Customer information
Leipzig, 28.09.2026

EEX to launch Natural Gas Day Futures and adjust orderbook lot size for selected Gas Futures markets

Dear trading participants,

The **European Energy Exchange (EEX)** will expand its product offering on the EEX Natural Gas derivatives market on **23 November 2026** with the introduction of Physical Natural Gas Day Futures for the TTF, THE, CEGH VTP and PEG market areas. In addition, EEX will adjust the minimum orderbook lot size (minimum and multiples of 24 MW/day) for selected Natural Gas Futures.

1. Launch of new Natural Gas Day Futures

Product Scope

EEX will introduce new Physical Natural Gas Day Futures, enabling market participants to manage short-term gas price exposures with daily granularity across four major European gas hubs on the Futures market platform. The new products will be available at EEX for order book trading and trade registration as follows:

EEX Short Code	Name	Tradable Maturities
GX01 – GX31	EEX TTF Natural Gas Day Future	next 92 full days
GJ01 – GJ31	EEX THE Natural Gas Day Future	next 92 full days
GK01 – GK31	EEX CEGH VTP Natural Gas Day Future	next 92 full days
G501 – G531	EEX PEG Natural Gas Day Future	next 92 full days

Further details on the new products can be found on the EEX website in the EEX Contract Specifications and in the EEX product code list.

Spread Trading

The new Day Futures will be fully integrated into EEX's natural gas spread trading framework, enabling location spreads against other European Gas market areas, time spreads across different contract maturities, including Day-Ahead versus Month-Ahead spread trading, as well as inter product spreads to EGSI Gas Futures and Power Futures (Spark Spreads).

Physical Delivery

The new Natural Gas Day Futures are physically delivered at the respective virtual trading point of each market area in accordance with the valid terms and conditions of the relevant Market Area Manager (MAM) or Transmission System Operator (TSO).

Trading hours

The new Natural Gas Day Futures will be available for trading on all EEX Exchange Days as follows:

- Order book trading: 8:00am to 6:00pm CE(S)T
- Trade registration: 8:00am to 6:15pm CE(S)T

Transaction fees
The following transaction and clearing fees will apply according to the EEX AG List of Services and Prices and ECC price list.

Product	EEX Fees	ECC Fees - Transaction	ECC Fees – Delivery
EEX TTF Natural Gas Day Future	0.0050 €/MWh	0.0085 €/MWh	0.000 €/MWh
EEX THE Natural Gas Day Future	0.0050 €/MWh	0.0085 €/MWh	0.000 €/MWh
EEX CEGH VTP Natural Gas Day Future	0.0050 €/MWh	0.0100 €/MWh	0.000 €/MWh
EEX PEG Natural Gas Day Future	0.0050 €/MWh	0.0085 €/MWh	0.000 €/MWh

Please note that for spread trading, only one leg is charged and the other is free of charge. Volumes traded in the new Day Futures will be applied to the existing EEX/ECC General Derivatives Volume Rebate Schemes.

Admission/Product Assignment
All Exchange Members* admitted to the respective Natural Gas Futures product(s) at EEX and approved by ECC to trade the corresponding market areas (TTF, THE, CEGH VTP or PEG) will automatically receive access to the new Day Futures.

Prior to go-live, Clearing Members will have the possibility to deactivate the product assignment for Exchange Members during a dedicated self-service phase in the C7 portal.

Please note that Direct Market Access clients (DMAs) will receive automatic access to the new product. If this is not approved by Clearing Members, deactivation of DMA clients is possible in the T7 system.

Exchange Members who are currently not admitted to the respective market areas will need to submit a product extension request via the EEX Customer Portal.

Clients not yet active at EEX are invited to start the admission process to become an Exchange Member or to explore options of indirect market access via one of the several market access providers to EEX Markets. Please reach out to the EEX Sales Team (sales@eex.com or +49 341 2156-555) to learn more about the options and to start the onboarding process.

For further questions related to the admission process, please contact EEX Client Services (membership@eex.com or +33 (0)1 70 87 49 00).

*Natural Gas Day Futures are listed as derivatives and are not available for Direct-Clearing-Participants (DCP member)

Technical access
The new products will be automatically integrated into the EEX TT Screen as standard.

Members trading through the solutions provided by Trayport® Joule® SaaS must ensure the products are included in their workbooks. The new products will be available within the corresponding Trayport instrument.

E*star Energy Trader users can independently configure the new products in their user interface.

Trade registration via Clearing Registration Service (eXRP), Trayport Clearing Link or Touchpoint can be done without additional adjustments.

Regulatory Reporting
Please note that EEX Natural Gas Derivatives contracts must be reported under MiFIDII/MiFIR and REMIT. Therefore, EEX's MiFIDII/MiFIR and REMIT Reporting Services will automatically be extended to the new Futures.

Market data access (EEX Group DataSource)
The new Futures will be automatically integrated into the existing EEX Group DataSource products as free extension.

Last Trading Day and Expiry Limits
Natural Gas Day Futures contracts remain available for trading until 18:00 CE(S)T on D-1, the last trading day before delivery, for all Trading Participants, including Participants without physical settlement capability (Closeout Clients).
Dedicated expiry limits will apply to Day Futures for all Closeout clients from D-2 onwards. Closeout clients must ensure that all positions are closed by D-1 18:00 CE(S)T. Any position remaining open beyond this deadline may constitute a breach of the applicable trading and clearing requirements and may be subject to the measures and consequences set out in the relevant EEX and ECC rulebooks.

2. Orderbook lot size change for PEG & Baltic Natural Gas Future

EEX will change to minimum orderbook lot size from 1 contract to 24 contracts (minimum and multiples of 24 contracts) for selected Natural Gas Futures. Trade registration will remain possible in lots of contracts.

EEX Short Code	Name
G501 – G531, G5BM, G5BQ, G5BS, G5BY	PEG Natural Gas Day, Month, Quarter, Season, Year Futures
GFBM, GFBQ, GFBS, GFBY	EEX FIN Natural Gas Month, Quarter, Season, Year Future
GLBM, GLBQ, GLBS, GLBY	EEX LTU Natural Gas Month, Quarter, Season, Year Future
GTBM, GTBQ, GTBS, GTBY	EEX LVA-EST Natural Gas Month, Quarter, Season, Year Future

Please do not hesitate to contact us in case of any further questions.

Yours sincerely,

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