

	Number: C-EX-GEN-02/2021 Segment: General Date: 19 February 2021 Effective Date: 26 February 2021 Replaces: C-EX-GEN-02/2018
Subject	Trade Types.
Summary	Description of codes for the different trade types in MEFF. This modification is due to new types of trade in the Energy Derivatives Segment.

TRADE TYPES:

The codes of the possible trade types that can be traded on MEFF are shown below:

- "H" Pre-arranged trades or Block trades.
- "M" Market trade.
- "R" Strategy Trades. (Time Spread Futures and Strategies).
- "S" Components of trade R.
- "3" Request For Quote (RFQ) trade.
- "X" Cancellation of trade.
- "W" Trade modification.

In the Energy Derivatives Contract Group the following trade types will be admitted: "H" Pre-arranged trade or Cross trade, "3" Request For Quote trade, "R" Strategy trades for volume auctions, "S" Components of trade R, "X" Cancellation of trade and "W" Trade modification.