



# **Codification Tables**

## **PREDEFINED VALUES**

16 December 2019

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## Changes made in the latest revision

### Documentation published on 27 March 2017 - Initial Version

#### Outlined below are the main changes from the documentation published on 27 March 2017

- Table 11 (Order Reason for Cancellation/Rejection): Reviewed
- Table 34 (RFQ - Reason for Rejection): Added (New)

#### Outlined below are the main changes from the documentation published on 20 May 2017

- Table 16 (CFICode): Reviewed
- Table 26 (Prearranged Trades – Reject reason): Reviewed
- Table 27 (Prearranged trades - Status): Reviewed
- Table 35 (RFQ - Status): Added (New)

#### Outlined below are the main changes from the documentation published on 19 July 2017

- Stock name change: GAM (GAMESA) into SGRE (SIEMENS GAMESA)

#### Outlined below are the main changes from the documentation published on 26 July 2017

- Table 26 (Prearranged Trades – Reject reason): Reviewed
- Table 34 (RFQ - Reason for Rejection): Reviewed
- Table 1 (Currency codes): New codes included
- Table 16 (CFICodes): New CFICode for Rolling Spot Future
- Table 17 (Markets and Trading Contract Group Codes): New environment for currency derivatives
- Table 20 (Contract subgroups): Reviewed for currency derivatives
- Table 21 (Underlying assets): Reviewed for currency derivatives
- Table 25 (Person types): New types
- Table 28 (Product families): Reviewed for currency derivatives
- Table 30 (Type of strategy): New strategies OPEN and ROLL.

#### Outlined below are the main changes from the documentation published on 20 October 2017

- Table 1 (Currency codes): Reviewed
- Table 11 (Order Reason for Cancellation/Rejection): Reviewed
- Table 14 (Participant entity types): Reviewed
- Table 16 (CFICodes): Reviewed

- Table 20 (Contract Subgroups): Reviewed
- Table 21 (Underlying Assets): Reviewed
- Table 26 (Prearranged Trades – Reject reason): Reviewed
- Table 28 (Product families): Reviewed

**Outlined below are the main changes from the documentation published on 6 July 2018**

- Table 20 (Contract Subgroups): Reviewed
- Table 21 (Underlying Assets): Reviewed
- Table 28 (Product families): Reviewed

**Outlined below are the main changes from the documentation published on 16 August 2018**

- Table 33 (MIC Codes): Added MIC code for MEFF FX Financial Derivatives

**Outlined below are the main changes from the documentation published on 29 April 2019**

- Table 20 (Contract Subgroups): Revised descriptions for Currency contracts in the Financial Contracts Group

**Outlined below are the main changes from the documentation published on 16 October 2019**

- Table 27 (Prearranged trades - Status): Reviewed
- Table 28 (Product families): Reviewed

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## 1. Codification Tables

### Table 1: Currency Codes

The currency codes used are those defined by ISO-4217. The current values can be consulted at the following site:

<http://www.xe.com/iso4217.htm>

For instance:

Code	Description
AUD	Australian dollar
BRL	Brazilian real
CAD	Canadian dollar
CHF	Swiss frank
EUR	Euro
GBP	Pound
JPY	Japanese yen
MXN	Mexican peso
NZD	New Zealand dollar
USD	US dollar

### Table 9: Order Types

Code	Description
AT	Attack
L	Limit
LI	Immediate limit
M	Market
MM	Market Maker
Q	Quote
Sla	Stop limit at rise
Slb	Stop limit at fall
Sub	Auction order price
TN	Fill or kill

### Table 10: Order Status

Code	Description
AA	Cancelled automatically (Immediate limit, fill or kill, attack)
AD	Cancelled by disconnection

Code	Description
AE	Cancelled and partially executed
AO	Cancelled by trader
E	Executed
P	Pending
PE	Partially pending (part of volume executed)
PN	Pending confirmation
PS	Stop order pending trigger
R	Rejected

**Table 11: Order. Reason for Cancellation/Rejection**

Code	FIX OrdRejReason[103]	Description
AA	115	Order rejected for triggering auction
AA	116	By Quantity to be displayed
AA	117	By Price or trigger price
AAg	121	By self-agression
Adm	12	By administrator
Auc	3	Auction
Cor	108	Not a member of pit
Dab	104	Delta protection: Maximum absolute delta
Dat	118	Date incorrect
Des	100	By disconnection
Dmx	104	Delta protection: maximum accumulated delta
Dnc	104	Delta protection: number of contracts
Eje	106	Volume modification incorrect (new volume <= Total volume filled)
Err	99	By error
Fil	3	IOC order fails the authorized trader filter
HFT	3	Maximum number of contracts matched
IdE	119	Not valid QuoteID or ClOrdID
ITL	3	Intraday futures trading limit
Kbt	3	Kill Button
Lim	3	By limits
Liq	110	Clearing member status
Mdt	120	Invalid ORK fields
Min	112	By Minim Trading Volume
Mul	114	The order volume must be a multiple of the trading lot size
NEj	107	Not executed immediately

Code	FIX OrdRejReason[103]	Description
NEj	122	Auction price order cancelled at the end of the auction
Ope	0	By trader
Otr	99	Others
Par	102	Criteria for Quote order do not exist
Per	103	By permissions
PLm	111	No prices for processing the order
Pre	99	Price incorrect
PrF	3	Price filters
SCo	108	Contract status
Sme	109	Cancelled by market status
Sus	101	Quote cancelled by substitution
Tic	113	Price not according to the size typology
Val	105	By end of validity of the order
Vig	108	Security not current or not tradeable for this member
Vlt	3	By volatility auction filters
VoF	3	Volume filters
Vol	114	Incorrect volume

**Table 12: Order Types in FIX**

Code	Description
1	Market
2	Limit
3	Stop
4	Stop Limit

**Table 13: Time in Force in FIX**

Code	Description
0	Day (default value)
2	At the Opening (OPG)
3	Immediate or Cancel (IOC)
4	Fill or Kill (FOK)



**Table 14: Participant entity types**

Code	Concept
G	Custodian
L	Clearing Member
G	Clearing Member General
P	Proprietary Account Trading
N	Non Clearing Member
D	Direct Clearing Client
T	Sponsored Direct Clearing Client
O	Ordinary Non Clearing Member

**Table 16: CFICode****Index**

Description	CFICode
Standard financial future on an index. Cash settlement	FFICSX
Non-standardized financial future on an index. Cash settlement	FFICNX
Strategies	KEXXXX
Time spread of a future on an index. Cash settlement	KEXXXX
Standardized European call option on an index. Cash settlement	OCEFCS
Non-standardized European call option on an index. Cash settlement	OCEFCN
Standardized European put option on an index. Cash settlement	OPEFCS
Non-standardized European put option on an index. Cash settlement	OPEFCN
Referential instrument	TIECPX

**Stocks**

Description	CFICode
Standardized financial future on stocks. Physical delivery	FFSPSX
Non-standardized financial future on stocks. Physical delivery	FFSPNX
Standardized financial future on stocks. Cash settlement	FFSCSX
Non-standardized financial future on stocks. Cash settlement	FFSCNX
Standardized financial future on dividends. Cash settlement	FFVCSX
Non-standardized financial future on dividends. Cash settlement	FFVCNX
Strategies	KEXXXX
Time spread of a future on stocks with physical delivery <sup>0</sup>	KEXXXX
Time spread of a future on stocks with cash settlement	KEXXXX

Description	CFI Code
Time spread of a future on others (dividend). Cash settlement	KEXXXX
Facility on futures on stocks	KEXXXX
Standardized American call option on stocks. Physical delivery	OCASPS
Non-standardized American call option on stocks. Physical delivery	OCASPN
Standardized American put option on stocks. Physical delivery	OPASPS
Non-standardized American put option on stocks. Physical delivery	OPASPN
Standardized European call option on stocks. Physical delivery	OCESPS
Non-standardized European call option on stocks. Physical delivery	OCESPN
Standardized European put option on stocks. Physical delivery	OPESPS
Non-standardized European put option on stocks. Physical delivery	OPESPN
Standardized European call option on stocks. Cash settlement	OCESCS
Non-standardized European call option on stocks. Cash settlement	OCESCN
Standardized European put option on stocks. Cash settlement	OPESCS
Non-standardized European put option on stocks. Cash settlement	OPESCN
Stocks (cash)	ESXXXX
Referential instrument (Dividend)	TDSXXX

### Fixed Income Derivatives

Description	CFI Code
Standardized financial future on fixed income. Physical delivery	FFDPSX
Standardized financial future on fixed income. Cash settlement	FFDCSX
Time-spread of futures on fixed income. Physical delivery	KMXXXX
Strategies	KMXXXX
Standardized European call option on fixed income. Physical delivery	OCEDPS
Standardized European put option on fixed income. Physical delivery	OPEDPS
Non-standardized European call option on fixed income. Physical delivery	OCEDPN
Non-standardized European put option on fixed income. Physical delivery	OPEDPN
Standardized European call option on fixed income. Cash settlement	OCEDCS
Standardized European put option on fixed income. Cash settlement	OPEDCS
Non-standardized European call option on fixed income. Cash settlement	OCEDCN
Non-standardized European put option on fixed income. Cash settlement	OPEDCN

## Currency Derivatives

Description	CFICode
Standardized financial future currency. Cash settlement	FFCCSX
Rolling Spot Future	FFCCSX
Currency Spot	IFXXXP

## Energy Derivatives

Description	CFICode
Standardized Yearly future on energy. Cash settlement.	FCHCSX
Standardized Quarterly future on energy. Cash settlement	FCHCSX
Standardized Monthly future on energy. Cash settlement	FCHCSX
Standardized full week future on energy (Mon-Sun). Cash settlement	FCHCSX
Standardized weekly working days future on energy (Mon-Fri). Cash settlement.	FCHCSX
Standardized week-End future on energy (Sat-Sun). Cash settlement.	FCHCSX
Standardized Yearly swap on energy. Cash settlement	FCHCSX
Standardized Quarterly swap on energy. Cash settlement.	FCHCSX
Standardized Monthly swap on energy. Cash settlement	FCHCSX
Full week Energy Swap Contract (Mon-Sun). Cash settlement.	FCHCSX
Weekly working days Energy Swap Contract (Mon-Fri). Cash settlement	FCHCSX
Week-End Energy Swap Contract (Sat-Sun). Cash settlement	FCHCSX
Daily Energy Swap Contract. Cash settlement	FCHCSX

**Table 17: Markets and Trading Contract Group Codes**

Code	Description
M3	MEFF – Stocks, Index and Bono derivatives in Financial Contract Group
M7	MEFF Energy Contract Group
MD	MEFF – Currency derivatives in Financial Contract Group

**Table 19: Trade Types****MEFF – Financial and Energy**

Trade Type	Description	Trading		
		Apply	FIX Trade Type	
			TrdType [828]	TrdSubType [829]
H	Cross trade during trading hours	X	1	34
L	Delta	X	46	-
M	Market	X	0	-
R	Rollover	X	0	7
S	Trade associated with rollover	X	0	8
W	Trade amendment	X	24	9000
X	Countertrade	X	24	-
3	RFQ	X	1	2009

**Table 20: Contract Subgroups****MEFF - FINANCIAL CONTRACT SUBGROUP**

Code	Description
02	BONO 10
19	IBEX MICRO
20	MINI IBEX
21	IBEX
22	IBEX PLUS RETURN
23	BBVA
24	ABERTIS
25	ENDESA
27	IBERDROLA
28	BANCO SANTANDER
30	REPSOL
31	TELEFONICA
33	ACERINOX
34	BANCO POPULAR
35	BANKINTER
37	NATURGY
38	INDRA

Code	Description
41	AMADEUS
43	INDITEX
45	ACS
46	B.SABADELL
48	ACCIONA
49	METROVACESA
50	SACYR
51	FCC
52	ENAGAS
53	RED ELECTRICA
54	SIEMENS GAMESA
56	MEDIASET
57	MAPFRE
58	ATRESMEDIA
59	FADESA
64	BANESTO
65	NH HOTELES
67	BME
68	GRIFOLS
69	ABENGOA
72	ARCELORMITTAL
73	TÉCNICAS REUNIDAS
74	OBRASCÓN HUARTE
75	FERROVIAL
76	EBRO FOODS
78	IAG
80	CAIXABANK
81	BANKIA
82	DIA
83	ABENGOA BASKET
84	ABENGOA B
85	VISCOFAN
86	JAZZTEL
87	AENA
99	IBEX IMPACTO DIV
AA	AXA
AE	AEGON
AH	AHOLD
AI	ALLIED IRISH BANK

Code	Description
AL	ALCATEL
AQ	AIR-LIQUID
AR	ASSICURAZIONI-GENERALI
AZ	ALLIANZ
BA	BASF
BN	BNP-PARIBAS
BY	BAYER
CA	CARREFOUR-SUPER.
CR	CREDIT-AGRICOLE
DA	DANONE
DB	DEUTSCH-BANK
DC	DAIMLER-CHRYSLER
DT	DEUTSCHE-TELEKOM
D1	TEF-DIVIDENDOS
D2	SAN-DIVIDENDOS
D3	BBVA-DIVIDENDOS
D4	REP-DIVIDENDOS
D5	IBE-DIVIDENDOS
D6	ITX-DIVIDENDOS
D7	CAIXABANK-DIVIDENDOS
D8	GAS-NATURAL-DIVIDENDOS
D9	ABERTIS-DIVIDENDOS
DE	POPULAR-DIVIDENDOS
EI	ENI
EL	ENEL
EO	E.ON
E1	TELEFONICA-DIV25
E2	SANTANDER-DIV25
E3	BBVA-DIV25
E4	REPSOL-DIV25
E5	IBERDROLA-DIV25
E6	INDITEX-DIV25
E7	CAIXABANK-DIV25
E8	GAS-NATURAL-DIV25
E9	ABERTIS-DIV25
EE	POPULAR-DIV25
FO	FORTIS
FT	FRANCE-TELECOM
GS	SOCIETE-GENERALE

Code	Description
IN	ING
IS	INTESA-SANPAOLO
LA	LAFARGE
LV	LVMH
LY	SUEZ
MU	MUENCHENER-RUECK
NO	NOKIA
OR	L'OREAL
PH	PHILIPS
RN	RENAULT
RW	RWE
SA	SANOFI-AVENTIS
SI	SIEMENS
SO	SAINT-GOBAIN
SP	SAP
TI	TELECOM-ITALIA
TO	TOTAL
UI	UNICREDITO
UV	UNILEVER
VI	VIVENDI
S1	IBEX35 BANCOS
S2	IBEX35 ENERGIA

### MEFF - CURRENCY CONTRACT SUBGROUP

Code	Description
F0	xRolling EURAUD
F1	xRolling EURCHF
F2	xRolling EURGBP
F3	xRolling EURJPY
F4	xRolling EURUSD
F5	xRolling GBPCHF
F6	xRolling GBPUSD
F7	xRolling USDBRL
F8	xRolling USDCAD
F9	xRolling USDCHF
G0	xRolling USDJPY
G1	xRolling USDMXN
G2	xRolling AUDJPY

Code	Description
G3	xRolling AUDUSD
G4	xRolling NZDUSD
G5	xRolling EURMXN
G6	xRolling EURBRL

### MEFF - ENERGY CONTRACT SUBGROUP

Code	Description
01	FUTURE BASE MIBEL
02	SWAP BASE MIBEL
03	FUTURE MINI BASE MIBEL
04	SWAP MINI BASE MIBEL
05	SWAP BASE WIND
11	FUTURE PEAK MIBEL
12	SWAP PEAK MIBEL
13	FUTURE MINI PEAK MIBEL
14	SWAP MINI PEAK MIBEL

### Table 21: Underlying Assets

#### MEFF - FINANCIAL CONTRACT SUBGROUP

Description	Code
ABENGOA	ABG
ABENGOA B	ABG.P
ABENGOA BASKET	ABZ
ABERTIS	ABE
ABERTIS DIV	ABED
ABERTIS DIV25	ABEDD
ACCIONA	ANA
ACERINOX	ACX
ACS	ACS
AEGON	AEG
AENA	AENA
AHOLD	AHL
AIR LIQUID	AIR



Description	Code
ALCATEL	ALU
ALLIANZ	ALV
ALLIED IRISH BANK	ALB
AMADEUS	AMS
A3MEDIA	A3M
ARCELORMITTAL	MTS
ASSICURAZIONI GENERALI	ASI
AXA	AXA
B.SABADELL	SAB
BANCO POPULAR	POP
POPULAR DIV	POPD
POPULAR DIV25	POPDD
BANESTO	BTQ
BANKIA	BKIA
BANKINTER	BKT
BASF	BAS
BAYER	BAY
BBVA	BBVA
BBVA DIV25	BBVDD
BBVA DIVIDEND	BBVD
BME	BME
BNP PARIBAS	BNP
BONO 10	B10
CAIXABANK	CABK
CAIXABANK DIV	CABD
CAIXABANK DIV25	CABDD
CARREFOUR SUPER.	CAR
CREDIT AGRICOLE	CAG
DAIMLER CHRYSLER	DCX
DANONE	DAN
DEUTSCH BANK	DBK
DEUTSCHE TELEKOM	DTE
DIA	DIA
E.ON	EON

Description	Code
EBRO FOODS	EBRO
ENAGAS	ENG
ENDESA	ELE
<del>ENEL</del>	<del>ENE</del>
<del>ENI</del>	<del>ENI</del>
<del>FADESA</del>	<del>FAD</del>
FCC	FCC
FERROVIAL	FER
<del>FORTIS</del>	<del>FOR</del>
<del>FRANCE TELECOM</del>	<del>FTE</del>
SIEMENS GAMESA	SGRE
GAS NATURAL	NTGY
GAS NATURAL DIV	GASD
GAS NATURAL DIV25	GASDD
GRIFOLS	GRF
IAG	IAG
IBERDROLA DIV25	IBEDD
IBERDROLA DIVIDEND	IBED
IBERDROLA	IBE
IBEX	FIE
IBEX BANKS	IBB
IBEX CONSTRUCTION	IBC
IBEX IMPACTO DIV	IBH
IBEX MICRO	FIEC
IBEX MINI	FIEM
IBEX PLUS RETURN	FIT
IBEX UTILITIES	IBU
INDITEX	ITX
INDRA	IDR
<del>ING</del>	<del>ING</del>
<del>INTESA SANPAOLO</del>	<del>SPI</del>

Description	Code
ITX-DIV25	ITXDD
ITX-DIVIDEND	ITXD
JAZZTEL	JAZ
L'OREAL	ORE
LAFARGE	LAF
LVMH	LVM
MAPFRE	MAP
MEDASET	TL5
METROVACESA	MVC
MUENCHENER RUECK	MUV
NH HOTELES	NHH
NOKIA	NOK
OBRASCÓN HUARTE	OHL
PHILIPS	PHG
RED ELECTRICA	REE
RENAULT	REN
REPSOL DIV25	REPDD
REPSOL DIVIDENDOS	REPD
REPSOL	REP
RWE	RWE
SACYR	SCYR
SAINT GOBAIN	SGO
B.SANTANDER DIV25	SANDD
B.SANTANDER DIVIDEND	SAND
SANOFI-AVENTIS	SAS
SAP	SAP
SCH	SAN
SIEMENS	SIE
SOCIETE GENERALE	SOG
SUEZ	LYO
TÉCNICAS REUNIDAS	TRE
TELEFÓNICA DIVIDENDOS	TEFDD
TELECOM ITALIA	TEFD
TELECOM ITALIA	TLI

Description	Code
TELEFÓNICA	TEF
TOTAL	TOT
UNICREDITO	CRD
UNILEVER	UNC
VISCOFAN	VIS
VIVENDI	VIV

### MEFF – CURRENCY CONTRACT SUBGROUP

Description	Code
EURAUD	sEURAUD
EURCHF	sEURCHF
EURGBP	sEURGBP
EURJPY	sEURJPY
EURUSD	sEURUSD
GBPCHF	sGBPCHF
GBPUSD	sGBPUSD
USDBRL	sUSDBRL
USDCAD	sUSDCAD
USDCHF	sUSDCHF
USDJPY	sUSDJPY
USDMXN	sUSDMXN
AUDJPY	sAUDJPY
AUDUSD	sAUDUSD
NZDUSD	sNZDUSD
EURMXN	sEURMXN
EURBRL	sEURBRL

### MEFF - ENERGY CONTRACT SUBGROUP

Code	Description
FUTURE BASE MIBEL	MIBFTB
SWAP BASE MIBEL	MIBSWB
FUTURE MINI BASE MIBEL	MIBFTBM
SWAP MINI BASE MIBEL	MIBSWBM
FUTURE PEAK MIBEL	MIBFTP
SWAP PEAK MIBEL	MIBSWP
FUTURE MINI PEAK MIBEL	MIBFTPM
SWAP MINI PEAK MIBEL	MIBSWPM
SWAP BASE WIND	EOLSWB

**Table 22: Orders: Action type**

Code	Description
AN	Order cancel request
CA	Order cancel confirmation
CO	Order request confirmation
DS	Stop order triggered
MO	Order modification request
OE	Executed order
OM	Order modification confirmation
OR	New order
RA	Order cancel rejection
RM	Order modification rejection
RJ	Request rejection (new)

**Table 25: Person Types**

Code	Description
AV	Investment Service Company (agency)
B	Banks
CA	Savings Bank
CB	Community of goods
CL	Clients
CM	Commercial undertakings
CS	Insurance Company
EF	Other Financial Companies
FI	Investment Funds
FP	Pension Fund
OT	Others
PF	Natural Person
PJ	Other legal entities
SV	Investment Service Company (agency and principal)

**Table 26: Prearranged Trades – Reject reason**

Value	Description
1	Invalid party information
2	Unknown instrument

Value	Description
3	Unauthorized to report trades
4	Invalid trade type
5	Contract code already in use, parameters not compatible
6	System parameters don't support the requested new contract
4000	Incorrect TransactId
4001	Invalid volume
4002	Invalid price
4003	Contract inactive
4004	Member inactive
4005	Account inactive
4006	Not valid request
4007	Incorrect side
4008	Incorrect account
4010	Incorrect gross amount
4012	Insufficient volume not to publish
4040	Maximum time for cross trades acceptance exceeded
4041	Incorrect ORK fields
4042	Double Volume Cap overcome
4043	Conditions for pre-trade transparency waiver are not met
4044	Transferred to RFQ trading mode because the conditions for pre-trade transparency waiver are not met
4045	Risk reduction order incorrect

**Table 27: Prearranged trades - Status**

Value	Description
0	Awaiting approval by both sides (buyer and seller)
1	Awaiting approval by the sell side
2	Awaiting approval by the buy side
3	Awaiting approval by the Market Supervision
4	Cancelled
5	Rejected by the sell side
6	Rejected by the buy side
7	Rejected by Market Supervision
8	Accepted
9	Registered
A	Cancelled by the system
C	Registered awaiting approval cash market by buyer and seller
D	Registered awaiting approval cash market by buyer
E	Registered awaiting approval cash market by seller

F	Accepted (transferred to volume auction)
X	Awaiting approval by buyer, seller and the Market Supervision
Y	Awaiting approval by buyer and the Market Supervision
Z	Awaiting approval by seller and the Market Supervision

**Table 28: Product families**

Value	Description
EIBXO	Strategies Options MINI IBEX 35
ESTCF	Strategies Single Stock Futures
ESTCO	Strategies Single Stock Options
ESTXX	Strategies Futures and Swaps Energy
FBONO	BONO E10 Futures RF
FENGM	Fut.Energy Monthly
FENGQ	Fut.Energy Quarterly
FENGW	Fut.Energy Weekly
FENGY	Fut.Energy Annual
FEROL	Rolling Spot Futures on stocks
FIBX	Futures IBEX 35
FIBXC	Futures MICRO IBEX35
FIBXD	Futures Ibex impacto Div
FIBXM	Futures MINI IBEX 35
FIBXS	Sector Futures IBEX 35
FIBXT	Futures IBEX Total Return
FIROL	Rolling Spot Futures on indexes
FSTCD	Futures s/Div acc
FSTCE	25 Stock Dividend Futures
FSTCK	Futures s/Acciones
FXRL1	Rolling Spot Futures on currencies 1
FXRL2	Rolling Spot Futures on currencies 2
FXRL3	Rolling Spot Futures on currencies 3
<del>FXROL</del>	<del>Rolling Spot Futures on currencies</del>
OIBXM	Options MINI IBEX 35
OSTCK	Single Stock Options
SENGD	Swaps Ener. Daily
SENGM	Swaps Ener. Monthly
SENGQ	Swaps Ener. Quarterly
SENGW	Swaps Ener. Weekly
SENGY	Swaps Ener. Annual
TBONO	BONO E10 Time-spread RF

Value	Description
TIBX	Time-spread IBEX 35
TIBXD	Time-spread Ibex impacto Div
TIBXM	Time-spread MINI IBEX 35
TSTCD	Time-spread on Stock Dividens
TSTCK	Time-spread Single Stock

**Table 29: Action types for a trader**

Action	Description
1	Order management
2	RFQ
3	Filter management for a Clearing Member
4	Filter management for a Trading Member
5	Cross trades management
6	Quote management
8	Cross trades acceptance
10	Kill Button (Clearing Member)
12	Kill Button (Trading Member)

**Table 30: Type of strategy**

Tipo	Descripción
BER	Put Spread
BER +U	Put Spread +U
BLT	Call Calendar
BLT +U	Call Calendar+U
BLT -U	Call Calendar-U
BRT	Put Calendar
BRT +U	Put Calendar+U
BRT -U	Put Calendar-U
BUL	Call Spread
BUL -U	Call Spread -U
BUT	Butterfly
BUT +U	Butterfly+U
BUT -U	Butterfly-U
CALL-U	Call -U
COND	Condor
COND+U	Condor+U
COND-U	Condor-U
CSTD	Calendar Stradle



Tipo	Descripción
CSTD+U	Calendar Stradle+U
CSTD-U	Calendar Stradle-U
FUT -U	Future -U
PUT +U	Put +U
RBER	2*1 Ratio Put Spread
RBER+U	2*1 Ratio Put Spread+U
RBER-U	2*1 Ratio Put Spread-U
RBUL	2*1 Ratio Call Spread
RBUL+U	2*1 Ratio Call Spread +U
RBUL-U	2*1 Ratio Call Spread -U
RSK	Risky
RSK -U	Risky-U
STD	Straddle
STD +U	Straddle +U
STD -U	Straddle -U
STG	Strangle
STG +U	Strangle+U
STG -U	Strangle-U
SYNT	Synthetic
SYNT-U	Synthetic -U
OPEN	Open strategy
OPEN+U	Open strategy+U
OPEN-U	Open strategy-U
ROLL	Time Spread

**Table 31: Security types**

Tipo	Descripción
E	Strategy
F	Future
O	Option
R	Time Spread
W	Swap
X *	Other

\* Not allowed in messages sent by FIX client

**Table 32: Classification of commodity derivatives****Classification of commodity derivatives (Fields 35-37)**

Base product	Sub product	Further sub product
'AGRI' –Agricultural	'GROS' -Grains Oil Seeds	'FWHT' -Feed Wheat 'SOYB' - Soybeans 'CORN' - Corn 'RPSD' - Rapeseed 'OTHR' -Other
	'SOFT' –Softs	'COCA' - Cocoa 'ROBU' - Robusta Coffee 'WHSG' - White Sugar 'BRWN' -Brown Sugar 'POTA' - Potatoe 'RICE' - Rice 'OTHR' - Other
	'OOL' -Olive oil	'LAMP' - Lampante'
	'DIRY' - Dairy	
	'FRST' – Forestry	
	'SEAF' – Seafood	
	'LSTK' –Livestock	
	'GRIN' – Grain	'MWHT' - Milling Wheat
'NRGY' –Energy	'ELEC' –Electricity	'BSLD' -Base load 'FITR' - Financial Transmission Rights 'PKLD' - Peak load 'OFFP' - Off-peak 'OTHR' - Other
	'NGAS' - Natural Gas	'GASP' - GASPOOL 'LNGG' - LNG 'NBPG' - NBP 'NCGG' - NCG 'TTFG' - TTF
	'OILP' –Oil	'BAKK' - Bakken 'BDSL' - Biodiesel 'BRNT' - Brent 'BRNX' - Brent NX 'CNDA' - Canadian 'COND' - Condensate 'DSEL' - Diesel 'DUBA' - Dubai 'ESPO' - ESPO 'ETHA' - Ethanol 'FUEL' - Fuel 'FOIL' - Fuel Oil 'GOIL' - Gasoil 'GSLN' - Gasoline 'HEAT' - Heating Oil 'JTFL' - Jet Fuel 'KERO' - Kerosene 'LLSO' - Light Louisiana Sweet (LLS) 'MARS' - Mars 'NAPH' - Naptha 'NGLO' - NGL

		'TAPI' - Tapis 'URAL' - Urals 'WTIO' - WTI
	'COAL' – Coal 'INRG' -Inter Energy 'RNNG' - Renewable energy 'LGHT' - Light ends 'DIST' – Distillates	
'ENVR' -Environmental	'EMIS' – Emissions	'CERE' - CER 'ERUE' - ERU 'EUA' - EUA 'EUAA' – EUAA
	'WTHR' - Weather 'CRBR' - Carbon related'	
'FRGT' –'Freight'	'WETF' – Wet	'TNKR' -Tankers 'CSHP' - Containerships
	'DRYF' – Dry	'DPCR' -Dry bulk carriers 'CSHP' - Containerships
'FRTL' –'Fertilizer'	'AMMO' - Ammonia 'DAPH' -DAP (Diammonium Phosphate) 'PTSH' - Potash 'SLPH' -Sulphur 'UREA' -Urea 'UAAN' - UAN (urea and ammonium nitrate)	
'INDP' - Industrial products'	'CSTR' - Construction 'MFTG' – Manufacturing	
'METL' - Metals'	'NPRM' - Non Precious	'ALUM' - Aluminium 'ALUA' - Aluminium Alloy 'CBLT' - Cobalt 'COPR' - Copper 'IRON' - Iron ore 'LEAD' - Lead 'MOLY' - Molybdenum 'NASC' - NASAAC 'NICK' - Nickel 'STEL' - Steel 'TINN' - Tin 'ZINC' - Zinc 'OTHR' - Other
	'PRME' – Precious	'GOLD' - Gold 'SLVR' - Silver 'PTNM' - Platinum 'PLDM' - Palladium 'OTHR' - Other
'MCEX' - Multi Commodity Exotic'		

'PAPR' - Paper'	'CBRD' - Containerboard 'NSPT' - Newsprint 'PULP' - Pulp 'RCVP' - Recovered paper	
'POLY' - Polypropylene'	'PLST' - Plastic	
'INFL' - Inflation'		
'OEST' - Official economic statistics'		
'OTHC' - Other C10 'as defined in Table 10.1 Section 10 of Annex III to [RTS 2 on transparency requirements in respect of bonds, structured finance products, emission allowances and derivatives]	'DLVR' - Deliverable 'NDLV' - Non-deliverable	
'OTHR' - Other		

**Table 33: MIC Codes**

The MIC codes used are those defined by ISO-10383.

Operating MIC	Segment MIC	Description
BMEX	XMRV	MEFF – Financial Derivatives
BMEX	XMPW	MEFF – Energy Derivatives
BMEX	XMFX	MEFF – FX Financial Derivatives

**Table 34: RFQ - Reason for Rejection**

FIX QuoteRequestRejectReason [658]	Description
99	Other
101	Request not allowed for this security
102	Conversation not valid
103	Security incorrect
104	History number not valid
105	Member incorrect
106	Price incorrect
107	Volume incorrect
108	QuoteID nonexistent
109	By permissions
110	Inconsistency in Prices/volumes (different values)
111	Modification not allowed (data are owned by the counterparty)
112	Duplicated RequestID

<b>FIX QuoteRequestRejectReason [658]</b>	<b>Description</b>
113	Trading mode or functionality not active
114	Side incorrect
115	Request Not firm
116	Action not allowed
117	Risk reduction order incorrect

**Table 35: RFQ - Status**

<b>FIX MatchType [574]</b>	<b>Description</b>
M	Not Firm
N	Firm Requester
O	Firm destination
P	Cancelled by destination
Q	Cancelled by requester
R	Indicative
0	Awaiting approval by both sides (buyer and seller)
1	Awaiting approval by the sell side
2	Awaiting approval by the buy side
3	Awaiting approval by the Market Supervision
4	Cancelled
5	Rejected by the sell side
6	Rejected by the buy side
7	Rejected by Market Supervision
8	Accepted
9	Registered
A	Cancelled by the system
B	Rejected by the system
C	Registered awaiting approval cash market by buyer and seller
D	Registered awaiting approval cash market by buyer
E	Registered awaiting approval cash market by seller
X	Awaiting approval by buyer, seller and the Market Supervision
Y	Awaiting approval by buyer and the Market Supervision
Z	Awaiting approval by seller and the Market Supervision