

## **Product Specific Supplement for Weekly Options and for Options with Month-End-Expiries on EURO STOXX 50® Index**

**Validity:** Until further notice

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### **Preamble**

This Product Specific Supplement for Weekly Options on EURO STOXX 50® Index and for Options on EURO STOXX 50® Index with Month-End-Expiries (hereinafter referred to as "Product Specific Supplement") forms an integral part of the LPA.

Two Liquidity Provider schemes for Weekly Options on EURO STOXX 50® Index are offered until further notice.

### **1. Applicable Building Blocks**

Pursuant to Sec. 2.3 of the General Supplement to the LPA, the granting of rebates and the concrete rebate levels to be applied on the respective transaction fees are dependent on the fulfilment of Building Blocks. For this Product Specific Supplement, the following Building Blocks are applicable:

Scheme	Product ID	Basis BBB	Package PBB	Strategy CBB	Larger Size LBB	Tighter Spread TBB	Stress Presence SBB	Eurex EnLight EBB	Revenue Sharing
ESX50 Weekly 1	OES1/2/4/ OMSX	✓	✓	✓*	✓	✓	✓	✓	
ESX50 Weekly 2	OES1/2/4/ OMSX	✓	✓	✓*	✓	✓	✓	✓	

\*CBB applies only to certain products as outlined in section 2.3.3. of the General Supplement to the LPA

The requirements for Strategy Building Block, Larger Size Building Block, Tighter Spread Building Block, Stress Presence Building Block and Eurex EnLight Building Block are product group specific and can be found in section 2.3 of the General Supplement to the LPA.

### **2. Liquidity Provider Rebates**

Upon fulfilment of the Building Block requirements of one product, Liquidity Providers shall receive a fee rebate as specified in section 3 of the General Supplement to the LPA in accordance with the table below. A multiple refund will not take place upon fulfilment of more than one scheme in one product. The evaluation takes place on a monthly basis.

Execution type	Building Block	ESX50 Weekly 1	ESX50 Weekly 2
Order book	Basis	According to Eurex Clearing Price List	According to Eurex Clearing Price List
	Package		
	Strategy		
	Larger Size		
	Tighter Spread		
	Total		
Eurex EnLight	Basis	According to Eurex Clearing Price List	According to Eurex Clearing Price List
	Package		
	Strategy		
	Eurex EnLight		
	Total		
TES	Basis	According to Eurex Clearing Price List	According to Eurex Clearing Price List
	Package		
	Strategy		
	Eurex EnLight		
	Total		

### 3. Building Block Requirements

#### 3.1. Basis Block Requirements

In order to receive the Liquidity Provider rebates pursuant to Sec. 2 above, the following quotation requirements shall apply to each product individually:

	ESX50 Weekly 1	ESX50 Weekly 2
<b>Quotation Period:</b>	09:00 – 17:30 CE(S)T	
<b>Required Coverage:</b>	85%	
<b>Strike Price Window:</b>	5 out of 7	
<b>Minimum Quote Size:</b>	on the bid and ask side:  OES1/2/4 200 contracts for the front week options; 100 contracts for all other weekly options  OMSX 100 contracts for the first expiry	on the bid and ask side:  OES1/2/4 100 contracts for the front week options; 50 contracts for all other weekly options  OMSX 50 contracts for the first expiry
<b>Maximum Spread:</b>	Spread Class “ESX-WE1” (cp. Sec. 4.1)	Spread Class “ESX-WE2” (cp. Sec. 4.1)

For the avoidance of doubt: The Basis Building Block is only fulfilled if all package components are fulfilled.

#### 3.2. Package Block Requirements

In order to receive the Liquidity Provider rebates pursuant to Sec. 2 above, the following quotation requirements shall apply to packages of products:

	ESX50 Weekly 1	ESX50 Weekly 2
<b>Package components:</b>	OES1, OES2, OES4, OMSX	OES1, OES2, OES4, OMSX
<b>Fulfilment criterion:</b>	In order to fulfil the Package Building Block requirements the Basis Building Block requirements in the scheme “ESX50 Weekly 1” need to be fulfilled for all package components	In order to fulfil the Package Building Block requirements the Basis Building Block requirements in the scheme “ESX50 Weekly 2” need to be fulfilled for all package components

### 4. Quotation Requirements

#### 4.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread	Unit
ESX-WE1	15.0	1.8	Index Points
	225.0	12%	Percent
		27	Index Points

Spread Class	Bid up to	Maximum Spread	Unit
ESX-WE2	15.0	1.2	Index Points
	225.0	8%	Percent
		18	Index Points