

Product Specific Supplement for Weekly Options on Euro-Bund Futures

Validity: Until further notice

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Preamble

This Product Specific Supplement for Weekly Options on Euro-Bund Futures (hereinafter referred to as "Product Specific Supplement") forms an integral part of the LPA.

A Liquidity Provider scheme for Weekly Options on Euro-Bund Futures will be.

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
OGBWE	OGB1/2/ 3/4/5	✓	✓						

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. The evaluation takes place on a monthly basis.

Execution type	Building Block	Upon fulfilment of requirements
Order book	Basis	0%
	Package	100%
	Strategy	-
	Larger Size	-
	Tighter Spread	-
	Total	100%
Eurex EnLight	Basis	0%
	Package	100%
	Strategy	-
	Eurex EnLight	-
	Total	100%
TES	Basis	0%
	Package	100%
	Strategy	-
	Eurex EnLight	-
	Total	100%

Section 3.1.1, paragraph 4 of the General Supplement to the Liquidity Provider Agreement does not apply to taken up transactions in products allocated to Options on Interest Rate Futures if these transactions have been taken up on the Clearing Member's or Clearing member's customer's P-accounts and an equivalent position is subsequently transferred to the corresponding M-accounts.

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:

	OGBWE
Quotation Period:	09:00 – 17:30 CE(S)T
Required Coverage:	75%
Maturity Range:	The front month needs to be quoted
Strike Price Window:	3 out of 11
Minimum Quote Size:	50 contracts on the bid and ask side
Maximum Spread:	Spread Class "OGBWE 1" for the nearest expiration, spread class "OGBWE 2" for the subsequent expirations (cp. Sec. 4.1)

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 a package of products:

	OGBWE
Package components:	OGB1, OGB2, OGB3, OGB4, OGB5
Fulfilment criterion:	In order to fulfil the package block requirements the basis block requirements in the scheme "OGBWE" need to be fulfilled for all package components with an expiration date within the next 2 calendar weeks

4. Quotation Requirements

4.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread	Unit
OGBWE 1	0.09	0.05	points
	0.29	0.06	points
	1.00	0.09	points
		0.12	points
OGBWE 2	0.09	0.09	points
	0.29	0.09	points
	1.00	0.12	points
		0.12	points