DatanewZ – 05 November 2018

M7 6.5 Contracts Naming Convention – Impact on GB Contracts

Important information

Dear API Customers,

This document recaps precisions[1] regarding contract short and long names in M7 API and ComTrader.

1. Contract life cycle impact on short and long names

M7 features 2 contract names:

1. Contract **short name**:
    o   <u>from contract creation until delivery day included</u>: The short name is aligned on EuroLight.

    In the 'Market overview' order book panels:

    In the 'Own trade' panel:

    o   <u>after delivery day</u>:
        ▪   <u>for Hourly and Half Hourly contracts</u> : short name = long name
            •   this is not visible in order book panels since only tradable contracts are displayed in those panels,
            •   but this is visible in the "Own Trade" panel: the short name has been updated with the long name ("LCtrct" column)

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[1] These precisions were communicated mid-September in the « EPEX SPOT INFO_20180917_ _Continuous (M7) - GB contracts naming.PDF" document

> - for contracts with a delivery period > 1 hour: short name remains underlined unchanged (for historical reason related to continental markets)

> o The short name pattern takes into account the product time zone (London time for GB products)

2. Contract **long name:**
   - o contains the delivery period in the product time zone (London time for GB products)

   - o does not change along the contract life cycle

Example with a Half Hour contract:

Contract name	In ComTrader	In API Contract messages	Content
Short Name	"Ctrct" column, displayed in: - Order book panels - Own Trade	"name" attribute	• until 14 Sept.: HH180914-21 • as of 15 Sept: 20180914 10:00-20180914 10:30
Long Name	"LCtrct" column	"longName" attribute	Always: 20180914 10:00-20180914 10:30

2. Implementation recommendation

Caution:
- API wise we recommend to identify contracts by their *product + delivery start + delivery end* rather than by contract names.
- in the corresponding API ContractInfoRprt message Delivery Start and End are in UTC time format: *dlvryStart="2018-09-14T09:00:00.000Z" dlvryEnd="2018-09-14T09:30:00.000Z"*

Best regards,

The Market Data Team

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