Attachment 1 to Eurex circular 047/23

3. Details of the initiative

B. Contract specifications and product parameters

In general, contract specifications for the new Micro options are identical to the already listed Euro STOXX 50® Index Options (OESX).

The main differences of OEXP compared to OESX are as follows:

Specifics of Euro STOXX 50® End-of-Day Options (OEXP)	
Final settlement price	Euro STOXX 50® index level based on the closing auction price of the respective index constituent
Final settlement time	17:30 CET
Available final settlement days	• Monday, Tuesday, Wednesday, Thursday, Friday • End-of-month
Available terms	Up to three months (up to eight expirations) • Weekly Options with a term of up to five trading days (five consecutive business days listed) • Month-end Options with a term of up to three months
Tick size	Premium-dependent tick size for simple instruments for order book (outright) only. Bid up to: • 0 – 10: 0.10 • 10.25 – 25: 0.25 • 25+: 0.50 • TES and complex instruments: 0.10
Miscellaneous	• Flex options not to be offered initially

The product-specific information is as follows:

Euro STOXX 50® Index EoD Options					
Product	Index	Underlying ISIN	Product ISIN	Eurex Product Code	Product type
Option	Euro STOXX 50®	EU0009658145	DE000A3EDH05	OEXP	OINX

The following table outlines selected contract reference data information regarding OEXP. Please note that there is one rolling weekly contract lifecycle attached to each day of the week (Monday, …, Friday) resulting to five weekly contract lifecycles in total linked with OEXP. In case of holidays, the creation of the corresponding weekly contracts is suppressed.

Selected Contract Reference Data Fields and Valid Values				
FieldName	**Supported by**	**Tag**	**Weekly Contracts**	**End-of-Mont Contracts**
ContractFrequency	C7/T7	30867	Week	End-of-Month
ContractCycleType	T7	30865	Weekly	Weekly
ContractCycleSubType	T7	31865	n/a	End-of-month
DisplayInstruction	T7	25186	WeekofMonth	End-of-month
DisplayWeek	T7	25212	Corresponding week of month	n/a
DisplayDayOfWeek	T7	25239	Mo, Tu, We, Th, Fr	n/a
IsPrimary	T7	25216	No	No
Contract Lifetime	T7, C7		1 week	3 months
Strike Price Pattern	T7, C7		5	5