

## 1 Part: Contract Specifications for Futures Contracts

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### 1.22 Subpart: Specifications for Futures Contracts on the Swiss Market Index (SMI Futures)

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#### 1.22.2 Term, Close of Trading

- (1) ...
- (2) ~~The last trading day and final settlement day of a contract shall be the third Friday of the relevant quarter-end month; provided, however, that if such Friday is not an Exchange day, the last Exchange day prior to such Friday shall be the final settlement day. The last trading day shall be the Exchange day prior to the final settlement day. Trading in the due futures contract shall end at 9:00 a.m. CET<sup>1</sup>.~~

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#### 1.22.4 Performance, Cash Settlement

- (1) The performance day shall be the Exchange day after the ~~last trading~~ final settlement day of the contract.
- (2) ...

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<sup>1</sup> With regard to the due months SEP03, DEC03, MAR04, the following shall apply: The last trading day and final settlement day of the futures contract shall be the third Friday of the relevant quarter-end month; provided, however, that if such Friday is not an Exchange day, the last Exchange day prior to such Friday shall be the last trading day and final settlement day. Trading in the due futures contract shall commence at 08:25 a.m. CET and shall end at 09:00 a.m. CET.

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## 2 Part: Contract Specifications for Options Contracts

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### 2.17 Subpart: Specifications for Options Contracts on the Swiss Market Index (SMI Option)

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#### 2.17.5 Term, Close of Trading, Expiration Day

- (1) Options are available at the Eurex Exchanges with ~~eight~~ terms up to and including the next, the second and the third succeeding expiration days, ~~as well as up to and including the next three succeeding quarterly expiration days (March, June, September, December) thereafter, as well as and up to the next two four half-year expiration days (June, December) thereafter and up to the next two succeeding yearly expiration days (December).~~
- (2) ~~The last trading day and final settlement day of an options series shall be the last day on which such option series is available to the Exchange Participants for trading and clearing through the EDP system of the Eurex Exchanges; such day shall be the third Friday of the relevant month; provided, however, that if such Friday is not an Exchange day, the Exchange day prior to such Friday shall be the last trading final settlement day. The last trading day of an options series shall be the Exchange day prior to the final settlement day. The expiration day of an options series shall be the Exchange day following the last trading final settlement day<sup>2</sup>.~~

(3) ...

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#### 2.17.8 Exercise

- (1) The purchaser of an option may generally only exercise such option up to the end of the Post-Trading- Full Period on the ~~last trading final settlement day~~ (subsection 2.17.5 paragraph (2)) thereof (European style).
- (2) The Eurex Exchanges shall inform the Exchange Participants on each of the last ten Exchange days before the ~~last trading final settlement day~~ of an option series of options contracts then becoming due.

(3) ...

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<sup>2</sup> With regard to the expiration months SEP03, OCT03, DEC03, MAR04, JUN04, DEC04, JUN05, the following shall apply: The last trading day and final settlement day of an options series shall be the last day on which such options series is available to Exchange Participants on the system of the Eurex Exchanges for trading and clearing; such day shall be the third Friday of the relevant month; provided, however, that if such Friday is not an Exchange day, the last Exchange day prior to such Friday shall be the last trading day and final settlement day. The expiration day of an options series shall be the Exchange day following the last trading day.

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