

Final Settlement Price Correction DEC23 power baseload month futures

Summary

For financial futures that expire before the final settlement price can be determined, the final settlement price and also the final variation margin have to be corrected. This procedure including calculation of the correction, reporting and margining is outlined on our website in the document 'Variation Margin Correction'. The correction of the final settlement prices will be executed on 2nd of January 2024 for several power baseload month futures that expire on the 29th of December 2023.

Clearing banks can monitor the payments related to the correction of the final settlement prices in the CD709 report by COB 2nd of January.

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