

Circular C-EX-GEN- 03/2024

Trade Types

MEFF

October 2024

Contract Group: General

Date: 29 October 2024

Effective Date: 30 October 2024

Replaces: C-EX-GEN-03/2023

Description of codes for the different trade types in MEFF. It is modified due to the cancelation on trade type R Strategy trades for volume auctions 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, , "X" Cancellation of trade and "W" Trade modification.

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