



**Product Specifications
for Cboe Sweden 30 Index Futures (SE30F)**

CONTRACT NAME:	Cboe Sweden 30 Index Futures (SE30F)
LISTING DATE:	27 April, 2022
DESCRIPTION OF THE UNDERLYING:	The Cboe Sweden 30 index (Symbol: BSE30P) aims to be comprised of the largest 30 Swedish issuers. This is a price return index.
CONTRACT MULTIPLIER:	SEK 1,000 (e.g. value SEK 235,000 for an index level of 235.00)
TICKER SYMBOL(S):	SE30F
CONTRACT EXPIRATIONS:	The Exchange will list for trading the following expiration months: 1, 2, 3 of the Monthly Cycle; 6 Month of the Quarterly Cycle
TRADING HOURS:	Monday – Friday 08:01 – 16:25 All times referenced are London time.
TRADING PLATFORM:	CEDX
MINIMUM PRICE INTERVALS:	0.005 index points (SEK 5)
BLOCK TRADES:	<p>The minimum Block Trade quantity for Cboe Sweden 30 Index Futures is 500 contracts. For calendar spreads each leg is required to have a minimum quantity of 500 contracts.</p> <p>The minimum price increment for a Block Trade in Cboe Sweden 30 Index Futures is 0.001 index points (SEK 1).</p>
DAILY SETTLEMENT PRICE:	Index Futures Daily Settlement Prices will be calculated using the volume weighted average prices for the index futures product concerned taken over a two minute period that starts at 16:23:00 London time.
TERMINATION OF TRADING:	Trading hours for Cboe Sweden 30 Index Futures end at 16:25 London time on the final settlement date.
FINAL SETTLEMENT DATE:	<p>The final settlement date for a Cboe Sweden 30 Index Future contract is the third Friday of the calendar month in which the contract expires.</p> <p>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.</p>
FINAL SETTLEMENT VALUE:	<p>The final settlement value calculation for Cboe Sweden 30 Index Futures uses a 10 minute average of the index levels (only every 30th print is considered) during the timing window below on the settlement date:</p> <p>Start: 16:15 London time End: 16:25 London time</p>
DELIVERY:	Settlement of Cboe Sweden 30 Index Future contracts will result in the delivery of a cash settlement amount based on the final settlement value.