Next Generation ETD

Updated Roll-out Approach forEurex Production

January 2023

Timeline for Roll-out Approach for Eurex production (1/3)

Integration plan for **ALL option products absorbing integrated weekly option contracts**
(except OGBL, OESX and OSSX)

Activation Date	Action	Contract Date
27 March 2023	Creation of integrated Apr23-W4Fri contracts	28 April 2023
03 April 2023	Creation of integrated May23-W1Fri contracts	05 May 2023
11 April 2023	Creation of integrated May23-W2Fri contracts	12 May 2023
17 April 2023	Creation of integrated May23-W4Fri contracts	26 May 2023

Integration plan for **OGBL**

Activation Date	Action	Contract Date
27 March 2023	Creation of integrated OGBL May23-W4Fri contracts	28 April 2023
03 April 2023	Creation of integrated OGBL Jun23-W1Fri contracts	05 May 2023
11 April 2023	Creation of integrated OGBL Jun23-W2Fri contracts	12 May 2023
17 April 2023	Creation of integrated OGBL Jun23-W3Fri contracts	19 May 2023

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Timeline for Roll-out Approach for Eurex production (2/3)

Integration plan **OESX**

Activation Date	Action	Contract Date
27 March 2023	Creation of integrated OESX May23-W4Fri contracts Creation of integrated OESX May23-EoM contracts	26 May 2023 31 May 2023
03 April 2023	Creation of integrated OESX Jun23-W1Fri contracts Creation of integrated OESX Jun23-EoM contracts	02 June 2023 30 June 2023
11 April 2023	Creation of integrated OESX Jun23-W2Fri contracts	09 June 2023
17 April 2023	Creation of integrated OESX Jun23-W4Fri contracts	23 June 2023
02 May 2023	Creation of integrated OESX Jul23-W1Fri contracts Creation of integrated OESX Jul23-EoM contracts	07 July 2023 31 July 2023
08 May 2023	Creation of integrated OESX Jul23-W2Fri contracts	14 July 2023

Integration plan **OSSX**

Activation Date	Action	Contract Date
27 March 2023	Creation of integrated OSSX Apr23-EoM contracts Creation of integrated OSSX May23-EoM contracts	28 April 2023 31 May 2023
03 April 2023	Creation of integrated OSSX May23-W1Fri contracts Creation of integrated OSSX Jun23-EoM contracts	05 May 2023 30 Jun 2023
11 April 2023	Creation of integrated OSSX May23-W2Fri contracts	12 May 2023
17 April 2023	Creation of integrated OSSX May23-W4Fri contracts	26 May 2023

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Timeline for Roll-out Approach for Eurex production (3/3)

Activation dates for:

- ➢ **Daily expiring physical settled single stock futures** (T+0)
  - ✓ 17 April 2023

- ➢ **Daily expiring MSCI futures** (T+0, T+1 and T+2)
  - ✓ 24 April 2023

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Integration of Weekly Options – Sequential Approach (I)

Example: ODAX (main option) and ODX1/2/4/5 (weekly options) starting on March 27, 2023

First Day Available for Trading	Expiry Date	Friday of Month	Contracts of Weekly Options Products	Contracts of Main Options Product
2023-01-13	2023-02-10	2	ODX2 Feb23	
	2023-02-17	3		ODAX Feb23
2023-01-27	2023-02-24	4	ODX4 Feb23	
2023-02-03	2023-03-03	1	ODX1 Mar23	
2023-02-10	2023-03-10	2	ODX2 Mar23	
	2023-03-17	3		ODAX Mar23
2023-02-24	2023-03-24	4	ODX4 Mar23	
2022-12-30	2023-03-31	5	ODX5 Mar23	
2023-03-03	2023-04-06	1	ODX1 Apr23	
2023-03-10	2023-04-14	2	ODX2 Apr23	
	2023-04-21	3		ODAX Apr23
2023-03-27	2023-04-28	4	~~ODX4 Apr23~~	ODAX Apr23-W4Fri
2023-04-03	2023-05-05	1	~~ODX1 May23~~	ODAX May23-W1Fri
2023-04-11	2023-05-12	2	~~ODX2 May23~~	ODAX May23-W2Fri
	2023-05-19	3		ODAX May23
2023-04-17	2023-05-26	4		ODAX May23-W4Fri
2023-04-24	2023-06-02	1		ODAX Jun23-W1Fri
2023-05-02	2023-06-09	2		ODAX Jun23-W2Fri
	2023-06-16	3		ODAX Jun23
2023-05-15	2023-06-23	4		ODAX Jun23-W4Fri

Legend

→ Monthly expiration & creation cycle valid in different weekly options products *(current approach)*

→ Sequential integration of weekly contracts during integration phase *(temporarily valid)*

→ Weekly expiration & creation cycle in main option products consisting of a rolling 6-week life cycle *(new approach)*

o Sequential approach means that there is no overlap between monthly expiring contracts in weekly products (e.g. ODX1/2/4/5) versus integrated weekly expiring contracts in the main options product (here: ODAX)

o Outlined approach is valid for all main options products absorbing integrated weekly expiring contracts except for OESX, OSSX and OGBL.

Integration of Weekly Options – Sequential Approach (II)

Integration of OGB1/2/3/4/5 (weekly options) into OGBL (main option) starting on March 27, 2023

First Day Available for Trading	Expiry Date	Friday of Month	Contracts of Weekly Options Products	Contracts of Main Options Product
2023-01-13	2023-02-10	2	OGB2 Mar23	
2023-01-20	2023-02-17	3	OGB3 Mar23	
	2023-02-24	4		OGBL Mar23
2023-02-03	2023-03-03	1	OGB1 Apr23	
2023-02-10	2023-03-10	2	OGB2 Apr23	
2023-02-17	2023-03-17	3	OGB3 Apr23	
	2023-03-24	4		OGBL Apr23
2022-12-30	2023-03-31	5	OGB5 Apr23	
2023-03-03	2023-04-06	1	OGB1 May23	
2023-03-10	2023-04-14	2	OGB2 May23	
	2023-04-21	3		OGBL May23
2023-03-27	2023-04-28	4	~~OGB4 May23~~	OGBL May23-W4Fri
2023-04-03	2023-05-05	1	~~OGB1 Jun23~~	OGBL Jun23-W1Fri
2023-04-11	2023-05-12	2	~~OGB2 Jun23~~	OGBL Jun23-W2Fri
2023-04-17	2023-05-19	3		OGBL Jun23-W3Fri
	2023-05-26	4		OGBL Jun23
2023-04-24	2023-06-02	1		OGBL Jul23-W1Fri
2023-05-02	2023-06-09	2		OGBL Jul23-W2Fri
2023-05-08	2023-06-16	3		OGBL Jul23-W3Fri
	2023-06-23	4		OGBL Jul23

Legend

→ Monthly expiration & creation cycle valid in different weekly options products *(current approach)*

→ Sequential integration of weekly contracts during integration phase *(temporarily valid)*

→ Weekly expiration & creation cycle in main option products consisting of a rolling 6-week life cycle *(new approach)*

o Sequential approach means that there is no overlap between monthly expiring contracts in weekly products (OGB1/2/3/5) and integrated weekly expiring contracts in the main options product (OGBL)

Integration of Weekly Options – Sequential Approach (III)

Integration of OES1, OES2, OES4 and OMSX into OESX starting on March 27, 2023

First Day Available for Trading	Expiry Date	Friday of Month	Contracts of Weekly Options Products	Contracts of Main Options Product
2022-12-09	2023-02-10	2	OES2 Feb23	
	2023-02-17	3		OESX Feb23
2022-12-23	2023-02-24	4	OES4 Feb23	
2022-12-01	2023-02-28	EoM	OMSX Feb23	
2023-01-06	2023-03-03	1	OES1 Mar23	
2023-01-13	2023-03-10	2	OES2 Mar23	
	2023-03-17	3		OESX Mar23
2023-01-27	2023-03-24	4	OES4 Mar23	
2023-01-02	2023-03-31	5 / EoM	OMSX Mar23	
2023-02-03	2023-04-06	1	OES1 Apr23	
2023-02-10	2023-04-14	2	OES2 Apr23	
	2023-04-21	3		OESX Apr23
2023-02-01/-02-24	2023-04-28	4 / EoM	OMSX Apr23 / OES4 Apr23	
2023-03-03	2023-05-05	1	OES1 May23	
2023-03-10	2023-05-12	2	OES2 May23	
	2023-05-19	3		OESX May23
2023-03-27	2023-05-26	4	OES4 May23	OESX May23-W4Fri
2023-03-27	2023-05-31	EoM	OMSX May23	OESX May23-EoM
2023-04-03	2023-06-02	1	OES1 Jun23	OESX Jun23-W1Fri
2023-04-11	2023-06-09	2	OES2 Jun23	OESX Jun23-W2Fri
	2023-06-16	3		OESX Jun23
2023-04-17	2023-06-23	4	OES4 Jun23	OESX Jun23-W4Fri
2023-04-03	2023-06-30	5 / EoM	OMSX Jun23	OESX Jun23-EoM
2023-05-02	2023-07-07	1	OES1 Jul23	OESX Jul23-W1Fri
2023-05-08	2023-07-14	2	OES2 Jul23	OESX Jul23-W2Fri
	2023-07-21	3		OESX Jul23
2023-05-22	2023-07-28	4		OESX Jul23-W4Fri
2023-05-02	2023-07-31	EoM		OESX Jul23-EoM
2023-05-29	2023-08-04	1		OESX Aug23-W1Fri
2023-06-05	2023-08-11	2		OESX Aug23-W2Fri
	2023-08-18	3		OESX Aug23
				OESX Aug23-EoM

Legend

→ Monthly expiration & creation cycle valid in different weekly options products *(valid until Mar 24)*

→ Sequential integration of weekly contracts during integration phase *(valid between Mar 27 and May 08)*

→ Sequential integration of end-of-month contracts during integration phase *(valid between Mar 27 and May 02)*

→ Weekly expiration & creation cycle in main option products consisting of a rolling 10-week life cycle *(new approach valid from May 19)*

→ End-of-month expiration & creation cycle in main option products consisting of a rolling 3-month life cycle *(new approach valid from May 31)*

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Integration of Weekly Options – Sequential Approach (IV)

Integration of OSS1, OSS2, OSS4 and OSSM into OSSX starting on March 27, 2023

First Day Available for Trading	Expiry Date	Friday of Month	Contracts of Weekly Options Products	Contracts of Main Options Product
2022-01-13	2023-02-10	2	OSS2 Feb23	
	2023-02-17	3		OSSX Feb23
2023-01-27	2023-02-24	4	OSS4 Feb23	
2022-12-01	2023-02-28	EoM	OSSM Feb23	
2023-02-03	2023-03-03	1	OSS1 Mar23	
2023-02-10	2023-03-10	2	OSS2 Mar23	
	2023-03-17	3		OSSX Mar23
2023-02-24	2023-03-24	4	OSS4 Mar23	
2022-12-30	2023-03-31	5 / EoM	OSSM Mar23	
2023-03-03	2023-04-06	1	OSS1 Apr23	
2023-03-10	2023-04-14	2	OSS2 Apr23	
	2023-04-21	3		OSSX Apr23
2023-03-27	2023-04-28	4 / EoM	OSSM Apr23 / OSS4 Apr23	OSSX Apr23-EoM
2023-04-03	2023-05-05	1	OSS1 May23	OSSX May23-W1Fri
2023-04-11	2023-05-12	2	OSS2 May23	OSSX May23-W2Fri
	2023-05-19	3		OSSX May23
2023-04-17	2023-05-26	4		OSSX May23-W4Fri
2023-03-27	2023-05-31	EoM		OSSX May23-EoM
2023-05-02	2023-06-02	1		OSSX Jun23-W1Fri
2023-05-08	2023-06-09	2		OSSX Jun23-W2Fri
	2023-06-16	3		OSSX Jun23
2023-05-15	2023-06-23	4		OSSX Jun23-W4Fri
2023-04-03	2023-06-30	5 / EoM		OSSX Jun23-EoM
2023-05-29	2023-07-07	1		OSSX Jul23-W1Fri
2023-06-05	2023-07-14	2		OSSX Jul23-W2Fri
	2023-07-21	3		OSSX Jul23
2023-06-19	2023-07-28	4		OSSX Jul23-W4Fri
2023-05-02	2023-07-31	EoM		OSSX Jul23-EoM

Legend

→ Monthly expiration & creation cycle valid in different weekly options products *(valid until Mar 24)*

→ Sequential integration of weekly contracts during integration phase *(valid between Mar 27 and Apr 17)*

→ Sequential integration of end-of-month contracts during integration phase *(valid between Mar 27 and Apr 03)*

→ Weekly expiration & creation cycle in main option products consisting of a rolling 10-week life cycle *(new approach valid from Apr 21)*

→ End-of-month expiration & creation cycle in main option products consisting of a rolling 3-month life cycle *(new approach valid from Apr 28)*

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