

NOTICE 09/22

Date: 22 April 2022

Subject: Change in the trading transfer files

As a consequence of the launch of xRolling Stocks contracts in the Financial Derivatives segment, new trading files have been included and new fields have been added to existing files.

In the MEFFPOWER and xRolling FX segments the new files and new fields will come empty.

These changes will take effect on April 26, 2022.

The affected files are:

TLOGRFQ1	New file for the current RFQ trading.
TLOGRFQ2	New file for the current RFQ trading.
TLIMBKR	New file for Private Configuration Data with xRolling operating limits for Requesting Party.
TLIMPB	New file for Private Configuration Data with xRolling operating limits for Liquidity Provider.
TLOGxRFQ1	New file for xRolling RFQ trading.
TLOGxRFQ2	New file for xRolling RFQ trading.
TADJUSTMENTS	New file for adjustments over xRolling contracts due to corporate events.
TCONTRACTS	File modification: New fields 26-32.
TGENTRADES y TTRADES	Field modification Post-TransparencyFlags field covers both pre-transparency and post-transparency information.