

Fluidra: new underlying available in Options and Stock Futures

We are pleased to inform you that Options and Stock Futures on **Fluidra** are available for trading.

Fluidra belongs to the engineering activities sector. This sector attracts a high percentage of trading. Following you will find the trading data for the Spanish cash market.

Volume traded in cash in the year 2020 and 2021 (until 30 September) and its percentage of cash within its sector:

MARKET	2020	2021*
Continuous trading	354 MEur	1.845 MEur
Block trading	367 MEur	2.088 MEur
Trades outside the general trading hours	2.8 MEur	12 MEur
Total	725 MEur	3.945 MEur

* until 30/09/2021

	TOTAL CASH 2020	%
Fluidra	725 MEur	33,29%
TOTAL, sector*	2.179MEur	

* Includes continuous market stocks and BME MTF Equity

	TOTAL CASH 2021	%
Fluidra	3.945 MEur	76,35%
TOTAL, sector*	5.167 MEur	

* Includes continuous market stocks and BME MTF Equity

Both the sector and this specific value have had a high revaluation in recent months:

VALUE	CLOSING PRICE DECEMBER 2020	CLOSING PRICE AUGUST 2021	% VARIATION
Fluidra	20,95	34.60	39,46%

This high profitability has been accompanied by high volatility.

VALUE	HISTORICAL VOLATILITY IN THE PERIOD JANUARY 21 TO THE END OF SEPTEMBER 21	IMPLIED VOLATILITY OF FIRST QUARTERLY MATURITY TO THE END OF SEPTEMBER 21
Fluidra	33,20%	29,34%



Useful data MEFF:

Open for trading since:	03/11/2021
Maturities that are listed on the screen and listing conditions:	Up to 6 monthly maturities 2021 (these underlying assets do not have weekly maturities).
Conditions for listing Stock Options:	See Annex 2 of the Liquidity Provider Operating Instruction for American-style Stock Options. See Annex 1 of the Liquidity Provider Operating Instruction for Physical Stock Futures.
	Physical Stock Futures: minimum volume 5 contracts and maximum spread 20 points.
	American-style Stock Options: minimum volume 25 contracts and maximum spread according to the attached table.

ALM, CLNX, CIE, FDR, GRF, OHL, TRE	
Level of premium	Spread
Until 1,00	0.20
From 1,01 - 2,00	0.30
From 2,01 - 3,75	0.50
From 3,76 - 7,50	0.80
From 7,51 - 10,00	1.20
From 10,01	2.00

Codification:	Circular contracts listed in MEFF. Example: FFDRZ1P (Future Fluidra dec.21 Physical)
Bloomberg code:	FDR sm Equity.
Volatility as of 30/09/21:	37.86%.
Market Maker:	Susquehanna International Securities LTD.

MEFF considers that this contract may be useful to market participants, both to hedge their products and to support Structured Products that contain this underlying.

For more information, please contact MEFF Market Services MEFF Market Services +34.91.709.53.00
meffmarketservices@grupobme.es

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