

NOTICE 18/18

Date: 24 May 2018

Subject: New FX Futures Contracts: xRolling™ FX

MEFF expands its product range with the release of xRolling™ FX.

The contract will be a Future with perpetual maturity for each main currency pair and extended market session (00:00 to 23:00, Monday to Friday).

The main feature of these contracts is a market price theoretically equal to spot price, because of money flows that are daily adjusted on the Future price.

These contracts will be traded on the Financial Derivatives Segment and the reception of clearing files of this segment will not be affected for those members that do not trade on the new $xRolling^{TM}$ FX Future.

Following this <u>link</u> you can find the main features of xRolling[™] FX, FIX specifications (attached) have been already published in MEFF and BME CLEARING website.

For further information you can contact MEFF Market Services +34.91.709.5300/meffmarketservices@grupobme.es.

You can also contact the dedicated team for these products in the following address: info.xrolling@grupobme.es