part of eex group

ecc

ECC CLEARING SPECIFICATION DATA

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Table of Contents

1.	**Overview**	**3**
2.	**Futures/Options Data**	**4**
2.1	Fields	4
2.2	Field Description	5
3.	**Spot Data**	**8**
3.1	Fields	8
3.2	Field Description	9

1. Overview

ECC provides on its website a Microsoft Excel File[1] named “ECC Clearing Specification Data”. Purpose of the file is to give an easily readable and filterable overview of the product features. The file consists of two sheets: “FuturesOptionsData” and “SpotData”, containing information of the respective products. **Please note that the ECC Clearing Specification Data file is for informational purpose only and does not supersede the ECC Clearing Specification PDF published on the ECC website.**

This document does describe the syntax used in the ECC Clearing Specification Data file.

[1] Microsoft Excel 2007 and newer (xlsx file format)

2. Futures/Options Data

2.1 Fields

The table consists of the following fields:

Field	Format
ProductShortCode	Alphanumeric (4)
Product	Alphanumeric (128)
Status	Alphanumeric (32)
MarketSegment	Alphanumeric (32)
DeliveryProfile	Alphanumeric (32)
DeliveryPeriod	Alphanumeric (32)
Commodity	Alphanumeric (32)
Exchange	Alphanumeric (16)
Venue	Alphanumeric (128)
OperatingMIC	Alphanumeric (4)
MIC	Alphanumeric (4)
SMSSName	Alphanumeric (32)
ISIN	Alphanumeric (13)
WKN	Alphanumeric (6)
Fulfillment	Alphanumeric (128)
FulfillmentProduct	Alphanumeric (4)
CascadingProduct	Alphanumeric (32)
StripProduct	Alphanumeric (4)
UnderlyingProduct	Alphanumeric (4)
ClearingSystem	Alphanumeric (32)
AvailableMaturitiesinClearingSystem	Numeric (3)
Currency	Alphanumeric (3)
Pricing	Alphanumeric (32)
PriceDecimal	Numeric (1)
OptionExercisePriceDecimal	Numeric (1)

ContractVolumeNumeric	Numeric (10)
ContractVolumeUnit	Alphanumeric (32)
DaylightSaving	Alphanumeric (32)
MinimumPriceFluctuationNumeric	Numeric (10.4)
MinimumPriceFluctuationUnit	Alphanumeric (32)
SMSSDeliveryProductGroup	Alphanumeric (32)
DeliveryPoint	Alphanumeric (32)
DeliveryAccount	Alphanumeric (32)
FinancialSettlementCalendar	Alphanumeric (32)
SpotPaymentGroup	Alphanumeric (32)
SPANExchangeComplex	Alphanumeric (4)
SPANCombinedCommodity	Alphanumeric (4)
SpecialSettlementCorrection	Alphanumeric (32)
DeliveryMarginClass	Alphanumeric (4)
AdditionalMarginClass	Alphanumeric (4)
STPEnabled	Alphanumeric (32)

2.2 Field Description

Field	**Description**
ProductShortCode	4 digit product short code used in the clearing system
Product	Long name of the product
Status	Status of the product • Active: available in the clearing system and tradable • Inactive: available in the clearing system, not tradable • Historic: has been deleted in the clearing system
MarketSegment	Future or Option
DeliveryProfile	Delivery profile, e.g. BASE
DeliveryPeriod	Delivery period, e.g. Month
Commodity	Commodity of the product or underlying product respectively
Exchange	Exchange offering the product

Venue	Venue, e.g. regulated market or Non-MTF
OperatingMIC	Operating Market Identification Code according to ISO 10383
MIC	Market Identification Code according to ISO 10383
SMSSName	Product group in SMSS stating the Exchange, the nature of the contract, the commodity and a product specific abbreviation
ISIN	International Securities Identification Number, depicts a contract specific twelve-character alpha-numerical code
WKN	Wertpapierkennnummer (German equivalent to American CUSIP, depicts an alpha-numeric 6-characters identification for securities)
Fulfillment	Fulfillment style of the product:: • cash settlement (financially settled products) • cash settlement – can be physically fulfilled (financial Non-MTF products that could be turned into physical products) • physical settlement (physically settled products) • Future position booking (options)
FulfillmentProduct	For products with fulfillment style “cash settlement – can be physically fulfilled” only: product used for physical fulfillment
CascadingProduct	For cascading products only: all contracts of the cascade are listed (semicolon separated) here (e. g. products F1BQ; F1BM are cascading products of F1BY)
StripProduct	For synthetic products only: product in which the synthetic product is stripped into, e.g. C3EQ is stripped into the three respective C3EM products
UnderlyingProduct	Underlying of an option
ClearingSystem	Application used for clearing and settlement • EUREX • Synthetic (STP) – synthetic products offered for STP that are directly stripped into the respective Strip Product
AvailableMaturitiesin ClearingSystem	Number of available maturities technically setup in the EUREX clearing system
Currency	Instrument of payment for the respective product
Pricing	Unit in which the product is priced, e.g. EUR/MWh
PriceDecimal	Number of digits after the decimals separator of the price
OptionExercisePrice Decimal	Number of digits after the decimals separator of the option exercise price

ContractVolumeNumeric	Contract Volume (numeric)
ContractVolumeUnit	Contract Volume (unit)
DaylightSaving	“Yes” if the summer/wintertime-switch is considered
MinimumpricefluctuationNumeric	Smallest change to a product specific price (numeric)
MinimumpricefluctuationUnit	Smallest change to a product specific price (unit)
SMSSDeliveryProductGroup	SMSS Product Group used to settle physical deliveries of certain futures products as well as Futures delivery fees
DeliveryPoint	Location to which the commodity will be delivered
DeliveryAccount	Delivery account
FinancialSettlementCalendar	Calendar that defines on which days the financial settlement and mark-to-market (i.e. variation margin) of contracts is executed
SpotPaymentGroup	SMSS payment group used for the financial settlement of commodity amounts of SMSS settled futures
SPANExchangeComplex	Abbreviation used in SPAN for the exchange offering the product
SPANCombinedCommodity	Products (futures and options) with the same underlying, load profile, delivery period and maturity form
SpecialSettlementCorrection	“Yes” if a settlement price correction may be required as it can happen that the final settlement price cannot be determined on expiry date
AdditionalMarginClass	Additional margin class • AMEM: margin class used for long positions in certificates because their financial settlement takes place two days after expiry in the clearing system • AMCO, AMPO, AMWI: margin classes used in case a special settlement correction will be necessary on the day after expiry in the clearing system • AMBO: margin class used to collateralize uncovered payments on the expiry date of the contract. • AMOP: margin class covering the Variation Margin debit amount in JPY, where the settlement date is only on d+2
STPEnabled	“Yes” if STP is enabled for the respective product

3. Spot Data

3.1 Fields

The table consists of the following fields:

Field	Format
Product	Alphanumeric (128)
Status	Alphanumeric (32)
MarketSegment	Alphanumeric (32)
DeliveryPeriod	Alphanumeric (32)
TradingModel	Alphanumeric (32)
Commodity	Alphanumeric (32)
Exchange	Alphanumeric (16)
Venue	Alphanumeric (128)
OperatingMIC	Alphanumeric (4)
MIC	Alphanumeric (4)
SMSSName	Alphanumeric (32)
LimitDefinitionECCMemberArea	Alphanumeric (128)
ProductShortCode	Alphanumeric (4)
ISIN	Alphanumeric (13)
Fulfillment	Alphanumeric (128)
ClearingSystem	Alphanumeric (32)
AvailableMaturitiesinClearingSystem	Numeric (3)
UnitOfMeasurement	Alphanumeric (32)
Currency	Alphanumeric (3)
Pricing	Alphanumeric (32)
PriceDecimal	Numeric (1)
ContractVolumeNumeric	Numeric (10)
ContractVolumeUnit	Alphanumeric (32)
DaylightSaving	Alphanumeric (32)
MinimumPriceFluctuationNumeric	Numeric (10.4)
MinimumPriceFluctuationUnit	Alphanumeric (32)

TSO	Alphanumeric (32)
DeliveryPoint	Alphanumeric (32)
DeliveryAccount	Alphanumeric (32)
PhysicalSettlementNominationCalendar	Alphanumeric (32)
FinancialSettlementCalendar	Alphanumeric (32)
SpotPaymentGroup	Alphanumeric (32)
STPEnabled	Alphanumeric (32)
NegativePrices	Alphanumeric (32)

3.2 Field Description

Field	Description
Product	Long name of the product
Status	Status of the product • Active: available in the clearing system and tradable • Inactive: available in the clearing system, not tradable • Historic: has been deleted in the clearing system
MarketSegment	Day Ahead, Intraday, or Within-Day
DeliveryPeriod	Delivery period, e.g. 15 minutes
TradingModel	Auction or Continuous Trading
Commodity	Commodity of the product or underlying product respectively
Exchange	Exchange offering the product
Venue	Venue, e.g. regulated market or Non-MTF
OperatingMIC	Operating Market Identification Code according to ISO 10383
MIC	Market Identification Code according to ISO 10383
SMSSName	Product group in SMSS stating the Exchange, the nature of the contract, the commodity and a product specific abbreviation
LimitDefinitionECCMemberArea	Trading limit definition in SMSS of the product group
ProductShortCode	4 digit product short code used in the EUREX clearing system
ISIN	International Securities Identification Number, depicts a contract specific twelve-character alpha-numerical code

Fulfillment	Fulfillment style of the product: • cash settlement (financially settled products) • physical settlement (physically settled products)
ClearingSystem	Application used for clearing and settlement • SMSS
AvailableMaturitiesinClearingSystem	Number of available maturities technically setup in the EUREX clearing system
UnitOfMeasurement	Unit of measurement, e.g. MWh
Currency	Instrument of payment for the respective product
Pricing	Unit in which the product is priced, e.g. EUR/MWh
PriceDecimal	Number of digits after the decimals separator of the price
ContractVolumeNumeric	Contract Volume (numeric)
ContractVolumeUnit	Contract Volume (unit)
DaylightSaving	"Yes" if the summer/wintertime-switch is considered
MinimumPriceFluctuationNumeric	Smallest change to a product specific price (numeric)
MinimumPriceFluctuationUnit	Smallest change to a product specific price (unit)
TSO	Transmission System Operator
DeliveryPoint	Location to which the commodity will be delivered
DeliveryAccount	Delivery account
PhysicalSettlementNominationCalendar	Calendar that defines on which days the physical settlement and nomination of contracts is executed
FinancialSettlementCalendar	Calendar that defines on which days the financial settlement and mark-to-market (i.e. variation margin) of contracts is executed
SpotPaymentGroup	SMSS payment group used for the financial settlement of commodity amounts of SMSS settled futures
STPEnabled	"Yes" if STP is enabled for the respective product
NegativePrices	"Yes" if negative prices may occur for the respective product