBM	EEX Nordic Power Base Month Future	all	6
FBBQ	EEX Nordic Power Base Quarter Future	1-9	2
		10-n	1
FBBY	EEX Nordic Power Base Year Future	all	1
Q1BM	EEX Belgian Power Base Month Future	all	3
Q1BQ	EEX Belgian Power Base Quarter Future	all	1
Q1BY	EEX Belgian Power Base Year Future	all	1
FD01 - FD34	EEX Italian Power Base Day Future	all	101
FDW1- FDW5	EEX Italian Power Base Weekend Future	all	55
FDB1- FDB5	EEX Italian Power Base Week Future	all	13
FDBM	EEX Italian Power Base Month Future	all	6
FDBQ	EEX Italian Power Base Quarter Future	1-9	2
		10-n	1
FDBY	EEX Italian Power Base Year Future	all	1
FE01-FE34	EEX Spanish Power Base Day Future	all	201
FEW1-FEW5	EEX Spanish Power Base Weekend Future	all	90
FEB1-FEB5	EEX Spanish Power Base Week Future	all	21
FEBM	EEX Spanish Power Base Month Future	all	11
FEBQ	EEX Spanish Power Base Quarter Future	1-5	4
		6-n	1
FEBY	EEX Spanish Power Base Year Future	1-2	2

PROD ID	Name	Maturity	Minimum Quantity Size
		3-n	1
G3BM	EEX TTF Natural Gas Month Future	1-12	10
		13-n	7
G3BQ	EEX TTF Natural Gas Quarter Future	1-5	3
		6-n	2
G3BS	EEX TTF Natural Gas Season Future	1-3	2
		4-n	1
G3BY	EEX TTF Natural Gas Year Future	all	1
GG01-GG34	EEX THE EGSI Natural Gas Day Future	all	517
GGW1-GGW5	EEX THE EGSI Natural Gas Weekend Future	all	251
GGF1-GGF5	EEX THE EGSI Natural Gas Week Future	all	69
GGFM	EEX THE EGSI Natural Gas Month Future	1-12	26
		13-23	41
		24-n	1
GGFQ	EEX THE EGSI Natural Gas Quarter Future	1-5	9
		6-9	14
		10-n	1
GGFS	EEX THE EGSI Natural Gas Season Future	1-3	5
		4-5	8
		6-n	1
GGFY	EEX THE EGSI Natural Gas Year Future	1-2	4
		3	6
		4-n	1
G0BM	EEX THE Natural Gas Month Future	1-12	25
		13-n	40
G0BQ	EEX THE Natural Gas Quarter Future	1-5	10
		6-n	15
G0BS	EEX THE Natural Gas Season Future	1-3	6
		4-n	10
G0BY	EEX THE Natural Gas Year Future	1-2	4
		3	6
		4-n	1
G301-G334	EEX TTF EGSI Natural Gas Day Future	all	243
G3W1-G3W5	EEX TTF EGSI Natural Gas Weekend Future	all	117
G3F1-G3F5	EEX TTF EGSI Natural Gas Week Future	all	32
G3FM	EEX TTF EGSI Natural Gas Month Future	1-12	10
		13-n	7
G3FQ	EEX TTF EGSI Natural Gas Quarter Future	1-5	3
		6-n	2
G3FS	EEX TTF EGSI Natural Gas Season Future	1-3	2
		4-n	1

PROD ID	Name	Maturity	Minimum Quantity Size
G3FY	EEX TTF EGSI Natural Gas Year Future	all	1
O3FM	EEX TTF Natural Gas Month Option (Future Style)	1	410
		2-12	178
		13-23	109
		24-n	1
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	25
		13-n	40
H0BQ	EEX THE Natural Gas Quarter OTF Future	1-5	10
		6-n	15
H0BS	EEX THE Natural Gas Season OTF Future	1-3	6
		4-n	10
H0BY	EEX THE Natural Gas Year OTF Future	1-2	4
		3	6
		4-n	1
H3BM	EEX TTF Natural Gas Month OTF Future	1-12	10
		13-n	7
H3BQ	EEX TTF Natural Gas Quarter OTF Future	1-5	3
		6-n	2
H3BS	EEX TTF Natural Gas Season OTF Future	1-3	2
		4-n	1
H3BY	EEX TTF Natural Gas Year OTF Future	all	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, 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.