

Circular C-EX-GEN- 03/2023

Trade Types

MEFF

February 2023

Contract Group: General

Date: 24 February 2023

Effective Date: 03 March 2023

Replaces: C-EX-GEN-02/2022

Description of codes for the different trade types in MEFF. It is modified due to the cancelation on trade type 3 in energy derivatives.

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, "R" Strategy trades for volume auctions, "S" Components of trade "R", "X" Cancellation of trade and "W" Trade modification.

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MEFF

MEFF Sociedad Rectora del Mercado de Productos Derivados, S.A.U., con domicilio social en Madrid, Plaza de la Lealtad 1, CIF A-86595568, e inscrita en el Registro Mercantil de Madrid en el Tomo 30.460, Folio 151, Sección 8, Hoja M-548163.

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BME
Plaza de la Lealtad,1
Palacio de la Bolsa
28014 Madrid

www.bolsasymercados.es

