



Mapping rules between codes of gas contracts
in OMIClear and MIBGAS markets

24.October.2023

Versions Index

1.Mar.2009

Initial version.

12.Sep.2023

Update to list all the contracts that are traded or registered in MIBGAS and MIBGAS Derivatives markets which have distinct codes in OMIClear.

24.Oct.2023

Document update to include the 3. TVB-ES NG Physical Futures listed in MIBGAS Derivatives.

1. **PVB-ES NG Physical Futures** coming from MIBGAS or MIBGAS Derivatives markets start with code “GES” in OMIClear Clearing Platform and have the following mapping rules:

Maturity Type	Contract Codes in MIBGAS or MIBGAS Derivatives system		Contract Codes in OMIClear system	
	Nomenclature	Example	Nomenclature	Example
Days	GDAES_ddYYMMDD	GDAES_We230913	GES D ddDDMmm-YY	GES D We13Sep-23
Balance of the Month (BoM)	GBoMES_YYMM-DD	GBoMES_2309-13	GES BoM ddDDMmm-YY	GES BoM We13Sep-23
Month ahead	GMAES_YYMM	GMAES_2310	GES M Mmm-YY	GES M Oct-23
Months (> M+1)	GMES_YYMM	GMES_2311		GES M Nov-23
Quarters	GQES_YYQq	GQES_24Q1	GES Qq-YY	GES Q1-24
Gas-Seasons	GSES_YYP	GSES_24S	GES Sss-YY	GES Sum-24
Years	GYES_YY	GYES_24	GES YR-YY	GES YR-24

2. **PVB-ES NG Physical Futures indexed to TTF** coming from MIBGAS Derivatives start with code “GIT” in OMIClear Clearing Platform and have the following mapping rules:

Maturity Type	Contract Codes in MIBGAS or MIBGAS Derivatives system		Contract Codes in OMIClear system	
	Nomenclature	Example	Nomenclature	Example
Days	PVB_TTF_ddYYMMDD	PVB_TTF_We230913	GIT D ddDDMmm-YY	GIT D We13Sep-23
Balance of the Month (BoM)	PVB_TTF_YYMM-DD	PVB_TTF_2309-13	GIT BoM ddDDMmm-YY	GIT BoM We13Sep-23
Months	PVB_TTF_YYMM	PVB_TTF_2310	GIT M Mmm-YY	GIT M Oct-23
Quarters	PVB_TTF_YYQq	PVB_TTF_24Q1	GIT Qq-YY	GIT Q1-24
Gas-Seasons	PVB_TTF_YYP	PVB_TTF_24S	GIT Sss-YY	GIT Sum-24
Years	PVB_TTF_YY	PVB_TTF_24	GIT YR-YY	GIT YR-24

3. **TVB-ES NG Physical Futures** coming from MIBGAS Derivatives start with code “TVB” in OMIClear Clearing Platform and have the following mapping rules:

Maturity Type	Contract Codes in MIBGAS or MIBGAS Derivatives system		Contract Codes in OMIClear system	
	Nomenclature	Example	Nomenclature	Example
Day ahead (D+1)	DA_TV_B_ddYYMMDD	DA_TV_B_We231025	TVB D ddDDMmm-YY	TVB D We25Oct-23
Other Days (D+2 and D+3)	D_TV_B_ddYYMMDD	D_TV_B_Fri231027		TVB D Fr27Oct-23
Balance of the Month (BoM)	BoM_TV_B_YYMM-DD	BoM_TV_B_2310-25	TVB BoM ddDDMmm-YY	TVB BoM We25Oct-23
Months	M_TV_B_YYMM	M_TV_B_2311	TVB M Mmm-YY	TVB M Nov-23

4. The codes of the previous tables are based on the following nomenclature:

Codes	Description	Example
dd	Day of the month	01, 02, 03 ...
DD	Day of the week	Mo, Tu, We, Th, Fr, Sa, Su
ww	Week of the year	01, 02, 03 ...
Mmm	Month (OMIClear)	Jan, Feb, Mar ...
MM	Month (MIBGAS)	01, 02, 03 ...
q	Quarter	1, 2, 3, 4
Sss	Gas-Season (OMIClear)	Win, Sum
P	Gas-Season (MIBGAS)	W, S
YY	Year	24, 25, 26 ...

5. To see the completed list of the Contracts eligible for registration, clearing and settlement in OMIClear, including the respective Contract code assigned by OMIClear, please refer to the file **"Instrument List_YYYY"** available to download here: <https://www.omiclear.pt/en/downloads> > Tab "General Information" > Instrument List YYYY.