

Product Specific Supplement for Weekly Options and for Options with Month-End-Expiries on EURO STOXX 50[®] ESG Index

Validity: Until 31 December 2022

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Preamble

This Product Specific Supplement for Weekly Options on EURO STOXX 50[®] ESG Index and for Options on EURO STOXX 50[®] ESG 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[®] ESG Index and one Liquidity Provider scheme for Options on EURO STOXX 50[®] ESG Index with Month-End-Expiries are offered until further notice. Additionally, a revenue sharing scheme is offered.

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
ESG50 Weekly 1	OSS1/2/4/OSSM	✓	✓		✓	✓	✓	✓	✓
ESG50 Weekly 2	OSS1/2/4/OSSM	✓	✓		✓	✓	✓	✓	✓

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	ESG50 Weekly 1	ESG50 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:

	ESG50 Weekly 1	ESG50 Weekly 2
Quotation Period:	09:00 – 17:30 CE(S)T	
Required Coverage:	85%	
Strike Price Window:	5 out of 7	
Minimum Quote Size:	on the bid and ask side: OSS1/2/4 100 contracts for the front week options; 50 contracts for all other weekly options OSSM 50 contracts for the first expiry	on the bid and ask side: OSS1/2/4 50 contracts for the front week options; 25 contracts for all other weekly options OSSM 25 contracts for the first expiry
Maximum Spread:	Spread Class “ESG-WE1” (cp. Sec. 4.1)	Spread Class “ESG-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:

	ESG50 Weekly 1	ESG50 Weekly 2
Package components:	OSS1, OSS2, OSS4, OSSM	OSS1, OSS2, OSS4, OSSM
Fulfilment criterion:	In order to fulfil the Package Building Block requirements of the Basis Building Block requirements in the scheme “ESG50 Weekly 1” need to be fulfilled for all package components	In order to fulfil the Package Building Block requirements of the Basis Building Block requirements in the scheme “ESG50 Weekly 2” need to be fulfilled for all package components

3.3. Other monetary incentive schemes: Revenue Sharing

A revenue sharing scheme for Weekly Options on EURO STOXX 50® ESG Index and for Options on EURO STOXX 50® ESG Index with Month-End-Expiries is offered as of 1. November 2021 until 31 December 2022 in accordance with 3.1.2 of the General Supplement to the LPA. The evaluation takes place on a monthly basis.

	ESG50 Weekly
Revenue Sharing Pool:	Up to 25% of the net revenues
Participation Condition	Fulfilment of package building block ESG50 Weekly 1 or ESG50 Weekly 2

Number of Participants:	Up to 3
Qualification Criterion:	The top 3 fulfilling Liquidity Providers participate; ranked according to their share of trading volume in M-accounts (order book, Eurex EnLight and TES) of all fulfilling Liquidity Providers
Distribution Method:	<p>Ranked according to their share of trading volume in M-accounts (order book, EurexEnLight and TES) of all qualifying Liquidity Providers. The top Liquidity Provider will receive 12.5% of the net revenues, while 7.5% will be shared with the Liquidity Provider ranked 2 and another 5% with the Liquidity Provider ranked 3</p> <p>If only two Liquidity Providers qualify, the top ranked Liquidity Provider receives 15% and the other one 10% of the net revenues</p> <p>If only one Liquidity Provider qualifies, this Liquidity Provider receives 25% of the net revenues</p>

VAT on the Revenue Sharing amounts shall be borne by the Liquidity Provider, if applicable, and will be offset against any due and unpaid Revenue Sharing amount.

4. Quotation Requirements

4.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread	Unit
ESG-WE1	5.3	1.1	Index Points
	53.3	20%	Percent
		10.7	Index Points

Spread Class	Bid up to	Maximum Spread	Unit
ESG-WE2	5.3	0.8	Index Points
	53.3	15%	Percent
		8	Index Points