

## for Cboe Spain 35 Index Futures (ES35F)

CONTRACT NAME:	Cboe Spain 35 Index Futures (ES35F)
LISTING DATE:	27 April, 2022
DESCRIPTION OF	The Cboe Spain 35 index (Symbol: BES35P) aims to be comprised of the
THE UNDERLYING:	largest 35 Spanish issuers. This is a price return index.
CONTRACT	€100 (e.g. value €89,500 for an index level of 895.00)
MULTIPLIER:	
TICKER	ES35F
SYMBOL(S):	
CONTRACT	The Exchange will list for trading the following expiration months:
<b>EXPIRATIONS:</b>	1, 2, 3 of the Monthly Cycle;
	6 Month of the Quarterly Cycle
TRADING HOURS:	Monday – Friday
	07:30 - 18:00
	All times referenced are London time.
TRADING	CEDX
PLATFORM:	
MINIMUM PRICE	0.05 index points (€5)
INTERVALS:	
BLOCK TRADES:	The minimum Block Trade quantity for Cboe Spain 35 Index Futures is 100
	contracts. For calendar spreads each leg is required to have a minimum
	quantity of 100 contracts.
	The minimum price increment for a Block Trade in Cboe Spain 35 Index
	Futures is 0.01 index points (€1).
DAILY	Index Futures Daily Settlement Prices will be calculated using the volume
SETTLEMENT	weighted average prices for the index futures product concerned taken over
PRICE:	a two minute period that starts at 16:28:00 London time.
TERMINATION OF	Trading hours for Cboe Spain 35 Index Futures end at 15:55 London time on
TRADING:	the final settlement date.
FINAL	The final settlement date for a Cboe Spain 35 Index Future contract is the
SETTLEMENT	third Friday of the calendar month in which the contract expires.
DATE:	
	If that Friday that is a Cboe trading holiday, the final settlement date for the
	contract shall be on the business day immediately preceding that Friday.
FINAL	The final settlement value calculation for Cboe Spain 35 Index Futures uses
SETTLEMENT	a 10 minute average of the index levels (only every 30 <sup>th</sup> print is considered)
VALUE:	during the timing window below on the settlement date:
	Start: 15:45 London time
	End: 15:55 London time
DELIVERY:	End: 15:55 London time  Settlement of Cboe Spain 35 Index Future contracts will result in the delivery of a cash settlement amount based on the final settlement value.