



## **EMIR Reporting in OMIClear**

**Operational Guide  
Version 6**

3.Apr.2018

## Version Index

### **13.Dec.2013**

Initial Version

### **10.Jan.2014**

Changes to the project calendar. Introduction of section 5 “Backloading”. Minor changes to counterparty and common data tables. Update of section 9 “Modifications in MiClear”. Inclusion of Appendix 1.

### **20.Jan.2014**

Modification of the fields “Clearing Member id” and “maturity date”.

### **28.Jan.2014**

Modification of the field “Transaction Reference Number” and clarification of backloading.

### **4.Feb.2014**

Modification of the fields “maturity date” and “compression”. Update of the comment regarding the life cycle event “netted”.

### **3.Apr.2018**

Global revision of the document.

## 1. Introduction

The purpose of this document is provide details on OMIClear's EMIR reporting service based on its interpretation of the rules and procedures established in the Regulation (EU) No 648/2012 of the European Parliament and of the Council on OTC Derivatives, Central Counterparties and Trade Repositories (hereafter EMIR) and connected regulation (RTS and ITS).

All Participants with reporting obligations regarding the trades and positions registered and cleared by OMIClear may find interest in this operational guide.

In terms of structure, this guide addresses the following topics:

1. Regulatory environment
2. OMIClear's reporting approach
3. Full delegated reporting service between OMIClear and Clearing members
4. Full delegated reporting service between Clearing Members and its Clients
5. Valuation and collateral reporting
6. Backloading
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8. Information for entities that do not delegate reporting with OMIClear
9. Specification of the Unique Trade Identifier (UTI)
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## 1. Regulatory Environment

The EMIR framework establishes that all derivatives contracts, cleared or not cleared, exchange traded or OTC, entered into by financial or non-financial counterparties, must be reported to an authorized Trade Repository (hereafter TR) within one working day of the conclusion date.

The responsibility of reporting is assigned to CCPs and counterparties, even though EMIR foresees delegation of reporting to a third party.

Information to report comprises basic trade data but also exposure figures, such as valuation and collateral. Commission Delegated Regulation (EU) No 148/2013 of 19 December 2012 supplementing EMIR with regard to regulatory technical standards on the minimum details of the data to be reported to trade repositories (RTS 148), identifies the specific contents of such information, which consist of a total of 85 fields, split in two categories:

- ☉ Counterparty data;
- ☉ Common data.

The reporting start date for all type of derivatives contracts was February 12<sup>th</sup>, 2014 although some exceptions occurred for some specific information to report, such as the 'valuation and collateral' (starting at August 11<sup>th</sup>, 2014).

## 2. OMIClear's Reporting Approach

The scope of OMIClear reporting covers all derivatives transactions cleared by OMIClear. Currently all of these trades are treated as **Exchange Traded Derivatives (ETD)**.

All the trades are registered on OMIClear's clearing platform **automatically and immediately**. The Clearing Members of the Participants involved in such trades become counterparties of OMIClear at the moment on which that registration takes place.

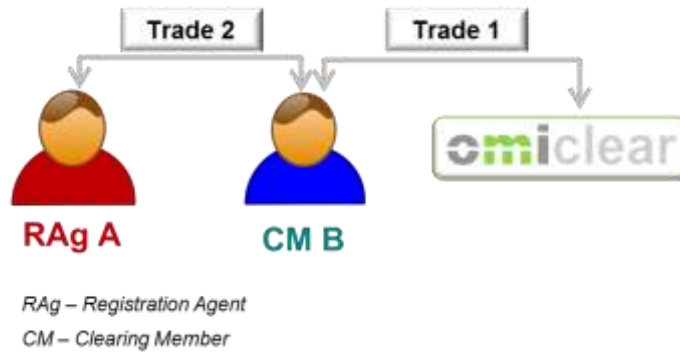
In this context, the following applies:

- ☉ A **principal to principal relation** is established between OMIClear and the Clearing Member, giving rise to a reporting obligation between these parties.
- ☉ When the Clearing Member concludes a trade with OMIClear, which has been executed in OMIP Derivatives Market by a different entity (broker) on behalf of the Clearing Member's client, a **back to back trade** is also established between the Clearing Member and its client. Such back to back transaction is also subject to a reporting obligation by both counterparties.

To conclude, a variable number of trades may arise depending on the roles played by the several intervening parties along the process. To illustrate this reporting approach three scenarios are contemplated:

☞ **Scenario 1:**

Registration Agent<sup>1</sup> A holding a clearing agreement with a Clearing Member B registers a trade on its own account in OMIClear.

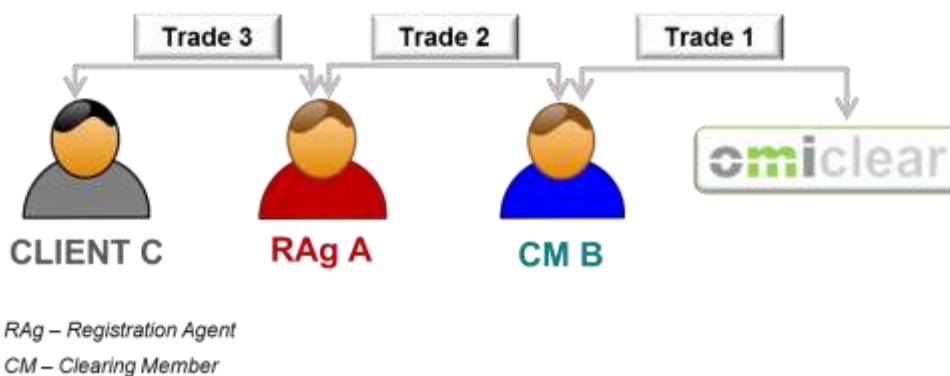


In this case, two trades shall be reported under EMIR:

- **Trade 1** - between the Clearing Member and the CCP, which has to be reported both by the CCP and Clearing Member A; and
- **Trade 2** - between the Clearing Member and its client (Registration Agent A) which has also to be reported by both entities.

☞ **Scenario 2:**

Registration Agent A (acting on third party account and holding a clearing agreement with Clearing Member B) registers a trade on behalf of client C (which is not an OMIClear's Registration Agent) in OMIClear.



In this scenario, three trades have to be reported:

- **Trade 1** - between the Clearing Member and the CCP;
- **Trade 2** - between the Clearing Member and the Registration Agent; and

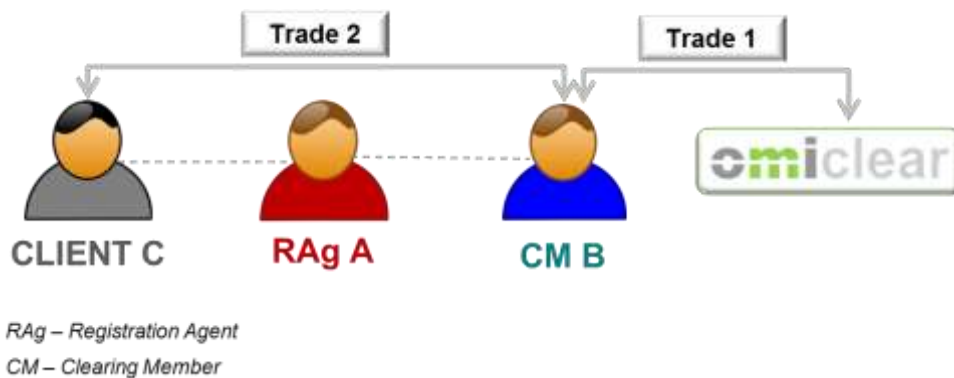
<sup>1</sup> 'Registration Agent' is the name used by OMIClear to refer to a Trading Member of OMIP Derivatives Market which registers its trades in this CCP, having to sign an admission agreement with OMIClear. Also known as 'Non-Clearing Members' in other European CCPs.

- **Trade 3** - between the Registration Agent and its client.

Each trade has to be reported by both counterparties.

### ☞ Scenario 3:

Client C has a triparty agreement with Registration Agent A (broker) and a Clearing Member B. The clearing relationship is established (also known as 'give-up' agreement) between Client C and Clearing Member B.



In this case, only two trades shall be reported under EMIR:

- **Trade 1** - between Clearing Member B and the CCP, which has to be reported both by the CCP and Clearing Member B; and
- **Trade 2** - between Clearing Member B and Client C, which has also to be reported by both entities.

The Registration Agent A (acting on third party account - broker) does not have to report any trade since it is not a counterparty along this chain.

Based on this framework, OMIClear provides an EMIR reporting delegation service to Clearing Members and their clients through a 'Delegated Reporting Agreement'. Clients of this service can safely delegate on OMIClear the fulfillment of the reporting obligations that arise from clearing derivative contracts at the OMIClear CCP. The service comprises the report to DTCC of transactions and end-of-day positions until the following clearing day, as well as the report of position valuation and collateral details which are required for clients with FC or NFC+ status.

Considering the three aforementioned examples, the **OMIClear delegation service covers the reporting of the following trades:**

- ☞ **On behalf of the Clearing Member:** Trade 1 and 2 in scenarios 1, 2 and 3;
- ☞ **On behalf of the Client:** Trade 2 in scenarios 1, 2 and 3.

While the reporting delegation of Trade 2 with OMIClear implies the delegation of Trade 1 the opposite is not mandatory, meaning that, when applicable, the Clearing Member and/or Client are free to choose other means of reporting Trade 2. It is also important to notice that OMIClear does not offer a delegated reporting service for trades between the Registration Agents (brokers) and its clients (Trade 3 in scenario 2).

Another important aspect to take into account is that each trade must be reported to the TR with a **Unique Trade Identifier (UTI)**. OMIClear provides such identifier in its clearing platform 'MiClear' regarding Trade 1 and Trade 2 for the three aforementioned scenarios. The UTI for Trade 3 in scenario 2 must be agreed between the Registration Agent (broker) and the client and will not be provided by OMIClear.

Besides the UTI, a transaction reference number must also be reported and in this case such code is the same for the various trades generated from a single executed order (eg: for Trade 1 and Trade 2 in scenario 1) .

OMIClear reporting is made to **DTCC Derivatives Repository Ltd. (DDRL)**, meaning that if a member wishes to delegate any reporting obligation to OMIClear it shall have to also become member at DDRL.

The reporting delegation agreement also includes a SFTP service which allows clients to download the report files submitted on their behalf by OMIClear.

It shall be highlighted that even when there is an EMIR delegation service agreement between a counterparty and OMIClear, the reporting responsibility still remains with such counterparty.

### 3. Delegated Reporting Service between OMIClear and the Clearing Member

Within this delegated reporting service, OMIClear performs the EMIR reporting obligation on behalf of the Clearing Member on the following information:

- ☐ All **Trades** registered by the Clearing Member in OMIClear;
- ☐ The **Positions** held by the Clearing Member in OMIClear, broken down on a clearing account and instrument contract level.

In order to subscribe this service, the Clearing Member shall:

- ☐ Provide its LEI (Legal Entity Identifier) to OMIClear;
- ☐ Be registered in the TR connected with OMIClear, currently DDRL;
- ☐ Sign the Reporting Delegation Agreement with OMIClear;
- ☐ Provide OMIClear the counterparty fields indicated in the table below by completing the 'Full Delegated Reporting Service Form' (**Appendix 1**).

Once all requisites are fulfilled, OMIClear shall report trades and positions as indicated in the Counterparty Data and Common Data referred to in **Appendix 2** (Table 1 and Table 2, respectively), with regards to the fields established in RTS 148<sup>2</sup>.

It shall be mentioned that, even if the Clearing Member does not delegate its reporting obligation regarding Trade 1 (between Clearing Member and CCP) to OMIClear, it must report the Common Data as indicated in the Table 2 of **Appendix 2**, since OMIClear requires Clearing Members to match their reporting with OMIClear's.

Entities opting for delegating the EMIR reporting obligation to OMIClear will always be able to check the information reported on its behalf through:

- ☐ DDRL GTR website – end-of-day ETD and collateral report;
- ☐ SFTP service provided by OMIClear – report files submitted by OMIClear.

### 4. Full Delegated Reporting Service between the Clearing Member and its Clients

Within this delegated reporting service, OMIClear performs the EMIR reporting obligation on behalf of the Clearing Member on the following information:

- ☐ All **Trades** between Clearing Members and their clients which are registered in OMIClear;

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<sup>2</sup> Commission delegated regulation (EU) No 148/2013, of 19 December 2012, supplementing Regulation (EU) No 648/2012 of the European Parliament and of the Council on OTC derivatives, central counterparties and trade repositories with regard to regulatory technical standards on the minimum details of the data to be reported to trade repositories.



- ☐ The **Positions** held by the client with the Clearing Member, broken down on a clearing account and instrument contract level.

In order to perform this service the following conditions shall be met:

- ☐ Both the client and the Clearing Member jointly agree that OMIClear reports both sides of the trade and sign the reporting delegation agreement with OMIClear;
- ☐ The client and the Clearing Member are registered in the TR connected with OMIClear: currently DDRL;
- ☐ The client Positions held with the Clearing Member are all registered in one single clearing account with OMIClear which does not hold positions from any other client;
- ☐ The client is the beneficiary of the trade;
- ☐ Provide OMIClear the counterparty fields indicated in the tables below, by completing the 'Full Delegated Reporting Service Form' (**Appendix 1**).

In terms of the common data, the information shall be reported as indicated above for the relation between the Clearing Member and OMIClear (Table 2 of **Appendix 2**).

Entities opting for delegating the EMIR reporting obligation to OMIClear will always be able to check the information reported on its behalf through:

- ☐ DDRL GTR website – end-of-day ETD and collateral report;
- ☐ SFTP service provided by OMIClear – report files submitted by OMIClear.

## 5. Valuation and Collateral Reporting

EMIR requires Financial Counterparties (FCs) and Non-Financial Counterparties above the clearing threshold (NFCs+) to report the valuation of any OTC or ETD transactions to a TR. In adherence with ESMA guidance the delegation service includes the **reporting of valuation at the position** level which is calculated from the mark-to-market value determined by OMIClear on a daily basis.

Regarding the **collateral reporting**, which is also only applicable to FCs and NFCs+, according to the revised technical standards collateral must be reported disaggregated by Initial Margin, Variation Margin and any Excess Collateral.

OMIClear reports collateral at the portfolio level meaning that multiple position reports can be linked to the same collateral report. The table below clarifies how the collateral fields are populated. It shall be mentioned that the collateral information depends on the type of account on which the position is registered and the type of delegated reporting service:

Account Type	Collateral Portfolio Code	Initial Margin	Variation Margin	Excess Collateral
<b>Delegated reporting service between Clearing Member and OMIClear</b>				
CM's Own Clearing Account	Collateral account name (CPA.CH)	SUM <sub>CA,OWN</sub> (IM)	SUM <sub>CA,OWN</sub> (VM)	DOL <sub>CPA,CH</sub>
CM's Client Clearing Account (general omnibus)	Collateral account name (CPA.CC)	SUM <sub>CA,CLIENT</sub> (IM)	SUM <sub>CA,CLIENT</sub> (VM)	DOL <sub>CPA,CC</sub>
<b>Delegated reporting service between Clearing Member and Client</b>				
CM's Client Clearing Account (with individual segregation)	Collateral account name (CPA.SP)	IM <sub>CA,CLIENT.SP</sub>	VM <sub>CA,CLIENT.SP</sub>	DOL <sub>CPA.SP</sub>
Registration Account of the Registration Agent or its Client	Name of the connected clearing account	IM <sub>CA</sub>	VM <sub>CA</sub>	To define on a case-by-case basis

Caption:

- CM – Clearing Member;
- CA – Clearing Account;
- CPA – Collateral Pledged Account (which is connect to one or more Clearing Accounts):
  - CPA.CH – house collateral account (own collateral that covers own margins coming from own clearing accounts and other and own responsibilities before OMIClear);
  - CPA.CC – omnibus client collateral account (collateral allocated to 'general omnibus' clients to cover margins arising from general omnibus client clearing accounts);
  - CPA.SP – segregated client collateral account (collateral allocated to 'individual segregated' client to cover its margins arising from the clearing account with individual segregation);
- IM – Initial Margin;
- VM – Variation Margin;
- DOL - Daily Operational Limit, balance between the collateral deposited and responsibilities before OMIClear (as defined in Instruction B09/2014 - Operational Limits):
  - DOL<sub>CPA,CH</sub> - Daily Operational Limit calculated based on the difference between the collateral deposited in the house collateral account and own responsibilities (margins of own clearing accounts, clearing fund or other responsibilities);
  - DOL<sub>CPA,CC</sub> - Daily Operational Limit calculated based on the difference between the collateral deposited in the omnibus client collateral account and the sum of margins stemming from general omnibus client clearing accounts);
  - DOL<sub>CPA,SP</sub> - Daily Operational Limit calculated based on the difference between the collateral deposited in the segregated client collateral account and margins stemming from the clearing account with individual segregation).

## 6. Backloading

Following ESMA guidance, OMIClear only reports trades starting from 12<sup>th</sup> February, 2012. Regarding positions, on February 11<sup>th</sup> 2014 OMIClear reports the end-of-day position for outstanding contracts.

Within the established 5 year period (until February 12<sup>th</sup> 2019), OMIClear will report the final position for contracts outstanding on or after August 16<sup>th</sup> 2012 which are no longer outstanding on the reporting start date.

## 7. Report Download via SFTP

As part of the delegated reporting service, OMIClear provides the ability of downloading the reports submitted to DDRL through a SFTP interface. Access to this service is provided on demand.

The folder layout of each SFTP account is the following:

- *Home folder:*
  - Contains the ETD reports with trade and position level transactions
  - File naming: ETD\_<MemberCode>\_<Date:yyyyMMdd>.csv (ex: ETD\_ABC\_20171101.csv)
  - Important note: the yearly file will stop being supported
  - Subfolders:
    - *CollateralReports* (FCs and NFC+ only):
      - File naming: COL\_<MemberCode>\_<Date:yyyyMMdd>.csv (COL\_ABC\_20171101.csv)
    - *ValuationReports* (New - FCs and NFC+ only):
      - File naming: VAL\_<MemberCode>\_<Date:yyyyMMdd>.csv (VAL\_ABC\_20171101.csv)
    - *DTCCResponses* (New – available to all clients until the end of the year)
    - *Archive* (New – archive of reports)
      - Reports older than Y-1 (currently 2016) will be archived on a yearly basis in this folder inside a specific folder for each template;

The DDRL templates are not public and can be retrieved from the DDRL Learning Center or, alternatively, OMIClear can provide them upon request.

## 8. Information for Entities that do not Delegate Reporting to OMIClear

TRs reconcile the common data and counterparty ID fields. OMIClear provides the trade UTI and position UTI in the relationship between the Clearing Member and the CCP, as well as the remaining information for the common data field. As previously mentioned, Clearing Members shall have to reconcile their common data with that of OMIClear. For such purpose, the common data table (Table 2 of **Appendix 2**) should be filled out.

OMIClear makes available through its clearing platform (MiClear) a suggested UTI code for trades and positions between the Clearing Member and the client. Nevertheless OMIClear does not have any responsibility on the UTI codes to be provided by these parties, except if there is a reporting delegation to OMIClear.

## 9. Specification of the Unique Trade Identifier (UTI)

The UTI, together with the counterparties ID will be the primary key by which TR reconciles reported Trades and Positions.

The algorithm for defining such codes is specified below.

### 9.1. Trades

In the Trade History report of the MiClear system, two UTIs are disclosed per Trade:

- ☞ **UTI OMIClear-CM** – UTI that is mandatory and is used for the relationship between the Clearing Member and OMIClear;
- ☞ **UTI CM-Client** – optional UTI (except if there is a reporting delegation to OMIClear) used for the relationship between the Clearing Member and its client.

The UTI is constructed according to the following rules:

Component	Characters No	Format	Comment
OMIClear MIC code	10	000OMIC000	
Clearing Date	8	yyyymmdd	
Identification of cleared leg	3	TCP = if the trade is between the Clearing Member and the CCP TCT = if the trade is between the Clearing Member and the client	
Clearing Deal Id	8	Numeric	Internal code assigned by the MiClear system to the deal. If the code does not reach 8 digits the number of remaining digits shall be populated with "0" at the left of the code. Available on the Trade History report.
Clearing Trade Id	8	Numeric	Internal code assigned by MiClear system to the trade. If the code does not reach 8 digits the number of remaining digits shall be populated with "0" at the left of the code Available on the Trade History report.

- ☞ Example of a UTI OMIClear-CM (for the Trade between OMIClear and a Clearing Member):

OMIClear MIC code	000OMIC000
Clearing Date	20180321
Identification of cleared leg	TCP
Clearing Deal Id	00001234
Clearing Trade Id	00014567

**UTI:** 000OMIC00020180321TCP0000123400014567

- ☛ The UTI CM-Client for the back to back trade between the Clearing Member and the client regarding the previous example is:

OMIClear MIC code	000OMIC000
Clearing Date	20180321
Identification of cleared leg	TCT
Clearing Deal Id	00001234
Clearing Trade Id	00014567

**UTI:** 000OMIC00020180321TCT0000123400014567

## 9.2. Positions

Two Position UTIs are disclosed in the Clearing Account Position report of the MiClear system:

- One which is mandatory and is to be used for the relationship between the Clearing Member and OMIClear;
- Another one which is optional (except if there is a reporting delegation to OMIClear) used for the relationship between the Clearing Member and its client.

The position UTI is constructed on a clearing account and instrument contract basis, according to the following specifications:

Component	Characters No	Format	Comment
OMIClear MIC code	10	000OMIC000	
Identification of cleared leg	3	PCP = if the position is between the Clearing Member and the CCP PCT = if the position is between the Clearing Member and the client	
Clearing Account	9	AlphaNumeric	Clearing Account code where the Position is held. If the code does not reach 9 digits, the remaining digits shall be filled with 0.
Product Id	17	AlphaNumeric	OMIClear's product id. Blank spaces will be eliminated. If the code does not reach 17 digits, the remaining digits shall be filled with 0.

- ☛ Example of a UTI OMIClear-CM (for a position between OMIClear and a Clearing Member):

OMIClear MIC code	000OMIC000
Identification of cleared leg	PCP
Clearing Account	ABCXC0100
Product Id	FTBMMar-140000000

**UTI:** 000OMIC000PCPABCXC0100FTBMMar-140000000

- ☛ Applying the same example for the position UTI CM-Client (between a Clearing Member and its client) the result is:

OMIClear MIC code	000OMIC000
Identification of cleared leg	PCT
Clearing Account	ABCXC0100
Product Id	FTBMMar-140000000

**UTI:** 000OMIC000PCTABCXC0100FTBMMar-140000000

## 11. Contacts

For further clarifications or information on reporting issues please use the following contacts:

- ☎ Email: [emir@omiclear.pt](mailto:emir@omiclear.pt)
- ☎ Phone: +351 21 000 6015

## Appendix 1

### Full Delegated Reporting Service Form

#### 1. Entity

Name: \_\_\_\_\_

LEI: \_\_\_\_\_

#### 2. Counterparty Information

Financial Nature of Counterparty	FC <input type="checkbox"/>	NFC <input type="checkbox"/>
Above the Clearing Threshold in accordance with EMIR and RTS 149/2013 <i>(to be filled only by NFC - Non-Financial Counterparties)</i>	Yes <input type="checkbox"/>	No <input type="checkbox"/>

#### 3. Registration Account Information (to be filled only by NFC - Non-Financial Counterparties)

Trading Account Code	Directly Linked to commercial activity or treasury financing	
	Yes	No

#### 4. Authorized User(s) for Reporting Delegation Service

Name: \_\_\_\_\_

Email: \_\_\_\_\_

Telephone: \_\_\_\_\_

Name: \_\_\_\_\_

Email: \_\_\_\_\_

Telephone: \_\_\_\_\_

Date: \_\_\_\_ / \_\_\_\_ / \_\_\_\_

Signature(s): \_\_\_\_\_



## Appendix 2

### Details to be reported on Table 1 and Table 2 of ITS 2017/105<sup>3</sup>

**Table 1 - Counterparty Data**

The table below describes the details that will be reported from the perspective of a Clearing Member or Registration Agent. Notice that the reporting of valuation and collateral is only applicable to Financial Counterparties (FCs) and Non-financial Counterparties above the clearing threshold (NFCs+).

Field	Transactions	Positions	Valuation	Collateral
Reporting Counterparty ID	LEI of Clearing Member or Registration Agent			
Type of ID of the other Counterparty	LEI			
ID of the other Counterparty	LEI of OMIClear or LEI of Clearing Member			
Country of the other Counterparty	Obtained from the LEI		N/A	N/A
Corporate sector of the reporting counterparty	Static Data		N/A	N/A
Nature of the reporting counterparty	Financial or Non-Financial (Static Data)		N/A	N/A
Report submitting entity ID	LEI of OMIClear: 5299001PSXO7X2JX4W10			
Type of ID of the Beneficiary	LEI		N/A	N/A
Beneficiary ID	LEI of Clearing Member or Trading Member		N/A	N/A
Trading capacity	Principal		N/A	N/A
Counterparty side	B = Buyer, S = Seller		N/A	N/A
Directly linked to commercial activity or treasury financing	Y = Yes, N = No Non-financial counterparties only (static data set at registration account level)	N/A	N/A	N/A
Clearing threshold	Y = Yes, N = No Non-financial counterparties only (static data)		N/A	N/A
Value of contract	N/A		M2M of position	N/A
Currency of the value	N/A		EUR	N/A
Valuation timestamp	N/A		M2M calculation date	N/A
Valuation type	N/A		C = CCP's valuation	N/A
Collateralisation	N/A			OC = One-way collateralized
Collateral portfolio	N/A	Y= Yes	N/A	Y=Yes

<sup>3</sup> Commission Implementing Regulation (EU) 2017/105 of 19 October 2016, amending Implementing Regulation (EU) No 1247/2012 laying down implementing technical standards with regard to the format and frequency of trade reports to trade repositories according to EMIR.

Field	Transactions	Positions	Valuation	Collateral
Collateral portfolio code	N/A	Collateral Account name or Clearing Account name	N/A	Collateral Account name or Clearing Account name
Initial margin posted		N/A		IM of underlying Clearing Accounts
Currency of the initial margin posted		N/A		EUR
Variation margin posted		N/A		VM of underlying Clearing Accounts
Currency of the variation margins posted		N/A		EUR
Excess collateral posted		N/A		Daily Operational Limit
Currency of the excess collateral posted		N/A		EUR

**Table 2 - Common Data**

Field name	Transactions	Positions	Valuation	Collateral
Contract type	OEB = OP SWB, SWS, SPB and FTR = SW FWB = FW Other instruments = FU (available in the instrument list)		N/A	N/A
Asset class		CO = Commodities		N/A
Product classification type	C = CFI		N/A	N/A
Product classification	Contract CFI		N/A	N/A
Product identification type	I = ISIN		N/A	N/A
Product identification	Contract ISIN		N/A	N/A
Underlying identification type	OEB = N/A Others = X		N/A	N/A
Underlying identification	OEB = N/A FTB, SWB, FWB = SPEL BASE FPB, SPB = PTEL BASE FTK = SPEL PEAK FTR E-P = IFTR E-P FTR P-E = IFTR P-E FDB = DEEL BASE FFB = FREL BASE SWS = SPEL SOLAR (available in the Instrument List of OMIClear's website)		N/A	N/A
Notional currency 1	EUR		N/A	N/A
Deliverable currency	EUR		N/A	N/A
Trade ID	LEI of transaction	LEI of position	LEI of position	N/A
Venue of execution		OMIP	N/A	N/A

Field name	Transactions	Positions	Valuation	Collateral
Compression	No	Yes	N/A	N/A
Price/rate	Trade Price	Settlement Price	N/A	N/A
Price notation	U = Units		N/A	N/A
Currency of price	EUR		N/A	N/A
Notional	Trade notional	Position notional	N/A	N/A
Price multiplier	Contract Nominal Value (available in the Instrument List of OMIClear's website)		N/A	N/A
Quantity	Number of contracts	Net number of contracts	N/A	N/A
Delivery type	FWB: P = Physical Others: C = Cash (available in the Instrument List of OMIClear's website)		N/A	N/A
Execution timestamp	Clearing Registration Time	N/A	N/A	N/A
Effective date	Clearing Date	N/A	N/A	N/A
Maturity date	Last trading day of instrument		N/A	N/A
Termination Date	Clearing Date	N/A	N/A	N/A
Settlement date	Last trading day of instrument		N/A	N/A
Confirmation timestamp	Clearing Registration Time	N/A	N/A	N/A
Confirmation means	E = Electronically confirmed	N/A	N/A	N/A
Clearing obligation	X = not available		N/A	N/A
Cleared	Y = Yes		N/A	N/A
Clearing timestamp	Clearing Registration Time	N/A	N/A	N/A
CCP	OMIClear LEI: 5299001PSX07X2JX4W10		N/A	N/A
Commodity base	EN		N/A	N/A
Commodity details	EL		N/A	N/A
Delivery point or zone	EIC Area Codes: SPEL Futures, Swaps and Forwards: 10YES-REE-----0 PTEL Futures: 10YPT-REN-----W DEEL Futures: 10Y1001A1001A63L FREL Futures: 10YFR-RTE-----C FTR: 10YDOM--ES-PT--T (available in the Instrument List of OMIClear's website)		N/A	N/A
Interconnection Point	XXXXXXXXXXXXXXXXXX		N/A	N/A
Load type	FTK: PL = Peak Load SWS: SH = Shaped Other instruments: BL = Base Load (available in the Instrument List of OMIClear's website)		N/A	N/A
Load delivery intervals	Base load products = 00:00/24:00 Peak products: 08:00/20:00		N/A	N/A

Field name	Transactions	Positions	Valuation	Collateral
	(available in the Instrument List of OMIClear's website)			
Delivery start date and time	Instrument delivery start + load delivery start (available in the Instrument List of OMIClear's website)		N/A	N/A
Delivery end date and time	Instrument delivery end + load delivery end (available in the Instrument List of OMIClear's website)		N/A	N/A
Duration	D = Day, M = Month, etc. (available in the instrument list)		N/A	N/A
Days of the week	WD = Weekdays, WN = Weekdays, MO = Monday, etc. (available in the Instrument List of OMIClear's website)		N/A	N/A
Delivery capacity	Equal to field 22 (Quantity)		N/A	N/A
Quantity Unit	MW		N/A	N/A
Price/time interval quantities	Equal to field 17 (Price/rate)		N/A	N/A
Option type	P = Put, C = Call (OEB only)		N/A	N/A
Option exercise style	European (OEB only)		N/A	N/A
Strike price (cap/floor rate)	Option strike price (OEB only)		N/A	N/A
Strike price notation	U = Units (OEB only)		N/A	N/A
Action Type	P = Position component	N = New M = Modify C = Early Termination	V = Valuation	V = Valuation
Level	T = Transaction	P = Position	N/A	N/A