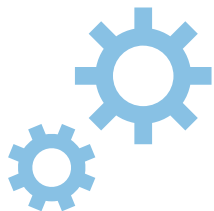


More strikes available. For IBEX 35 Options in short term expirations

MEFF

November 2023



What does it bring?

- MEFF increases the number of strikes in its Options on IBEX 35 for short term expirations, so that participants can have a greater variety of Deltas in the available options.
- Currently, options on IBEX 35 were available with strike increments of 100 points for all maturities.
- This 100 point jump is considered appropriate for long term expirations, as the Delta values vary sufficiently between one exercise price and the nearest one.
- MEFF expects that this measure will enable market participants to find options that best suit their derivatives needs.

Since Dec.4th 2023, MEFF is moving to the following strike structure in Options on IBEX 35.



Days to expiry	Up to10	11 to 90	Above 90
Strike interval (points)	25	50	100
	7600	7600	7600
	7625	7650	7700
	7650	7700	7800
	7675	7750	7900
	7700	7800	8000
	7725	7850	8100
	7750	7900	8200
	7775	7950	8300
	7800	8000	8400
	7825	...8400	
	7850		
	7875		
	7900		
	7925		
	7950		
	7975		
	8000		
	...8400		

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