

NOTICE

MEFF 31/2024

Schedule for 24 and 31 December sessions

MEFF

4 December 2024

As published in Circulars C-EX-DF-07/2023 and C-EX-ENE-04/2023 and the notice 19/2024, 24 and 31 December will be working days.

These two sessions will have special trading hours as market closes at 14:00h (Financial Derivatives Segment including FX and Energy Derivatives Segment). Therefore, timetable will be as follows:

- Trading closing: 14:00h.
- Cross Trades Acceptance closing: 14:30h.
- EOD files: about 19:30h.

Given the timetable in the said sessions, the Closing Price for the first maturity of the IBEX 35 futures contracts will be obtained by the volume weighted average of trades executed in the order book between 13:54:00h and 13:54:59h CET with one decimal. If at least 10 trades were not executed in this period, MEFF would complete the number of trades up to 10, with deadline 13:50:00h.

The Closing price of the xRolling FX Futures will be obtained from the existing average spreads in the underlying market between 13:59:00h and 13:59:59h CET.

The UAT environment will remain closed during these two sessions.

MEFF 31/2024

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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