



EEX CONTRACT DETAILS FILE

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1. Table of Contents

1.	Table of Contents	2
2.	DESCRIPTION OF THE CONTRACT DETAILS FILE	3
2.1.	1.1 Overview	3
2.2.	1.2 Field description	3

2. DESCRIPTION OF THE CONTRACT DETAILS FILE

2.1. 1.1 Overview

EEX provides on its website a XLS file “EEX_Contract_Details.xls”.

The contract details file includes in the field MARKET the following EEX-products for the Derivatives Market:

Short cut	Market
EM_TERMIN	Emission Rights
EM_TERMIN_OPT	Options on Emission Rights
GA_TERMIN_BOM	Natural Gas
KO_TERMIN	Coal
ST_TERMIN	Phelix Futures
ST_TERMIN_BOM	German Power French Power
ST_TERMIN_OPT	Options on Power
ST_TERMIN_WOCHEN	Phelix Week Futures

The contract details file consists of the following fields:

Field	Format (length)
PRODUCT_ID	alphanumeric (4)
EXPIRY_YEAR	numeric (4)
EXPIRY_MONTH	numeric (2)
FIRST_TRADING_DATE	date (dd.mm.yyyy)
EXPIRY_DATE	date (dd.mm.yyyy)
FIRST_DELIVERY_DATE	date (dd.mm.yyyy)
LAST_DELIVERY_DATE	date (dd.mm.yyyy)
BEGIN_BOM_SETTLEMENT	date (dd.mm.yyyy)
DELIVERY_WEEK	alphanumeric (7)
DELIVERY_DAYS	numeric (3)
CONTRACT_SIZE	numeric (5)
BEGIN_EMF	date (dd.mm.yyyy)

2.2. 1.2 Field description

- **PRODUCT_ID:** indicates the product type by a unique ID.
- **EXPIRY_YEAR:** Expiry year of the contract.
- **EXPIRY_MONTH:** First month of the delivery period. Valid values are digits from “1” to “12” (e.g. “1” for Cal-07, “4” for Q2).
- **FIRST_TRADING_DATE:** contains the first trading date (dd.mm.yyyy) of the contract.
- **EXPIRY_DATE:** The expiry date (dd.mm.yyyy) refers to the expiration of the contract in the EEX system (EUREX).

- **FIRST_DELIVERY_DATE:** contains the first delivery date (dd.mm.yyyy) indicating the beginning of the delivery period.
- **LAST_DELIVERY_DATE:** contains the last delivery date (dd.mm.yyyy) indicating the end of the delivery period.
- **DELIVERY_WEEK:** contains the calendar week of the delivery (e.g. "W1" for the first week of the calendar year, "W53" for the last week of the calendar year). This field is just filled for weekly contracts.
- **BEGIN_BOM_SETTLEMENT:** contains the first date of BoM settlement (dd.mm.yyyy) indicating the date when a physically settled Future on Power or Natural Gas turns into a BoM contract.
- **DELIVERY_DAYS:** contains the number of delivery days.
- **CONTRACT_SIZE:** contains the contract volume in corresponding units (i.e. MWh for power/natural gas and tons for EUA and coal).
- **BEGIN_EMF:** contains the date (dd.mm.yyyy) the Expiry Month Factor is applied for the first time.