



NOTICE 15/20

Date: 2 July 2020

Subject: New xRolling Stocks contracts. Introduction and technical documentation

The xRolling Stock Futures project involves the expansion of the xRolling Spot Futures family, with the launch of a single perpetual maturity future that will be listed and traded at MEFF, and will have BME CLEARING as the Central Counterparty.

The objective of this new product is none other than to standardise an OTC derivative to incorporate it into a regulated environment, so that there is more protection for the retail client, while retaining some of the characteristics that this OTC derivative currently possesses.

The main characteristics of the new product are detailed in the document attached to this Notice.

The technical documentation of Raw Data Files and FIX Specifications including the new xRolling Stocks contracts are available on the MEFF website <https://www.meff.es/ing/Technology/Technical-documentation> (Upcoming version).

MEFF will report in future Notices the dates of implementation in both the Testing and the Production Environments, as well as the regulatory adjustments necessary to provide them to its Members.

For questions, comments and clarification, please contact to MEFF Market Services +34.91.709.5300 or meffmarketservices@grupobme.es