

part of eex group



# ECC CONTRACT DETAILS FILE

Specification  
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# 1. Description of the Contract Details File

## 1.1 Overview

ECC provides on its website a CSV file “Current\_ECC\_Contract\_Details.CSV”.

General information:

Information	Indicator
Indicator header line	#
Field separator	,
Decimal separator	.

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_DAYS	numeric (3)
CONTRACT_SIZE	numeric (4)
BEGIN_EMF	date (dd.mm.yyyy)
DELIVERY_WEEK	alphanumeric (7) – ISO
UL_PRODUCT_ID	alphanumeric (4)
UL_EXPIRY_YEAR	numeric (4)
UL_EXPIRY_MONTH	numeric (2)

## 1.2 Field description

- **PRODUCT\_ID:** indicates the product type by a unique ID.
- **EXPIRY\_YEAR:** Expiry year of the contract.
- **EXPIRY\_MONTH:** Expiry month of the contract.
- **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 ECC clearing 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.
- **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.
- **DELIVERY\_WEEK:** contains the calendar week of the delivery period (e.g. "2012W45" for week 45/2012). This field is just filled for week contracts.
- **UL\_PRODUCT\_ID:** Product ID of an option underlying.
- **UL\_EXPIRY\_YEAR:** Expiry year of an option underlying contract.
- **UL\_EXPIRY\_MONTH:** Expiry month of an option underlying contract.