



**Product Specifications
for Cboe Switzerland 20 Index Futures (CH20F)**

CONTRACT NAME:	Cboe Switzerland 20 Index Futures (CH20F)
LISTING DATE:	6 September, 2021
DESCRIPTION OF THE UNDERLYING:	The Cboe Switzerland 20 index (Symbol: BCH20P) aims to be comprised of the largest 20 Swiss issuers. This is a price return index.
CONTRACT MULTIPLIER:	CHF100 (e.g. value CHF105,000 for an index level of 1,050.00)
TICKER SYMBOL(S):	CH20F
CONTRACT EXPIRATIONS:	The Exchange will list for trading the following expiration months: 3 nearest quarterly (March, June, September and December)
TRADING HOURS:	Monday – Friday 07:30 – 18:00 All times referenced are London time.
TRADING PLATFORM:	CEDX
MINIMUM PRICE INTERVALS:	0.05 index points (CHF5)
BLOCK TRADES:	<p>The minimum Block Trade quantity for Cboe Switzerland 20 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 Switzerland 20 Index Futures is 0.01 index points (CHF1).</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 16:18:00 London time.
TERMINATION OF TRADING:	Trading hours for Cboe Switzerland 20 Index Futures end at 08:10 London time on the final settlement date.
FINAL SETTLEMENT DATE:	<p>The final settlement date for a Cboe Switzerland 20 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 Switzerland 20 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: 08:00 London time End: 08:10 London time</p>
DELIVERY:	Settlement of Cboe Switzerland 20 Index Future contracts will result in the delivery of a cash settlement amount based on the final settlement value.