

PRODUCTS IDENTIFICATION IN MIBGAS DERIVATIVES AND OMICLEAR

In accordance with the collaboration agreement signed between MIBGAS Derivatives and OMIClear whereby the latter will be responsible for providing clearing services, settlement, guarantees management, invoicing, collections and payments, as well as sending the notifications of MIBGAS Derivatives futures products to the Technical Manager, both parties agree to clarify the essential trading aspects and the subsequent processes of the products included in the reference market segment.

These products will be traded according to the specifications contained in the MIBGAS Derivatives Rules.

After the matching OMIClear, as a central counterparty entity, will intervene between the buying Agent and the selling Agent of the Transaction, becoming the counterparty of both. The OMIClear Rules will apply to all its responsibility processes.

All the products traded in the futures market segment operated by MIBGAS Derivatives, in which OMIClear performs the central counterparty functions and which are the object of the aforementioned agreement, are products with physical delivery, with delivery at the Virtual Balancing Point and Virtual Balancing Tank. Regulation (EU) No. 1227/2011 of the European Parliament and the Council, October 25, 2011, about the integrity and transparency of the wholesale energy market applies to all of them.

According to the MIBGAS Derivatives Rules and the OMIClear Rules these products will be identified as detailed below.

PVB products

Products in MIBGAS Derivatives		Products in OMIClear	
Nomenclature	Example	Nomenclature	Example
GDAES_ DDYYMMdd	GDAES_We230913	GES D DDddMmm-YY	GES D We13Sep-23
GBoMES_YYMM-dd	GBoMES_2309-13	GES BoM DDddMmm-YY	GES BoM We13Sep-23
GMAES YYMM	GMAES 2310	GES M Mmm-YY	GES M Oct-23
GMES YYMM	GMES 2311	GES M Mmm-YY	GES M Nov-23
GQES YYQq	GQES 24Q1	GES Qq-YY	GES Q1-24
GSES YYP	GSES 24S	GES Ppp-YY	GES Sum-24
GYES YY	GYES 24	GES YR-YY	GES YR-24

PVB-TTF products

Products in MIBGAS Derivatives		Products in OMIClear	
Nomenclature	Example	Nomenclature	Example
PVB_TTF_DDYYMMdd	PVB_TTF_We230913	GIT D DDddMmm-YY	GIT D We13Sep-23
PVB_TTF_YYMM-dd	PVB_TTF_2309-13	GIT BoM DDddMmm-YY	GIT BoM We13Sep-23
PVB_TTF_YYMM	PVB_TTF_2310	GIT M Mmm-YY	GIT M Oct-23
PVB_TTF_YYQq	PVB_TTF_24Q1	GIT Qq-YY	GIT Q1-24
PVB_TTF_YYP	PVB_TTF_24S	GIT Sss-YY	GIT Sum-24
PVB_TTF_YY	PVB_TTF_24	GIT YR-YY	GIT YR-24

PVB-LPI products

Products in MIBGAS Derivatives		Products in OMIClear	
Nomenclature	Example	Nomenclature	Example
PVB_LPI_DDYYMMdd	PVB_LPI_We240306	GIM D DDddMmm-YY	GIM D We06Mar-24
PVB_LPI_YYMM-dd	PVB_LPI_2404-05	GIM BoM DDddMmm-YY	GIM BoM Fr05Apr-24
PVB_LPI_YYMM	PVB_LPI_2405	GIM M Mmm-YY	GIM M May-24
PVB_LPI_YYQq	PVB_LPI_24Q2	GIM Qq-YY	GIM Q2-24
PVB_LPI_YYP	PVB_LPI_24W	GIM Sss-YY	GIM Win-24
PVB_LPI_YY	PVB_LPI_25	GIM YR-YY	GIM YR-25

TVB products

Products in MIBGAS Derivatives		Products in OMIClear	
Nomenclature	Example	Nomenclature	Example
DA_TV_B_ddYYMMDD	DA_TV_B_We231025	TVB D ddDDMmm-YY	TVB D We25Oct-23
D_TV_B_ddYYMMDD	D_TV_B_Fri231027		TVB D Fr27Oct-23
BoM_TV_B_YYMM-DD	BoM_TV_B_2310-25	TVB BoM ddDDMmm-YY	TVB BoM We25Oct-23
M_TV_B_YYMM	M_TV_B_2311	TVB M Mmm-YY	TVB M Nov-23