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	Expiry Date	Friday of			Contracts of	
for Trading		Month			Main Options Product	
2023-01-13	2023-02-10	2	ODX2 Feb23			
	2023-02-17	3			ODAX Feb23	Legend
2023-01-27	2023-02-24	- 4	ODX4 Feb23			
2023-02-03	2023-03-03	-1	ODX1 Mar23			Manadalus assistation O annotice assista
2023-02-10	2023-03-10	2	ODX2 Mar23			Monthly expiration & creation cycle
	2023-03-17	3			ODAX Mar23	valid in different weekly options
2023-02-24	2023-03-24	4	ODX4 Mar23			products (current approach)
2022-12-30	2023-03-31	5	ODX5 Mar23	1		Cognontial integration of wooldy
2023-03-03	2023-04-06	→ 1	ODX1 Apr23	Ш		
2023-03-10	2023-04-14	→ 2	ODX2 Apr23	Ш		Sequential integration of weekly
	2023-04-21	3		Ш	ODAX Apr23	contracts during integration phase
2023-03-27	2023-04-28	4	ODX4 Apr23	<u> 4</u>	ODAX Apr23-W4Fri	(temporarily valid)
2023-04-03	2023-05-05	1	ODX1 May23	Щ	ODAX May23-W1Fri	
2023-04-11	2023-05-12	2	ODX2 May23	$\overline{}$	ODAX May23-W2Fri	Weekly expiration & creation cycle
	2023-05-19	3			ODAX May23	
2023-04-17	2023-05-26	4			ODAX May23-W4Fri	in main option products consisting
2023-04-24	2023-06-02	1			ODAX Jun23-W1Fri	of a rolling 6-week life cycle
2023-05-02	2023-06-09	2			ODAX Jun23-W2Fri	(new approach)
	2023-06-16	3			ODAX Jun23	
2023-05-15	2023-06-23	4			ODAX Jun23-W4Fri	

- 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.

EUREX