

## **Product Specific Supplement for Options on STOXX® Europe ESG Leaders Select 30 Index**

**Validity: Until 31 December 2020**

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### **Preamble**

This Product Specific Supplement for Options on STOXX® Europe ESG Leaders Select 30 Index (hereinafter referred to as "Product Specific Supplement") forms an integral part of the Liquidity Provider Agreement (LPA).

A Liquidity Provider scheme for Options on STOXX® Europe ESG Leaders Select 30 Index is 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
OSLS	OSLS	✓			✓	✓	✓	✓	

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	OSLS
Order book	Basis	According to Eurex Clearing Price List
	Package	
	Strategy	
	Larger Size	
	Tighter Spread	
	Total	
Eurex EnLight	Basis	According to Eurex Clearing Price List
	Package	
	Strategy	
	Eurex EnLight	
	Total	
TES	Basis	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 the product:

	OSLS
<b>Quotation Period:</b>	09:00 – 17:30 CE(S)T
<b>Required Coverage:</b>	85%
<b>Maturity Range:</b>	The first six expirations need to be quoted
<b>Strike Price Window:</b>	5 out of 7
<b>Minimum Quote Size:</b>	20 contracts on the bid and ask side
<b>Maximum Spread:</b>	Spread Class “OSLS” (cp. Sec. 4.1)

### 4. Quotation Requirements

#### 4.1. Available Spread Classes

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