

	Number:	C-EX-GEN-02/2022
	Segment:	General
	Date:	25 April 2022
	Effective Date:	03 May 2022
	Replaces:	C-EX-GEN-02/2021
Subject	Trade Types.	
Summary	Description of codes for the different trade types in MEFF. It is modified due to the incorporation of the xRolling Stocks contracts.	

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.
- "4" Request For Quote (RFQ) trade in xRolling Stocks.
- "6" Request For Quote (RFQ) trade in xRolling Stocks when the hedge order has been execution in an auction period in the Reference Market.
- "X" Cancellation of trade.
- "W" Trade modification.
- "8" Trade modification of a trade type "4".
- "9" Trade modification of a trade type "6".

In the Energy Derivatives Segment 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.