



NOTICE 28/18

Date: 31 July 2018

Subject: Test environment for FX Future Contracts: Divisa xRolling™ FX

Related Notice: 18/18

MEFF informs that on August 1st, FX Futures Contracts, xRolling™ FX will be available to its members and developers in the test environment.

Available features:

In this first phase the following trading functionalities will be available:

- Introduction of orders and block trades on xRolling™ futures.
- Entry and dissemination of "forward" prices and exchange rates.

The following clearing functionalities will be available:

- Multi-currency system.
- Information on exchange rates closing prices.
- Generation of Rollover trades type "R" (Technical adjustment).
- Calculation and settlement of the Variation Margin.

New files or files with relevant changes are:

- CHOLIDAYS
- CCONTRACTS
- CCONTRSTAT
- CCCURRENCY
- CARMARGIN
- CACCOUNTSETTL
- CACCOUNTSETTLCCY

In future phases, the following negotiation and settlement functionalities will be made available:

- Validity of orders for more than one day.
- Latency for the attacking orders.
- Activation of stop orders by different mechanisms.
- Calculation and settlement of guarantees.
- Calculation and settlement of trading fees.
- Calculation and settlement of Variation Margin deferment.
- "DET" files with second tier data.

Timetable:

The testing environment is open from 09:00 to 17:30 CET. Transfer files will be generated after 18:00 CET.



Connectivity:

Access to the HF MEFFGate test environment is through the secondary infrastructure for those members with MEFF infrastructure. For those entities that do not have the MEFF infrastructure installed, the connectivity is through VPN.

To access the HF MEFFGate server using the FIX interface, which in turn allows access to the test environment, a TCP / IP connection must be established.

<i>Simulation Market</i>	<i>Market Code (TargetComp ID)</i>	<i>Trading Port</i>	<i>Market Data Port</i>
xRolling	MD	8556	8356

For those members with MEFF infrastructure, the relevant IP address will be informed upon request.

For information regarding connectivity, follow the [link](#) or contact techservices@grupobme.es

For additional information on the product follow the [link](#) or contact MEFF Market Services at +34.91.709.5300 or meffmarketservices@grupobme.es. You can also contact the relevant product team at info.xrolling@grupobme.es