



**ATHENS EXCHANGE CLEARING HOUSE S.A.**

**ANNEX A**  
**SERVICE TECHNICAL SPECIFICATIONS**  
**EMIR - TR**

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## Version History

Version	Date	Description / Changes
1.1	January 23, 2014	Initial Version
1.2	February 5, 2014	Addition of fields to the customer data table (Par. 5.1)
1.3	February 7, 2014	Correction of CFI products (Par.4.3)
1.4	July 24, 2014	Addition of paragraphs 4.6, 4.7 and 6.2, as well as small changes (shown in red)
1.5	November 18, 2014	Modification due to the transition to the new model of derivatives clearing
1.6	February 12, 2015	Minor Change displayed in red
1.7	September 16, 2015 (first implementation on the reports of 02-11-2015)	Changes due to the application of the Level II Validation
1.8	September 20, 2016	Due to the changes of the Trade Repository
1.8.1	October 04, 2016	Due to changes to the Clients file
1.9	June 06, 2017	Due to: - changes of CFI Code (change will take place at 3/7 concerning trades and positions of 30/06/2017) - Changes concerning SIBEX Market end of activity -Other clarifications
1.10	July 18, 2017	Changes of 01-11-2017 due to: - Modification to the collateral file - ESMA New Revise Standards
1.11	October 01, 2017	Implementation of the Clients LEI file Accounts for OTC
1.12	October 04, 2017	Changes due to changes in Members Accounts CSV file
1.13	November 10, 2017	Change for the field "Clearing Obligation"
1.14	December 21, 2017	Replacement of the Aii code with the ISIN code of the Product, in the fields Product Identification Type & Product Identification
1.15	January 24, 2020	Addition / Modification of fields due to Energy Derivatives Products clearing undertaking by ATHEXClear

1.16	February 26, 2020	Derivatives Products Series Isins will be available only from the Derivatives Clearing System files
1.17	March 13, 2020	Change for the fields "Underlying Identification Type" and "Underlying Identification"
1.18	December 14, 2020	Change for the field "Compression"
1.19	January 24, 2024	Adaptations according to the new EMIR-REFIT Regulation
1.20	February 1, 2024	Changes in paragraph 5 due to: - Modification to the ETD Supplementary Trade & Position Data File, so that only Legal Entities are allowed
1.21	April 18, 2024	Changes in paragraph «4.7. Fields Description for reports of ATHEXCLEAR» due to clarification of the field value 1.17 when reporting zero position at PSTN level Changes in paragraph «4.8. Fields Description regarding the margin» due to modification in the values of fields 3.15 & 3.23
1.22	June 19, 2024	Change for the field 2.30 "Clearing Obligation" effecting from 25/06/2024

## 1. Introduction

The Regulation (EU) No. 648/2012 the European Parliament and of the Council of July 4, 2012 on OTC derivatives, the central counterparties and the trade repositories (EMIR) provides for the obligation to report transactions, according to which the counterparties and the central counterparties ensure that the detailed information for each derivative contract they have entered into and any amendment or termination of the contract are reported in a Trade Repository.

The present document contains information about the way in which ATHEXClear intends to report the transactions thereof.

It also describes the service offered by ATHEXClear to the Clearing Members thereof, but also to their clients subject to the reporting requirements.

## 2. Reporting requirements under the EMIR Regulation

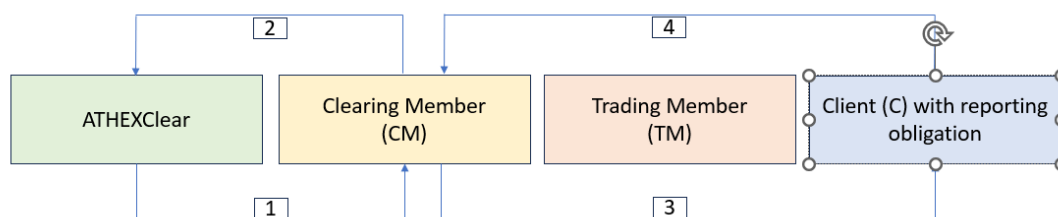
### 2.1 Scope of Application

The reporting requirements concern the derivatives market. The lending products are not included in the reporting requirements.

### 2.2 Stock Trading Reporting Procedure

Based on the way the market operates and the role of ATHEXClear as Central Counterparty, every transaction realized has as counterparties the Clearing Members, ATHEXClear and the clients, for the purpose of transaction reporting.

The next figure shows the generic case of a transaction as well as the four reports that should be registered. The legs of the transaction are depicted with the numbers 1 to 4.



Legs	UTI	Report Tracking Number	Counterparty 1 (Reporting Counterparty)	Counterparty 2	Clearing Member	Venue of Execution	Central Counterparty
1	UTI1	RTN	ATHEXCLEAR	CM	CM	XADE/HEDE	ATHEXCLEAR
2	UTI1	RTN	CM	ATHEXCLEAR	CM	XADE/HEDE	ATHEXCLEAR
3	UTI2	RTN	CM	C	CM	XADE/HEDE	ATHEXCLEAR
4	UTI2	RTN	C	CM	CM	XADE/HEDE	ATHEXCLEAR

A common Unique Trade Identification (UTI) is used in the above-mentioned reports for transactions between two counterparties, whereas the use of a common Report Tracking Number (RTN) is proposed for all reports.

It should be noted that a small subtotal of the items to be reported appears in the table for the purposes of understanding. Details for the fields of the reports described in Regulation (EU) No. 1855/2022.

## ***2.3 Transaction and Position Reporting***

In order to facilitate the reporting requirements of the valuation and the relevant collaterals, a model will be adhered to, according to which, on a daily basis and after the end of the trading session:

1. The transactions realized during the trading session and have been finalized for clearing will be reported (including transactions after shaping and give-ups. The cancelled transactions shall not be included).
2. These transactions will then be integrated into an overall position.
3. For new positions arising from transactions of the day, new reports will be created that concern such positions.
4. For positions that have been created from the transactions of previous trading days, positions will be updated with a new report with the result of the actions that took place during the trading session.
5. Similarly, for positions modified due to a corporate event or any action on the position (e.g., exercise), the position will be updated with a new report including the changes.

Each transaction realized will be given a unique UTI (see paragraph 4.1.1). Similarly, each new position will be given a unique UTI (PUTI) which will be unchanged until the maturity of the product concerned (see paragraph 4.1.2).

## ***2.4 Reporting Obligation regarding old transactions - Transition to the new EMIR Regulation***

For transactions that were outstanding on April 26 of 2024, they must be reported within 180 days of the reporting obligation start date (29 April 2024). The reporting process of the outstanding derivatives during the transition period, must be implemented based on the technical specifications of ESMA.

### 3. EMIR – TR Service

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#### ***3.1 Service Description***

According to the regulation, the contracting parties may delegate the reporting of their transaction data to a third party.

ATHEXCLEAR provides its Clearing Members with the EMIR-TR service for the transactions cleared, in order to facilitate its clients to fulfill their reporting obligations arising from the EMIR Regulation.

Through this service, the Clearing Member may assign to ATHEXCLEAR the Derivative Transaction Reporting, pursuant to article 9 of Regulation (EU) No. 648/2012 Parliament (EMIR) for the following cases:

- i. Any transaction entered into by the Clearing Member in the Derivatives Market of ATHEX or in the Derivatives Market of HEnEx, with ATHEXCLEAR and the clients thereof, for which the Clearing Member is the Reporting Counterparty
- ii. Transactions entered into by the Clearing Member's Clients with the Clearing Member in the Derivatives Market of ATHEX or in the Derivatives Market of HEnEx, for which the clients are Reporting Counterparties and have granted the relevant authorization to the Clearing Member.
- iii. Derivatives transactions concluded over the counter or in other organized/regulated markets by the Clearing Member or the Delegating Clients thereof, for which the Clearing Member or the Clients that have authorized the Clearing Member relevantly are Reporting Counterparties.

These opportunities are provided as an option to the Clearing Members and are related to the reporting of transactions and the reporting of position. It should be noted that Clearing Members are not entitled to choose the delivery of reports described in cases (ii) or (iii) without having opted for the delivery of reports described in (i).

ATHEXCLEAR will, in any case, even if a Clearing Member decides not to use the service for the reporting of its transactions, report the leg of the transactions for which it is liable, following the process and details outlined in the following paragraphs.

The service will be provided as follows:

- the transaction details will be collected from the Clearing System
- they will be enriched with additional information required and reported by the participants (see paragraph 5)
- they will be forwarded to the Trade Repository
- they will be available to the Clearing Members for archiving

In case of error during the creation and upload of the reports, the required correction will be performed by ATHEXCLEAR or in cooperation with the Clearing Member, if required.

The daily flow of the files that are sent by ATHEXCLEAR to the associated Trade Repository and will be available to the Clearing Member-Client of the EMIR-TR Service through the AMP-EMIR TR application, will include:

- xml file (ISO 20022) with the transactions carried out by the Clearing Member and its Clients on the specific trading date as well as the positions in which these transactions are integrated (auth.030)
- xml file (ISO 20022) with the margin report of the Clearing Member and/or its Clients, as configured for the position of the specific reporting date (auth.108)

Please note that in order to provide the service of reporting trades and positions of the Clearing Member and its Clients, the counterparty of the Clearing Member must be the holder of the position account. If the before-mentioned does not apply to a Clearing Member, it is not possible for the ATHEXCLEAR to report the positions and transactions (since the specific information is missing) and for this reason ATHEXCLEAR can not offer the service of generating and submitting the reports, to the Clearing Members.

For transactions that are not cleared by ATHEXCLEAR or belong to the case mentioned in the previous paragraph, the service will be provided to the Clearing Members with limited functionality. More specifically, Clearing Members will be given the opportunity to register the reports, in order for ATHEXCLEAR to forward such data to the Trade Repository. The format of the files relating to transactions which are not cleared by ATHEXCLEAR is described in Paragraph 6.

## 4. Description of the fields that will be included in the data of the reports for Transactions cleared by ATHEXCLEAR

In this paragraph, reference is made only to the transactions cleared by ATHEXCLEAR. The aim is to describe the way ATHEXCLEAR will report its transactions, in order for the Clearing Members contracting with ATHEXCLEAR to follow a similar process.

### 4.1 UTI Code Description

Each transaction or position report sent to the Trade Repository must have a unique code that is used to identify the report with the counterparty's corresponding report. This code is called Unique Trade Identifier (UTI) and will be defined based on the following rules.

#### 4.1.1 Description of the UTI code for Transactions Reporting

When it comes to trade reporting, the UTI will be generated according to the following table:

Field Name	Length	Value	Comments
LEI	20	<b>Legal Entity Identifier</b>	For Leg 1-2: LEI of ATHEXCLEAR For Leg 3-4: LEI of Clearing Member
Market MIC	4	<b>XADE, HEDE</b>	Fixed value. The market's MIC
Reference Type	1	<b>T</b>	Fixed value for all transactions reports



Trade Date	8	Trade date in the following format YYYYMMDD	
Clearing Instruction Serial Number in Clearing System	max 10	The Clearing instruction SN (field SN, code up to 10 digits, which is unique within one day)	

#### 4.1.2 Description of UTI code for Position Reporting

When it comes to position reporting, specifically for Leg 1-2, the UTI will be generated according to the following table:

Field Name	Length	Value	Comments
LEI	20	<b>Legal Entity Identifier</b>	LEI of ATHEXClear
Market MIC	4	<b>XADE, HEDE</b>	Fixed value. The market's MIC
Reference Type	1	<b>P</b>	Fixed value for all positions reports
Clearing Member's Clearing System Code	10	Clearing Member code in Clearing System	
Product Code	max 15	Product Series Code	If product code contains character «.», it will be substituted with character «D»

When it comes to position reporting, specifically for Leg 3-4, the UTI will be generated according to the following table:

Field Name	Length	Value	Comments
LEI	20	<b>Legal Entity Identifier</b>	LEI of Clearing Member
Reference Type	1	<b>P</b>	Fixed value for all positions reports
Position Account	max 16	Positions Account Reference Code	If Position Account contains character «_» or «-», they will be substituted with character «Z»

Product Code	max 15	Product Series Code	If product code contains character «.», it will be substituted with character «D»
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**Note:** The Position Account is used only in positions UTIs between Clearing Member - Client and vice versa, and not in positions UTIs between ATHEXClear - Clearing Member and vice versa.

#### **4.2 Description of the RTN Code (Report Tracking Number)**

At trade level, the RTN will be the trade number in the Trading System (OASIS Trade Number). At position level it will be BLANK.

#### **4.3 Description of the field Subsequent Position UTI**

At trade level, the UTI of the position (PUTI) in which the transaction will be embedded will be declared. At position level, it will be BLANK.

#### **4.4 Products Description**

To define the products, ATHEXClear uses in the reports the CFI and ISIN codes in the product identification fields. A more detailed description follows in paragraph 4.7.

CFI of the products are listed in the following table:

Products	Product Classification (CFI)
Index Futures	FFICSX
Stock Futures	FFSPSX
Call Index Options (European)	OCEICS
Put Index Options (European)	OPEICS
Call Stock Option (American)	OCASPS
Put Stock Option (American)	OPASPS
Energy Futures	FCHCSX

#### **4.5 ATHEXClear LEI Code**

LEI code of ATHEXClear is the following: **213800IW53U9JMJ4QR40**.

## 4.6 Delta

Delta measures the change in the price of an Option relative to the change in the price of the underlying. For example, a Delta of 0.40 means that the Option price will theoretically move €0.40 for every €1 change in the price of the underlying. The formula for calculating Delta is illustrated in section 4.7 and specifically in field 2.25 "Delta".

Delta is a metric that is calculated only in the case of Options, whether the contract is a Call Option or a Put Option. The following apply:

- For Call Options, Delta will range between **0** and **1**, i.e. **Delta € [0, 1]**
- For Put Options, Delta will range between **-1** and **0**, i.e. **Delta € [-1, 0]**

In some cases, the value of Delta may be outside of the appropriate limits. When this happens, the upper or lower limit value of the corresponding interval will be used accordingly.

According to the EMIR REFIT Regulation and the way in which ATHEXCLEAR reports its transactions, the Delta field will be populated when the Valuation Update is sent. The Valuation Update is sent daily, and as a result, the Delta is adjusted each day based on the current market conditions, i.e. the prices applicable to the Option Fixing and the Underlying Price, on T and T-1, where T is the current trading day.

## 4.7 Fields Description for reports of ATHEXCLEAR

The following table shows the fields of the reports as they will be populated by ATHEXCLEAR.

Regulation Field*	Field Name	Populating Method
1.1	Reporting timestamp	Date and time of XML file creation ISO 8601 UTC time format YYYY-MM-DDThh:MM:SSZ
1.2	Report submitting entity ID	ATHEXCLEAR LEI 213800IW53U9JMJ4QR40
1.3	Entity responsible for reporting	BLANK
1.4	Counterparty 1 (Reporting counterparty)	Leg1: ATHEXCLEAR LEI Leg2: Clearing Member LEI Leg3: Clearing Member LEI Leg4: Clearing Member's Client LEI, in case of Legal Entity
1.5	Nature of the counterparty 1	<b>F</b> = Financial Counterparty <b>N</b> = Non-Financial Counterparty <b>C</b> = Central Counterparty <b>O</b> = Other
1.6	Corporate sector of the counterparty 1	If field 1.5 is <b>C</b> or <b>O</b> : BLANK If field 1.5 is <b>F</b> : INVF/CDTI/INUN/UCIT/ORPI/AIFD/CSDS If field 1.5 is <b>N</b> : A/B/C/D/E/F/G/H/I/J/K/L/M/N/O/P/Q/R/S/T/U

1.7	Clearing threshold of counterparty 1	If field 1.5 is <b>C</b> or <b>O</b> : KENO If field 1.5 is <b>F</b> or <b>N</b> : TRUE / FALSE
1.8	Counterparty 2 identifier type	If Counterparty 2 is Legal Entity: TRUE If Counterparty 2 is Natural Person: FALSE
1.9	Counterparty 2	If Counterparty 2 is Legal Entity: <b>LEI</b> If Counterparty 2 is Natural Person: <b>Clearing Member LEI + Position Account</b>
1.10	Country of the counterparty 2	If field 1.8 is FALSE: Country of Residence If field 1.8 is TRUE: BLANK
1.11	Nature of the counterparty 2	<b>F</b> = Financial Counterparty <b>N</b> = Non-Financial Counterparty <b>C</b> = Central Counterparty <b>O</b> = Other
1.12	Corporate sector of the counterparty 2	If field 1.11 is <b>C</b> or <b>O</b> : BLANK If field 1.11 is <b>F</b> : INVF/CDTI/INUN/UCIT/ORPI/AIFD/CSDS If field 1.11 is <b>N</b> : A/B/C/D/E/F/G/H/I/J/K/L/M/N/O/P/Q/R/S/T/U
1.13	Clearing threshold of counterparty	If field 1.11 is <b>C</b> or <b>O</b> : KENO If field 1.11 is <b>F</b> or <b>N</b> : TRUE / FALSE
1.14	Reporting obligation of the counterparty 2	If field 1.8 is FALSE: FALSE else TRUE
1.15	Broker ID	BLANK
1.16	Clearing Member	Clearing Member LEI code, if applicable
1.17*	Direction	If Reporting counterparty is <b>buyer</b> : <b>BYER</b> If Reporting counterparty is <b>seller</b> : <b>SLLR</b>
1.18	Direction of leg 1	BLANK
1.19	Direction of leg 2	BLANK
1.20	Directly linked to commercial activity or treasury financing	For <b>PSTN</b> Level <b>or</b> if field 1.5 is populated with <b>F</b> or <b>C</b> or <b>O</b> : BLANK For <b>TCTN</b> Level <b>and</b> if field 1.5 is <b>N</b> : TRUE / FALSE
2.1	Unique Trade Identifier (UTI)	See paragraph 4.1
2.2	Report tracking number	For positions reporting ( <b>PSTN</b> Level): BLANK For transactions reporting ( <b>TCTN</b> Level):

		Oasis Trade Number
2.3	Prior UTI	BLANK
2.4	Subsequent position UTI	UTI of the position (PUTI) that a transaction is included. Populated only in <b>TCTN</b> Level and Action Type <b>POSC</b> <i>In any other case it is BLANK</i>
2.5	PTRR ID	BLANK
2.6	Package identifier	BLANK
2.7	ISIN	ISO 6166 ISIN code 12 character alphanumeric code
2.8	Unique product identifier (UPI)	BLANK
2.9	Product classification	ISO 10962 CFI code 6 character alphabetic code
2.10	Contract type	<b>FUTR</b> for Futures <b>OPTN</b> for Options
2.11	Asset class	<b>EQUI</b> for XADE (ATHEX) <b>COMM</b> for HEDE (HEEX)
2.12	Derivative based on crypto-assets	FALSE
2.13	Underlying identification type	For <b>EQUI</b> : I for Stock Futures / Stock Options X for Index Futures / Index Options For <b>COMM</b> : BLANK
2.14	Underlying identification	For I or X in field 2.13 ISO 6166 ISIN code 12 character alphanumeric code
2.15	Indicator of the underlying index	BLANK
2.16	Name of the underlying index	For X in field 2.13 Name of the underlying index otherwise BLANK
2.17	Custom basket code	BLANK
2.18	Identifier of the basket's constituents	BLANK
2.19	Settlement currency 1	EUR for Cash Settlement otherwise BLANK
2.20	Settlement currency 2	BLANK
2.21	Valuation amount	<b>For options:</b> Fixing Price * Multiplier * Number of Contracts <b>For futures:</b> Settlement amount at T+1 <b>For old positions:</b> (Fixing Price – Fixing Price of previous day) * Multiplier * Number of Contracts <b>For new positions:</b> (Fixing Price – Transaction Price) * Multiplier * Number of Contracts <i>The value of the field can be populated with negative values</i>
2.22	Valuation currency	EUR
2.23	Valuation timestamp	20:59:59 in UTC of the day that the position was valued ISO 8601 UTC time format

		YYYY-MM-DDThh:mm:ssZ
2.24	Valuation method	CCPV
2.25	Delta	For <b>TCTN</b> Level: BLANK For <b>PSTN</b> Level: $\frac{Option\ Fixing_T - Option\ Fixing_{T-1}}{Underlying\ Stock\ Price_T - Underlying\ Stock\ Price_{T-1}}$
2.26	Collateral portfolio indicator	TRUE
2.27	Collateral portfolio code	1. For reports between ATHEXClear and Clearing Member (Leg 1): ➤ <b>Clearing Member Code</b> (10-digit Clearing System code) 2. For reports between Clearing Member and ATHEXClear (Leg 2): ➤ <b>Clearing Member Code</b> (10-digit Clearing System code) 3. For reports between Clearing Member and Investor (Leg 3): ➤ <b>Client Position Account</b> 4. For reports between Investor and Clearing Member (Leg 4): ➤ <b>Client Position Account</b>
2.28	Confirmation timestamp	BLANK
2.29	Confirmed	BLANK
2.30	Clearing Obligation	UKWN BLANK
2.31	Cleared	Y
2.32	Clearing timestamp	Date and time of transaction's execution or End of Day for positions reporting with 20:59:59 time in UTC ISO 8601 (UTC) time format YYYY-MM-DDThh:mm:ssZ
2.33	Central counterparty	LEI of ATHEXClear 213800IW53U9JMJ4QR40
2.34	Master Agreement type	OTHR
2.35	Other master agreement type	CCPClearingConditions
2.36	Master Agreement version	BLANK
2.37	Intragroup	BLANK
2.38	PTRR	In <b>TCTN</b> Level and ActionType <b>POSC</b> : FALSE In <b>PSTN</b> Level: BLANK
2.39	Type of PTRR technique	BLANK
2.40	PTRR service provider	BLANK
2.41	Venue of execution	XADE, HEDE
2.42	Execution timestamp	Date and time of transaction's execution for transactions reporting or the date of the positions' opening for positions reporting with 20:59:59 time in UTC ISO 8601 (UTC) time format YYYY-MM-DDThh:mm:ssZ
2.43	Effective date	Populated with the date of field 2.42 Execution timestamp

		ISO 8601 (UTC) format YYYY-MM-DD
2.44	Expiration date	Expiration date of the derivative product ISO 8601 (UTC) format YYYY-MM-DD
2.45	Early termination date	Early termination date of the derivative product ISO 8601 (UTC) format YYYY-MM-DD
2.46	Final contractual settlement date	Settlement Date For Stock Future / Option: T + 2, T = Expiration Date (field 2.44) For Index Future / Option and Energy Derivatives: T + 1, T = Expiration Date (field 2.44) ISO 8601 (UTC) format YYYY-MM-DD
2.47	Delivery type	<b>CASH</b> for ATHEX Index Derivatives <b>PHYS</b> for ATHEX Stock Derivatives
2.48	Price	For <b>Futures</b> : In <b>TCTN</b> Level: Unit Price In <b>PSTN</b> Level: Fixing Price For <b>Options</b> : BLANK
2.49	Price currency	EUR
2.50-2.54	Unadjusted effective date of the price/ Package transaction price currency	BLANK
2.55	Notional amount of leg 1	For <b>Futures</b> : In <b>TCTN</b> Level: Unit Price * Trade Volume * Contract Size In <b>PSTN</b> Level: Fixing Price * abs(long – short) * Contract Size For <b>Options</b> : In <b>TCTN</b> Level: Strike Price * Trade Volume * Contract Size In <b>PSTN</b> Level: Strike Price * abs(long – short) * Contract Size
2.56	Notional currency 1	EUR
2.57-2.59	Effective date of the notional amount of leg 1 - Notional amount in effect on associated effective date of leg 1	BLANK
2.60	Total notional quantity of leg 1	In <b>TCTN</b> Level: Contract Size * Trade Volume In <b>PSTN</b> Level: Contract Size * abs(long – short)
2.61-2.115	Effective date of the notional quantity of leg 1 - Exchange rate basis	BLANK
2.116	Base product	NRGY
2.117	Sub-product	ELEC

2.118	Further sub-product	For <b>Baseload</b> : BSLD For <b>Peakload</b> : PKLD
2.119	Delivery point or zone	10YGR-HTSO-----Y
2.120	Interconnection Point	10YGR-HTSO-----Y
2.121	Load type	For <b>Baseload</b> : BSLD For <b>Peakload</b> : PKLD
2.122	Delivery interval start time	For <b>BSLD</b> : 23:00:00Z For <b>PKLD</b> : 07:00:00Z
2.123	Delivery interval end time	For <b>BSLD</b> : 22:59:59Z For <b>PKLD</b> : 18:59:59Z
2.124	Delivery start date	Delivery start date per energy derivative product ISO 8601 (UTC) format YYYY-MM-DD
2.125	Delivery end date	Delivery end date per energy derivative product ISO 8601 (UTC) format YYYY-MM-DD
2.126	Duration	<b>MNTH</b>
2.127	Days of the week	For <b>Baseload</b> : WDAY, WEND For <b>Peakload</b> : WDAY
2.128	Delivery capacity	Quantity <b>MWH/H</b>
2.129	Quantity Unit	Unit of measurement <b>MWHH</b>
2.130	Price - time interval quantity	Price per MWh <b>€ / MWH</b> In <b>TCTN</b> Level: Unit Price In <b>PSTN</b> Level: Fixing Price
2.131	Currency of the price - time interval quantity	EUR
2.132	Option type	If field 2.10 is OPTN: <b>PUTO</b> for Put <b>CALL</b> for Call
2.133	Option style	If field 2.10 is OPTN: <b>AMER</b> for Stock Options <b>EURO</b> for Index Options
2.134	Strike price	If field 2.10 is OPTN: Strike price for options
2.135-2.137	Effective date of the strike price - Strike price in effect on associated effective date	BLANK



2.138	Strike price currency - currency pair	EUR
2.139	Option premium amount	<p>If field 2.10 is OPTN: For <b>seller side</b> is populated with <b>zero</b> For <b>buyer side</b> is populated with: In <b>TCTN</b> Level: Unit Price * Trade Volume * Contract Size In <b>PSTN</b> Level: Sum of all Premiums paid</p>
2.140	Option premium currency	EUR
2.141	Option premium payment date	<p>If field 2.10 is OPTN: <b>T+1</b>, T = Trade date ISO 8601 (UTC) format YYYY-MM-DD</p>
2.142	Maturity date of the underlying	BLANK
2.143-2.150	Seniority - CDS index detachment point	BLANK
2.151	Action Type	<p>For transactions (TCTN Level): <b>POSC</b> For positions (PSTN Level): <b>NEWT, MODI, VALU, CORR, TERM, EROR, REVI</b></p>
2.152	Event Type	<p>For transactions (TCTN Level): <b>N/A</b> For positions (PSTN Level) and Action Type <b>NEWT</b>: <b>INCP / CORP</b> Action Type <b>MODI</b>: <b>INCP / EXER</b> Action Type <b>TERM</b>: <b>CORP / ETRM / EXER</b></p> <p><u>In case of a Corporate Event:</u> The old position is terminated:</p> <ul style="list-style-type: none"> <li>Action Type <b>TERM</b> and Event Type <b>CORP</b></li> </ul> <p>A new position opens after the corporate action:</p> <ul style="list-style-type: none"> <li>Action Type <b>NEWT</b> and Event Type <b>CORP</b></li> </ul> <p>Every new modification of the existing position:</p> <ul style="list-style-type: none"> <li>Action Type <b>MODI</b> and Event Type <b>INCP</b></li> </ul>
2.153	Event Date	<ol style="list-style-type: none"> <li>For Action Type <b>NEWT</b> in <b>PSTN</b> Level and Action Type <b>POSC</b> in <b>TCTN</b> Level: ➤ Same as the date of field 2.42 Execution timestamp</li> <li>For Action Type <b>MODI</b> and <b>CORR</b> in <b>PSTN</b> Level: ➤ Same as the date of the field 2.42 Execution timestamp</li> <li>For Action Type <b>VALU</b> in <b>PSTN</b> Level: ➤ Same as the date of the field 2.23 Valuation timestamp</li> <li>For Action Type <b>TERM</b> in <b>PSTN</b> Level: ➤ Same as the field 2.45 Early termination date</li> <li>For Action Type <b>EROR</b> and <b>REVI</b> in <b>PSTN</b> Level: ➤ Same as the date of the field 1.1 Reporting timestamp</li> </ol>
2.154	Level	<p><b>TCTN</b> for transactions reporting <b>PSTN</b> for positions reporting</p>

*\*For reporting zero position at PSTN Level, the **Direction** field is populated with SLLR for Leg1-Leg3 and BYER for Leg2-Leg4.*

#### 4.8 Fields Description regarding the margin

The following table describes the way that ATHEXCLEAR populates the fields regarding the margin, both for its own reports and for the reports sent on behalf of its Clearing Members and their authorized Clients.

Note that:

- ATHEXCLEAR populates the specified fields for the counterparty's portfolio and not for a specific position according to auth.108
- it is considered that as collateral against the position of the Clearing Member in relation to ATHEXCLEAR, all the collateral of the Clearing Member's Clearing Accounts is used
- **it is considered that the Clients of the Clearing Members have not provided as collateral anything other than what has been calculated in the ATHEXCLEAR's System, as required margin for the specific Position Account. Otherwise, it should be uploaded on a daily basis and no later than 10:00 a.m. of the next business day, a file with the collaterals per Client as described in paragraph 5.2**

Based on the above, the relevant fields in the Position Reports will be populated as follows:

Regulation Field*	Field Name	Populating Method
3.1	Reporting timestamp	Date and time of XML file creation ISO 8601 UTC time format YYYY-MM-DDThh:mm:ssZ
3.2	Report submitting entity ID	ATHEXCLEAR LEI 213800IW53U9JMJ4QR40
3.3	Entity responsible for reporting	BLANK
3.4	Counterparty 1 (Reporting counterparty)	Leg1: ATHEXCLEAR LEI Leg2: Clearing Member LEI Leg3: Clearing Member LEI Leg4: Clearing Member's Client LEI, in case of Legal Entity
3.5	Counterparty 2 identifier type	If Counterparty 2 is Legal Entity: TRUE If Counterparty 2 is Natural Person: FALSE
3.6	Counterparty 2	If Counterparty 2 is Legal Entity: LEI If Counterparty 2 is Natural Person: <b>Clearing Member LEI + Position Account</b>
3.7	Collateral timestamp	Clearing date of transactions 20:59:59 in UTC ISO 8601 (UTC) time format YYYY-MM-DDThh:mm:ssZ
3.8	Collateral portfolio indicator	TRUE
3.9	Collateral portfolio code	1. For reports between ATHEXCLEAR and Clearing Member (Leg 1): ➤ <b>Clearing Member Code</b> (10-digit Clearing System code) 2. For reports between Clearing Member and ATHEXCLEAR (Leg 2): ➤ <b>Clearing Member Code</b> (10-digit Clearing System code) 3. For reports between Clearing Member and Investor (Leg 3):

		<p>➤ <b>Client Position Account</b></p> <p>4. For reports between Investor and Clearing Member (Leg 4):</p> <p>➤ <b>Client Position Account</b></p>
3.10	UTI	KENO
3.11	Collateralisation category	<p>Leg1, 3: <b>OWP2</b></p> <p><i>The other counterparty posts initial margin and regularly posts variation margin and the reporting counterparty regularly posts only variation margin</i></p> <p>Leg2, 4: <b>OWP1</b></p> <p><i>The reporting counterparty posts initial margin and regularly posts variation margin and the other counterparty regularly posts only variation margin</i></p>
3.12	Initial margin posted by the counterparty 1 (pre-haircut):	<p>1. For reports between ATHEXCLEAR and Clearing Member (Leg 1):</p> <p>➤ <b>BLANK</b></p> <p>2. For reports between Clearing Member and ATHEXCLEAR (Leg 2):</p> <p>➤ <b>Sum of the Margin from all Clearing Accounts</b></p> <p>3. For reports between Clearing Member and Investor (Leg 3):</p> <p>➤ <b>BLANK</b></p> <p>4. For reports between Investor and Clearing Member (Leg 4):</p> <p>➤ <b>Position's Account calculated Margin (or the values that has been declared from the Clearing Member through file)</b></p>
3.13	Initial margin posted by the counterparty 1 (post-haircut)	Same as the field 3.12
3.14	Currency of the initial margin posted	<p>For Leg1, Leg3: BLANK</p> <p>For Leg2, Leg4: EUR</p>
3.15	Variation margin posted by the counterparty 1 (pre-haircut)	<p>1. For reports between ATHEXCLEAR and Clearing Member (Leg 1):</p> <p>i. <b>BLANK "0" (zero) if Clearing Member is debit</b></p> <p>ii. <b>The total settlement amount, if the Clearing Member is credit at that date</b></p> <p>2. For reports between Clearing Member and ATHEXCLEAR (Leg 2):</p> <p>i. <b>BLANK "0" (zero) if Clearing Member is credit</b></p> <p>ii. <b>The total settlement amount, if the Clearing Member is debit at that date</b></p> <p>3. For reports between Clearing Member and Investor (Leg 3):</p> <p>i. <b>BLANK "0" (zero) if Investor is debit</b></p> <p>ii. <b>The settlement amount of the Position Account, if the Investor is credit at that date</b></p> <p>4. For reports between Investor and Clearing Member (Leg 4):</p> <p>i. <b>BLANK "0" (zero) if Investor is credit</b></p> <p>ii. <b>The settlement amount of the Position Account, if the Investor is debit at that date</b></p>

		<i>Settlement amount concerns only the derivatives products and not the lending products of ATHEX</i>
3.16	Variation margin posted by the counterparty 1 (post-haircut)	Same as the field 3.15
3.17	Currency of the variation margins posted	EUR if fields 3.15, 3.16 are populated BLANK if fields 3.23, 3.24 are populated
3.18	Excess collateral posted by the counterparty 1	<ol style="list-style-type: none"> <li>For reports between ATHEXCLEAR and Clearing Member (Leg 1): ➤ <b>BLANK</b></li> <li>For reports between Clearing Member and ATHEXCLEAR (Leg 2): ➤ <b>Sum of the collaterals of all Clearing Accounts minus the sum of the calculated margin for all Clearing Accounts</b></li> <li>For reports between Clearing Member and Investor (Leg 3): ➤ <b>BLANK</b></li> <li>For reports between Investor and Clearing Member (Leg 4): ➤ <b>Excess collateral declared by the Clearing Member through the file for the Investor's Position Account, or zero if nothing has been declared</b></li> </ol>
3.19	Currency of the excess collateral posted	EUR if field 3.18 is populated else BLANK
3.20	Initial margin collected by the counterparty 1 (pre-haircut)	<ol style="list-style-type: none"> <li>For reports between ATHEXCLEAR and Clearing Member (Leg 1): ➤ <b>Sum of the Margins from all Clearing Accounts</b></li> <li>For reports between Clearing Member and ATHEXCLEAR (Leg 2): ➤ <b>BLANK</b></li> <li>For reports between Clearing Member and Investor (Leg 3): ➤ <b>Position's Account calculated Margin (or the value that has been declared from the Clearing Member through file)</b></li> <li>For reports between Investor and Clearing Member (Leg 4): ➤ <b>BLANK</b></li> </ol>
3.21	Initial margin collected by the counterparty 1 (post-haircut)	Same as field 3.20
3.22	Currency of initial margin collected	For Leg1, Leg3: EUR  For Leg2, Leg4: BLANK
3.23	Variation margin collected by the counterparty 1 (pre-haircut)	<ol style="list-style-type: none"> <li>For reports between ATHEXCLEAR and Clearing Member (Leg 1):  <ol style="list-style-type: none"> <li><b>BLANK "0" (zero) if Clearing Member is credit</b></li> <li><b>The total settlement amount, if the Clearing Member is debit at that date</b></li> </ol> </li> <li>For reports between ATHEXCLEAR and Clearing Member (Leg 2):  <ol style="list-style-type: none"> <li><b>BLANK "0" (zero) if Clearing Member is debit</b></li> <li><b>The total settlement amount, if the Clearing Member is credit at that date</b></li> </ol> </li> <li>For reports between Clearing Member and Investor (Leg 3):  <ol style="list-style-type: none"> <li><b>BLANK "0" (zero) if Investor is credit</b></li> </ol> </li> </ol>

		<p>ii. <b>The settlement amount of the Position Account, if the Investor is debit at that date</b></p> <p>4. For reports between Investor and Clearing Member (Leg 4):</p> <p>i. <b>BLANK "0" (zero) if Investor is debit</b></p> <p>ii. <b>The total settlement amount of the Position Account, if the Investor is credit at that date</b></p> <p><i>Settlement amount concerns only the derivatives products and not the lending products of ATHEX</i></p>
3.24	Variation margin collected by the counterparty 1 (post-haircut):	Same as field 3.23
3.25	Currency of variation margin collected	EUR if fields 3.23, 3.24 are populated BLANK if fields 3.15, 3.16 are populated
3.26	Excess collateral collected by the counterparty 1	<p>1. For reports between ATHEXClear and Clearing Member (Leg 1):</p> <p>➤ <b>Sum of the collaterals of all Clearing Accounts minus the sum of the calculated margin for all Clearing Accounts</b></p> <p>2. For reports between Clearing Member and ATHEXClear (Leg 2):</p> <p>➤ <b>BLANK</b></p> <p>3. For reports between Clearing Member and Investor (Leg 3):</p> <p>➤ <b>Excess collaterals declared by the Clearing Member through file for the Investor's Position Account, or zero if nothing has been declared</b></p> <p>4. For reports between Investor and Clearing Member (Leg 4):</p> <p>➤ <b>BLANK</b></p>
3.27	Currency of excess collateral collected	EUR if field 3.26 is populated else BLANK
3.28	Action type	<p><b>MARU</b></p> <p>For new margins reports as well as for updates of existing ones</p> <p><b>CORR</b></p> <p>For corrections to existing margin reports</p>
3.29	Event date	<p>Clearing Date of Transactions</p> <p>ISO 8601 (UTC) time format</p> <p>YYYY-MM-DD</p>

## 5. Information required by the Clearing Members for the provision of the EMIR-TR service for transactions cleared by ATHEXClear

If the Clearing Member delegates ATHEXClear to report the Clearing Member's transactions, the Clearing Member, apart from completing the application/contract (see paragraph 8), inform ATHEXClear regarding the following data of its Clients, including the Clearing Member OWN Positions Accounts:

- Position Account of the Client
- If the Client is a Natural Person or Legal Entity

- LEI corresponding to the Client (if it is Legal Entity)
- Client Country Code

Note that in the reports to be sent on behalf of our Clearing Members, their Clients' LEI Code will be used, provided that it has been communicated to ATHEXClear. Clearing Members/Clients of EMIR TR service, must upload the Supplementary Trade and Position Data File only for both **Legal Entities** and **Natural Persons**.

Furthermore, whether the Clearing Member delegates ATHEXClear to report transactions on behalf of its Clients or not, the Clearing Member **must** also notify ATHEXClear regarding the following additional fields:

- Financial or non-financial nature of the Client (Table 1 – field 5 & 11 EU 2022/1860)
- Corporate sector of the Client (Table 1 - field 6 & 12 EU 2022/1860)
- Clearing threshold (Table 1 - field 7 & 13 EU 2022/1860)
- If the transactions are directly linked to the Client's commercial or treasury financing activity (Table 1 - field 20 EU 2022/1860). This applies only to Legal Entities that are Non-Financial Counterparties

For the cases that the Clearing Member wants to add a different margin from the one calculated from ATHEXClear for an Investor/Position Account, or has excess collaterals, then the Clearing Member can upload a file with the collaterals into the AMP-EMIR TR application, in order to report correctly the fields of the paragraph 0 concerning client's report. The file upload should be performed the next working date of the transaction, before 10:00 a.m.

If such a file is not uploaded by the Clearing Member, the calculated margin from ATHEXClear and zero excess collaterals will be used for the specific Position Account. The file description is included in paragraph 5.2.

### **5.1 ETD Supplementary Trade & Position Data File**

In order to report the above-mentioned details, a "CSV"-type file should be created by the Clearing Members, in which the fields are separated by ";" and which will have the following format:

Field S/N	Field Name	Description
1	Action	A: Add, Add new Client U: Update, Update Client details
2	Clearing Member DSS Code	The Clearing Member's 10-digit Clearing System code
3	Position Account Reference Code	The position account of the Client or the Clearing Member, in case of OWN account

Field S/N	Field Name	Description
4	<b>Legal Entity or Natural Person</b>	L: For Legal Entities N: For Natural Persons For <b>Natural Persons</b> it is <b>mandatory</b> to be populated with "N"
5	<b>Client LEI</b>	The LEI of the beneficiary of the Position Account, if the beneficiary is Legal Entity, otherwise BLANK
6	<b>Reporting Leg 4</b>	Y: If ATHEXClear is authorized to report the transactions on behalf of the Client N: Otherwise
7	<b>Nature of Activity</b>	Refers to field 5 & 11 of EU 2022/1860 F: Financial Counterparty N: Non-Financial Counterparty C: Central Counterparty O: Other
8	<b>Corporate Sector</b>	Refers to field 6 & 12 of EU 2022/1860 In the case that the previous field 7 is populated with <b>F</b> : «INVF» – Investment firm authorized in accordance with Directive 2014/65/EU of the European Parliament and of the Council «CDTI» – Credit institution authorised in accordance with Directive 2013/36/EU of the European Parliament and of the Council «INUN» – an insurance undertaking or reinsurance undertaking authorised in accordance with Directive 2009/138/EC of the European Parliament and of the Council «UCIT» – a UCITS and, where relevant, its management company, authorised in accordance with Directive 2009/65/EC of the European Parliament and of the Council, unless that UCITS is set up exclusively for the purpose of serving one or more employee share purchase plan «ORPI» – an institution for occupational retirement provision (IORP), as defined in point (1) of Article 6 of Directive (EU) 2016/2341 of the European Parliament and of the Council «AIFD» – an alternative investment fund (AIF), as defined in point (a) of Article 4(1) of Directive 2011/61/EU of the European Parliament and of the Council, which is either established in the Union or managed by an alternative investment fund manager (AIFM) authorised or registered in accordance with that Directive, unless that AIF is set up exclusively for the purpose of serving one or more employee share purchase plans, or unless that AIF is a securitisation special purpose entity as referred to in point (g) of Article 2(3) of Directive 2011/61/EU, and, where relevant, its AIFM established in the Union «CSDS» – a central securities depository authorised in accordance with Regulation (EU) No 909/2014 of the European Parliament and of the Council In the case that the previous field 7 is populated with <b>N</b> :

Field S/N	Field Name	Description
		<p>«A» = Agriculture, forestry and fishing</p> <p>«B» = Mining and quarrying</p> <p>«C» = Manufacturing</p> <p>«D» = Electricity, gas, steam and air conditioning supply</p> <p>«E» = Water supply, sewerage, waste management and remediation activities</p> <p>«F» = Construction</p> <p>«G» = Wholesale and retail trade, repair of motor vehicles and motorcycles</p> <p>«H» = Transportation and storage</p> <p>«I» = Accommodation and food service activities</p> <p>«J» = Information and communication</p> <p>«K» = Financial and insurance activities</p> <p>«L» = Real estate activities</p> <p>«M» = Professional, scientific and technical activities</p> <p>«N» = Administrative and support service activities</p> <p>«O» = Public administration and defence - compulsory social security</p> <p>«P» = Education</p> <p>«Q» = Human health and social work activities</p> <p>«R» = Arts, entertainment and recreation</p> <p>«S» = Other service activities</p> <p>«T» = Activities of households as employers - undifferentiated goods – and services – producing activities of households for own use</p> <p>«U» = Activities of extraterritorial organizations and bodies</p> <p><b>BLANK:</b> For CCPs (C) and Other Type of Counterparties (O)</p>
9	Linked to Commercial Activity	<p>Refers to field 20 of EU 2022/1860</p> <p>In the case that the field 7 is populated with <b>N</b>:</p> <p><b>Y:</b> If the transactions are directly linked to the Client's commercial or treasury financing activity</p> <p><b>N:</b> Otherwise</p> <p><b>BLANK:</b> For Financial Counterparties (F), CCPs (C) and Other Type of Counterparties (O)</p>
10	Clearing Threshold	<p>Refers to field 7 &amp; 13 of EU 2022/1860</p> <p>In the case that the field 7 is populated with <b>F</b> or <b>N</b>:</p> <p><b>Y:</b> If the reporting counterparty exceeds the clearing threshold as mentioned in Article 10 par. 3 of Regulation EU 648/2012</p> <p><b>N:</b> Otherwise</p>



Field S/N	Field Name	Description
		<b>BLANK:</b> For CCPs (C) and Other Type of Counterparties (O)
11	<b>Country of Origin*</b>	Mandatory for Legal Entities and Natural Persons. Populated with the two-digit code, declaring beneficiary's country

*\* Fields 1-6 & 11 are **always mandatory** and populated according to the specifications mentioned in the column "Description". Fields 7-10 must be left **BLANK** for **Natural Persons**.*

*\* For Natural Persons, the country of residence will be automatically populated according to the details declared in the linked Securities Account of the Client's Position Account*

The above file should be used whenever there is a change in the Clearing Member's Client data so that the reports can be produced correctly. In addition, if the "Reporting Leg 4" field is "Y", the Clearing Member declares that it has been delegated to report Client transactions and at the same time provides the corresponding authorization to ATHEXClear.

**Caution:** The Clearing Member should upload the Clients file in the AMP-EMIR TR application at least one business day before the transaction is executed. Clients files relating to Position Accounts that opened on the current date in the Clearing System should be uploaded to the AMP EMIR-TR application from the next business day in the morning.

The first row of the file may include headers. The encoding of the file should be UTF-8.

The above file will be submitted by an authorized user of the Clearing Member at the web application, at the following link: <https://amp.athexgroup.gr/apex>.

## 5.2 ETD Supplementary Margin Data File

In order to report the above-mentioned details to ATHEXClear, a "CSV"-type file should be created by the Clearing Members, in which the fields are separated by ";" and which will have the following format:

Field S/N	Field Name	Description
1	<b>Action</b>	<b>A:</b> Add, Add new Client <b>U:</b> Update, Update Clients' details <b>D:</b> Deactivation, Deactivation Clients' details
2	<b>Clearing Member DSS Code</b>	The Clearing Member's 10-digit Clearing System code
3	<b>Position Account Reference Code</b>	The Position Account Reference Code of the Client or the Clearing Member, in case of Clearing Member's OWN account
4	<b>Trade Date</b>	Trade date in the following format ISO 8601 YYYY-MM-DD

Field S/N	Field Name	Description
5	Initial Margin	Number, including up to 5 decimal digits. If there is a decimal separator, then a dot should be used «.»
6	Currency of the Initial Margin	ISO 4217 code of currency (EUR)
7	Excess Collaterals	Number, including up to 5 decimal digits. If there is a decimal separator, then a dot should be used «.»
8	Currency of the Excess Collaterals	ISO 4217 code of currency (EUR)

**Caution:** The first row of the file may include headers. The encoding of the file should be UTF-8.

The above file will be submitted by an authorized user of the Clearing Member at the web application, at the following link: <https://amp.athexgroup.gr/apex>.

## 6. Information for the provision of the EMIR-TR service for transactions not cleared by ATHEXCLEAR (OTC)

For Members wishing to report transactions through the ATHEXCLEAR service, which are carried out either over the counter or in other markets, such option is possible, provided they use the Trade Repository's appropriate format provided from ATHEXCLEAR.

## 7. Format for ETD & OTC Delegation File

The key element required is the Client's LEI to be added to the list of authorized Client LEIs. This is necessary for the submission of reports on transactions cleared by ATHEXCLEAR, while for non-ATHEXCLEAR transactions, it is required, in order to send reports through ATHEXCLEAR.

In order to report such Clients' LEIs to ATHEXCLEAR, a "CSV"-type file should be created by the Clearing Members, in which the fields are separated by ";" and which will have the following format:

Field S/N	Field Name	Description
1	Clearing Member DSS Code *	The Clearing Member's 10-digit Clearing System code
2	Client LEI	Client's LEI

*\* For Service Clients who are Non-Clearing Members, field 1 "Clearing Member DSS Code" will be populated with "N/A"*

**Caution:** The Clearing Member should upload the Delegation file to the AMP EMIR- TR application at least one business day before the transaction is executed.

The first row of the file may include headers. The encoding of the file should be UTF-8.

## **8. Application for participation of Clearing Member in the EMIR TR Service**

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On the service webpage at the ATHEX website:

[EMIR TR | ATHEX](#)

the application for the participation in the service is posted along with the general terms and information regarding the charges.