

## **Product Specific Supplement for Equity Options and Selected Equity Index Options**

**Validity:** Until further notice

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### **Preamble**

This Product Specific Supplement for Equity Options and Selected Equity Index Options (hereinafter referred to as "Product Specific Supplement") forms an integral part of the Liquidity Provider Agreement (LPA).

Five Liquidity Provider schemes for Equity Options and Selected Equity Index Options are offered.

### **1. Applicable Building Blocks for Equity Options and Selected Equity Index Options**

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 Scope	Basis	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
Package	All Equity Options in Packages and selected Equity Index Options	✓	✓	✓*	✓	✓	✓**	✓	
Non-Package	All other Equity Options excl. Weekly and Basket Options	✓		✓*	✓	✓	✓**	✓	
Weekly	All Equity Options with Weekly Expirations	✓			✓	✓	✓**	✓	
Baskets	All Equity Options on Baskets	✓			✓	✓	✓**	✓	

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

\*\* The Stress Presence Block applies to all equity options and equity index options with MMO-flag (see section 2.3.6 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. The evaluation takes place on a monthly basis.

Execution type	Building Block	Upon fulfilment of requirements
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 all products individually:

	Package	Non-Package		Weekly	Baskets
<b>Products:</b>	See section 4.2	According to contract specification			
<b>Quotation Period:</b>	09:00 – 17:30 CE(S)T (09:00 – 17:20 CE(S)T for Swiss Equity Options, OSMI and OSLI)				
<b>Required Coverage:</b>	85%				
<b>Strike Price Window:</b>	7 out of 15				
<b>Maturity Range:</b>	See quotation parameters table below (cp. Section 4.2)	See link in Section 4.2			
<b>Minimum Quote Size:</b>	See quotation parameters table below (cp. Section 4.2)	See link in Section 4.2			
<b>Maximum Spread:</b>	See quotation parameters table below (cp. Section 4.2)	See link in Section 4.2			

#### 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:

Scheme	Package ID	Package Constituents with Compulsory Fulfilment	Number of Monthly Exceptions
Belgian	BE		3
EURO STOXX® 50	ESX50	OESX	9
Dutch	NL		6
French	FR		20
German	DE	ODAX	14
Italian	IT		2
Irish	IE		6
Scandinavian	SC		1
Spanish	ES		1
Swiss	CH	OSMI or OSLI	8
British	UK		12
American	US		2
European Exercise Euro	EXEU		5
European Exercise Swiss	EXCH		6

All European-style options are part of the respective package EXEU or EXCH (depending on their currency), as of the date of their listing.

#### 3.3 Corporate Actions

Public

In the case of a spin-off, where a basket option is created from the former product, the following applies:

- The basket will have the same Building Block requirements as the former product (except for PBB), becoming effective the date of the listing of the basket.
- If the former product was part of a package, the basket will replace the former product in the package, effective the first day of the next calendar month.
- Upon re-listing of the former product, the re-listed product will have the same LP requirements as the former product (except for PBB), becoming effective the date of the re-listing of the former product.
- If the former product was part of a package, the re-listed product will replace the former product or the basket in the package, effective the first day of the next calendar month.

In case of a corporate action e.g. a stock split, where the reference price of the underlying is adjusted, the spread and size class are reviewed to reflect the adjusted price while keeping the economics of the requirements unchanged, effective the first calendar day of the next calendar month. As part of the regular Corporate Action communication, the information about adjustments in Spread and Size class will be made available on the Eurex web site under the following link:

**Eurex Exchange > Rules & Regs > Corporate actions > Corporate action information**

### 3.4 Package Review

If one of the underlying instruments leaves the Euro STOXX 50 Index, the respective single stock option will be replaced by the single stock option on the underlying entering the Euro STOXX 50 Index with effect from the first trading day of the next calendar month following the entering of the respective single stock option. The single stock option on the underlying leaving the Euro STOXX 50 Index has to be quoted until the end of the month where the index change took place.

Changes to the packages for the above mentioned reasons will be reflected in the quotation parameters table (cp. Sec. 4.2) as of the first trading day of the next calendar month.

## 4. Quotation Requirements

### 4.1 Available Spread Classes

The following spread classes are available for equity options and selected equity index options:

Spread Class	Bid up to	Maximum Spread	Unit
OSTK 1	1	0.2	absolute
	5	20%	percent
		1.0	absolute
OSTK 2	1.5	0.30	absolute
	15	20%	percent
		3	absolute
OSTK 3	2	0.4	absolute
	20	20%	percent
		4	absolute
OSTK 4	5	1	absolute
	50	20%	percent
		10	absolute
OSTK 5	20	4	absolute
	200	20%	percent
		40	absolute
OSTK 6	50	10	absolute
	500	20%	percent
		100	absolute

Spread Class	Bid up to	Maximum Spread	Unit
OSTK 8	250	50	absolute
	2500	20%	percent
		500	absolute
OSTK 9	500	100	absolute
	5000	20%	percent
		1000	absolute
OSTK 10	2500	500	absolute
	25000	20%	percent
		5000	absolute
ODAX	25	2	Absoluteabsolute (Index Points)
	300	8%	percent
		24	absolute (Index Points)absolute
OSMI	35	3.5	absolute (Index Points)absolute
	500	10%	percent
		50	absolute (Index Points)absolute
OSLI	5.3	0.8	absolute (Index Points)absolute
	53.3	15%	percent
		8	absolute (Index Points)absolute

OSTK 7	100	20	absolute
	1000	20%	percent
		200	absolute

OESX	15	1.2	<u>absolute (Index Points)</u> absolute
	225	8%	percent
		18	<u>absolute (Index Points)</u> absolute

For the last two expirations in the maturity range, the maximum spread is increased to two times the maximum spread as outlined in above table for permanent quotation as well as for response to quote requests for all options with an expiry scope of 6 or more expirations.

#### 4.2 Quotation Parameters

The following quotation parameters apply for the quotation requirements pursuant to Sec. 3.1 and Sec. 3.2 above for equity options belonging to the scheme "Package".

The quotation parameters for the equity options in all other schemes can be found in the CSV table on the Eurex web site under the following link:

#### Eurex Exchange > Trading > Market Making and Liquidity Provisioning

Option on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size	Number of Expirations to be quoted; the first
<b>Equity Index Options</b>					
EURO STOXX® 50	OESX	ESX50	OESX	100	17
DAX®	ODAX	DE	ODAX	50	10
SLI	OSLI	CH	OSLI	100	8
SMI®	OSMI	CH	OSMI	50	10
<b>ESX50</b>					
ADIDAS	ADS	ESX50	OSTK 5	10	8
AHOLD	AHO	ESX50	OSTK 2	50	8
AIR LIQUIDE	AIR	ESX50	OSTK 4	20	8
ALLIANZ SE	ALV	ESX50	OSTK 4	20	8
ASML	ASM	ESX50	OSTK 5	20	8
AXA	AXA	ESX50	OSTK 2	100	8
ADYEN	ADY	ESX50	OSTK 7	20	8
BASF	BAS	ESX50	OSTK 3	50	8
BAYER	BAY	ESX50	OSTK 2	50	8
BMW	BMW	ESX50	OSTK 3	50	8
BNP	BNP	ESX50	OSTK 2	50	8
BCO BILBAO VIZCAYA ARGENTARIA	BBVD	ESX50	OSTK1	125	8
BANCO SANTANDER	BSD2	ESX50	OSTK 1	150	8
DANONE	BSN	ESX50	OSTK 3	50	8
CRH PLC	CRG	ESX50	OSTK 2	10	6
MERCEDES-BENZ	DAI	ESX50	OSTK 3	50	8
DEUTSCHE BÖRSE	DB1	ESX50	OSTK 4	20	8
DEUTSCHE POST	DPW	ESX50	OSTK 2	50	8
DEUTSCHE TELEKOM	DTE	ESX50	OSTK 2	150	8
AIRBUS GROUP NV	EAD	ESX50	OSTK 3	20	8

Option on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size	Number of Expirations to be quoted; the first
ENEL	ENL5	ESX50	OSTK 1	100	8
ENI	ENT5	ESX50	OSTK 1	50	8
ESSILOR	ESL	ESX50	OSTK 4	20	8
FLUTTER ENTERTAINMENT	PLS	ESX50	OSTK 4	10	6
IBERDROLA	IBE	ESX50	OSTK 2	100	8
INFINEON	IFX	ESX50	OSTK 2	50	8
INTESA SANPAOLO	IES5	ESX50	OSTK 1	100	8
ING	INN	ESX50	OSTK 1	100	8
KERING	PPX	ESX50	OSTK 6	10	8
ANHEUSER-BUSCH-INBEV	ITK	ESX50	OSTK 3	50	8
INDUSTRIA DE DISEÑO TEXTIL S.A.	IXD	ESX50	OSTK 2	50	8
L'OREAL	LOR	ESX50	OSTK 5	20	8
LINDE	LIN	ESX50	OSTK 5	20	8
LVMH	MOH	ESX50	OSTK 5	10	8
MUENCHENER RÜCK	MUV2	ESX50	OSTK 5	20	8
NOKIA	NOA3	ESX50	OSTK 1	125	8
NORDEA BANK	NDB	ESX50	OSTK 2	10	6
PERNOD RICARD	PER	ESX50	OSTK 4	20	8
PROSUS	PRX	ESX50	OSTK 3	10	8
SAP	SAP	ESX50	OSTK 4	20	8
SAFRAN	SEJ	ESX50	OSTK 4	20	8
SIEMENS	SIE	ESX50	OSTK 4	50	8
SCHNEIDER ELECTRIC	SND	ESX50	OSTK 4	20	8
SANOFI	SNW	ESX50	OSTK 3	20	8
STELLANTIS	FIA5	ESX50	OSTK2	20	8
VINCI	SQU	ESX50	OSTK 3	10	6
TOTAL Energies SE	TOTB	ESX50	OSTK 2	50	8
HERMES INTERNATIONAL	HMI	ESX50	OSTK 6	5	6
VOLKSWAGEN VZ	VO3	ESX50	OSTK 4	20	8
VONOVIA	ANN	ESX50	OSTK 3	50	8
<b>Package BE</b>					
ANHEUSER-BUSCH-INBEV	ITK	BE	OSTK 3	50	8
AGEAS	FO4	BE	OSTK 2	10	6
KBC GROEP N.V.	KDB	BE	OSTK 3	10	6
PROXIMUS	BX7	BE	OSTK 2	10	6
UCB S.A.	UNC	BE	OSTK 3	10	6
UMICORE SA	NVJ	BE	OSTK 2	10	6
GROUPE BRUXELLES LAMBERT	EAI	BE	OSTK 3	10	6
SOLVAY	SOL	BE	OSTK 3	10	6
<b>Package NL</b>					
AHOLD	AHO	NL	OSTK 2	50	8
ASML	ASM	NL	OSTK 5	20	8
ING	INN	NL	OSTK 1	100	8

Option on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size	Number of Expirations to be quoted; the first
PHILIPS	PHI1	NL	OSTK 2	50	8
UNIBAIL-RODAMCO SIIC	UBL	NL	OSTK 3	10	8
UNILEVER PLC	UNI	NL	OSTK 2	50	8
ABN AMRO	AAR	NL	OSTK 1	25	6
AEGON	AEN	NL	OSTK 1	150	8
AGEAS	FO4	NL	OSTK 2	10	6
AKZO NOBEL	AKU	NL	OSTK 3	10	6
APERAM	7AA	NL	OSTK 2	10	6
ARCELOR MITTAL	ISPA	NL	OSTK 2	100	8
BOSKALIS WESTMINSTER	KBWA	NL	OSTK 2	20	6
CORBION	CSUA	NL	OSTK 2	10	6
HEINEKEN	HNK	NL	OSTK 3	10	6
KONINKLIJKE	DSM	NL	OSTK 4	10	6
KPN	KPN	NL	OSTK 1	75	6
NN GROUP NV	NNG	NL	OSTK 2	10	6
RANDSTAD	RSH	NL	OSTK 3	5	6
SHELL	ROY	NL	OSTK 2	100	8
SBM OFFSHORE	SBMO	NL	OSTK 2	20	6
VOPAK	VPK	NL	OSTK 2	10	6
WOLTERS KLUWER	WOS	NL	OSTK 3	10	6
ASM INTERNATIONAL	ASI	NL	OSTK 4	10	6
ASR NEDERLAND	ASR	NL	OSTK 2	10	6
RELX	ELV	NL	OSTK 2	20	6
BE SEMICONDUCTOR INDUSTRIES	BSI	NL	OSTK 2	10	6
<b>Package FR</b>					
AIR LIQUIDE	AIR	FR	OSTK 4	20	8
AIRBUS GROUP NV	EAD	FR	OSTK 3	20	8
AXA	AXA	FR	OSTK 2	100	8
BNP	BNP	FR	OSTK 2	50	8
DANONE	BSN	FR	OSTK 3	50	8
ENGIE	GZF	FR	OSTK 2	50	8
ESSILOR	ESL	FR	OSTK 4	20	8
L'OREAL	LOR	FR	OSTK 5	20	8
LVMH	MOH	FR	OSTK 5	10	8
ORANGE	FTE	FR	OSTK 2	50	8
SAFRAN	SEJ	FR	OSTK 4	20	8
SAINT-GOBAIN	GOB	FR	OSTK 2	10	6
SANOFI	SNW	FR	OSTK 3	20	8
SCHNEIDER ELECTRIC	SND	FR	OSTK 4	20	8
SOCIETE GENERALE	SGE	FR	OSTK 2	50	8
TOTAL	TOTB	FR	OSTK 2	50	8
UNIBAIL-RODAMCO SIIC	UBL	FR	OSTK 3	10	8
VINCI	SQU	FR	OSTK 3	10	6
VIVENDI	VVU	FR	OSTK 2	50	8

Option on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size	Number of Expirations to be quoted; the first
ACCOR	ACR	FR	OSTK 2	10	6
AIR FRANCE	AFR	FR	OSTK 1	25	6
ALSTOM	AOM	FR	OSTK 3	10	6
ARCELOR MITTAL	ISPA	FR	OSTK 2	100	8
BOUYGUES	BYG	FR	OSTK 2	10	6
CAP GEMINI	CGM	FR	OSTK 4	10	6
CARREFOUR	CAR	FR	OSTK 2	25	6
CNP ASSURANCES	XNP	FR	OSTK 2	10	6
CREDIT AGRICOLE	XCA	FR	OSTK 2	50	8
DASSAULT SYSTEMES	DYS1	FR	OSTK 4	10	6
ELECTRICITE DE FRANCE	E2F	FR	OSTK 2	10	6
KERING	PPX	FR	OSTK 6	10	8
LEGRAND	LRC	FR	OSTK 3	10	6
MICHELIN	MCH	FR	OSTK 2	10	6
PERNOD-RICARD	PER	FR	OSTK 4	20	8
STELLANTIS	PEU	FR	OSTK 2	50	8
PUBLICIS GROUPE	PU4	FR	OSTK 2	10	6
RENAULT	RNL	FR	OSTK 2	10	6
SODEXO	SJ7	FR	OSTK 3	10	6
STMICROELECTRONICS	SGM	FR	OSTK 2	50	8
VALEO SE	VSA	FR	OSTK 2	10	6
VEOLIA ENVIRONMENT	VVD	FR	OSTK 2	10	6
HERMES INTERNATIONAL	HMI	FR	OSTK 6	5	6
TELEPERFORMANCE	RCF	FR	OSTK 5	5	6
THALES	CSF	FR	OSTK 3	10	6
ATOS	AXI	FR	OSTK 3	10	6
<b>Package DE</b>					
ADIDAS	ADS	DE	OSTK 5	10	8
ALLIANZ SE	ALV	DE	OSTK 4	20	8
BASF	BAS	DE	OSTK 3	50	8
BAYER	BAY	DE	OSTK 2	50	8
BMW	BMW	DE	OSTK 3	50	8
COMMERZBANK	CBK	DE	OSTK 1	125	8
COVESTRO	1COV	DE	OSTK 2	20	8
DAIMLER	DAI	DE	OSTK 3	50	8
DEUTSCHE BANK	DBK	DE	OSTK 1	150	8
DEUTSCHE POST	DPW	DE	OSTK 2	50	8
DEUTSCHE TELEKOM	DTE	DE	OSTK 2	150	8
E.ON SE	EOA	DE	OSTK 1	100	8
FRESENIUS	FRE	DE	OSTK 2	50	8
MUENCHENER RÜCK	MUV2	DE	OSTK 5	20	8
SAP	SAP	DE	OSTK 4	20	8
SIEMENS	SIE	DE	OSTK 4	50	8
VOLKSWAGEN VZ	VO3	DE	OSTK 4	20	8

Option on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size	Number of Expirations to be quoted; the first
AIXTRON	AIX	DE	OSTK 2	25	6
BEIERSDORF	BEI	DE	OSTK 3	10	6
CONTINENTAL	CON	DE	OSTK 4	20	8
DEUTSCHE BÖRSE	DB1	DE	OSTK 4	20	8
FRAPORT	FRA	DE	OSTK 3	10	6
FRENET	FNT	DE	OSTK 2	10	6
FRESENIUS MEDICAL CARE	FME	DE	OSTK 3	10	6
GEA	G1A	DE	OSTK 2	20	6
GERRESHEIMER	GXI	DE	OSTK 3	10	6
HANNOVER RUECK SE	HNR1	DE	OSTK 4	10	6
HEIDELBERGCEMENT	HEI	DE	OSTK 3	10	6
HENKEL	HEN3	DE	OSTK 3	10	6
INFINEON	IFX	DE	OSTK 2	50	8
K+S	SDF	DE	OSTK 1	25	6
LANXESS	LXS	DE	OSTK 3	10	6
LINDE	LIN	DE	OSTK 5	20	8
LUFTHANSA	LHA	DE	OSTK 2	50	8
MERCK	MRK	DE	OSTK 4	10	6
MTU AERO ENGINES HOLDING	MTX	DE	OSTK 5	5	6
QIAGEN	QIA	DE	OSTK 2	10	6
RWE	RWE	DE	OSTK 2	100	8
SÜDZUCKER	SZU	DE	OSTK 2	20	6
SYMRISE	SY1	DE	OSTK 4	10	6
THYSSENKRUPP	TKA	DE	OSTK 1	50	8
TUI	TUI	DE	OSTK 1	25	6
UNITED INTERNET	UTDI	DE	OSTK 2	10	6
VOLKSWAGEN	VOW	DE	OSTK 4	5	6
VONOVIA	ANN	DE	OSTK 3	50	8
WACKER CHEMIE	WCH	DE	OSTK 4	10	6
SIEMENS HEALTHINEERS	SHH	DE	OSTK 2	10	6
SARTORIUS VZ.	SRT3	DE	OSTK 5	5	6
DELIVERY HERO	DHE	DE	OSTK 4	20	8
ZALANDO	ZAL	DE	OSTK 3	20	6
SIEMENS ENERGY	ENR	DE	OSTK 2	10	6
KNORR BREMSE	KBX	DE	OSTK 4	10	6
<b>Package IT</b>					
ENEL	ENL5	IT	OSTK 1	100	8
ENI	ENT5	IT	OSTK 1	50	8
INTESA SANPAOLO	IES5	IT	OSTK 1	100	8
ASSICURAZIONI GENERALI	ASG5	IT	OSTK 2	100	8
STELLANTIS	FIA5	IT	OSTK 2	20	8
MEDIOBANCA SPA	ME9	IT	OSTK 1	20	6
SNAM	SNF	IT	OSTK 1	10	6
TELECOM ITALIA	TQI5	IT	OSTK 1	100	6



Option on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size	Number of Expirations to be quoted; the first
UNICREDIT	CRI5	IT	OSTK 1	150	8
<b>Package IE</b>					
CRH PLC	CRG	IE	OSTK 2	10	6
BANK OF IRELAND	BIR	IE	OSTK 1	10	6
KERRY GROUP PLC	KYG	IE	OSTK 4	10	6
KINGSPAN GROUP PLC	KRX	IE	OSTK 3	10	6
FLUTTER ENTERTAINMENT	PLS	IE	OSTK 4	10	6
RYANAIR HOLDINGS PLC	RYA	IE	OSTK 2	25	6
SMURFIT KAPPA GROUP PLC	SK3	IE	OSTK 2	5	6
<b>Package SC</b>					
NOKIA	NOA3	SC	OSTK 1	125	8
FORTUM	FOT	SC	OSTK 2	20	6
NESTE OIL CORP	NEF	SC	OSTK 3	20	6
SAMPO	SMPA	SC	OSTK 2	10	6
UPM-KYMMENE	RPL	SC	OSTK 2	10	6
<b>Package ES</b>					
AMADEUS IT GROUP S.A.	AI3A	ES	OSTK 3	10	8
BANCO SANTANDER	BSD2	ES	OSTK 1	150	8
BCO BILBAO VIZC ARGENT	BBVD	ES	OSTK 1	125	8
IBERDROLA	IBE	ES	OSTK 2	100	8
INDUSTRIA DE DISEÑO TEXTIL S.A.	IXD	ES	OSTK 2	50	8
TELEFONICA	TNE5	ES	OSTK 1	150	8
REPSOL	REP	ES	OSTK 1	100	8
<b>Package CH</b>					
ABB-Accelleron Basket	ABBA	CH	OSTK 2	100	8
ADECCO	ADEN	CH	OSTK 3	10	6
BALOISE HOLDING	BALN	CH	OSTK 4	10	6
CIE FIN RICHEMONT	CFR	CH	OSTK 3	50	8
CLARIANT	CLN	CH	OSTK 2	10	6
CREDIT SUISSE	CSGN	CH	OSTK 2	150	8
GEBERIT	GEBN	CH	OSTK 6	20	8
GIVAUDAN	GIVN	CH	OSTK 8	20	8
HOLCIM	HOLN	CH	OSTK 2	50	8
JULIUS BAER GROUP	BAEN	CH	OSTK 3	10	6
KUEHNE U NAGEL	KNIN	CH	OSTK 4	10	6
LOGITECH	LOGN	CH	OSTK 3	50	8
LONZA	LONN	CH	OSTK 6	20	8
NESTLE	NESN	CH	OSTK 3	50	8
NOVARTIS	NOVN	CH	OSTK 3	25	8
ROCHE	ROG	CH	OSTK 5	20	8
SCHINDLER HOLDING (PS)	SCHP	CH	OSTK 5	5	6
SGS	SGSN	CH	OSTK 8	20	8
SIKA	SIK	CH	OSTK 5	20	8

Option on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size	Number of Expirations to be quoted; the first
SONOVA HOLDING AG	SOON	CH	OSTK 5	10	6
SWISS LIFE	SLHN	CH	OSTK 5	10	8
SWISS RE AG	SREN	CH	OSTK 3	50	8
SWISSCOM	SCMN	CH	OSTK 5	20	8
THE SWATCH GROUP BEARER SHARES	UHR	CH	OSTK 5	50	8
UBS	UBSN	CH	OSTK 2	175	8
ZURICH INSURANCE GROUP AG	ZURN	CH	OSTK 5	100	8
PARTNERS GROUP	PGHN	CH	OSTK 6	20	8
ALCON	ALC	CH	OSTK 3	20	8
VIFOR PHARMA	GALN	CH	OSTK 4	10	6
STRAUMANN HOLDING	STMN	CH	OSTK 4	10	6
<b>Package UK</b>					
ANGLO AMERICAN BASKET	AHAB	UK	OSTK 8	10	6
ASTRAZENECA	AZA	UK	OSTK 9	5	6
AVIVA	CUA	UK	OSTK 5	10	6
BAE SYSTEMS	AER	UK	OSTK 6	10	6
BARCLAYS	BBL	UK	OSTK 5	20	6
BHP Group	BLT	UK	OSTK 7	5	6
BP	BPT	UK	OSTK 5	10	6
BT GROUP	BTG	UK	OSTK 5	25	6
BURBERRY GROUP PLC	BRBY	UK	OSTK 7	10	6
CENTRICA	CTR	UK	OSTK 5	10	6
COMPASS GROUP	CPG	UK	OSTK 7	10	6
DIAGEO	GNS	UK	OSTK 8	5	6
GSK	GSK	UK	OSTK 7	10	6
GLENCORE XSTRATA INTERNATIONAL PLC	GLEN	UK	OSTK 5	20	6
HSBC HOLDINGS	HSB	UK	OSTK 5	10	6
LEGAL & GENERAL GROUP	LGE	UK	OSTK 5	10	6
LLOYDS BANKING GROUP	TSB	UK	OSTK 5	10	6
MARKS & SPENCER GROUP	MKS	UK	OSTK 5	10	6
MONDI PLC	MDI	UK	OSTK 7	10	6
NATIONAL GRID	NGG	UK	OSTK 6	5	6
RECKITT BENCKISER GROUP PLC	RBE	UK	OSTK 9	5	6
RIO TINTO	RTZ	UK	OSTK 9	5	6
ROYAL BANK OF SCOTLAND GROUP	RBS	UK	OSTK 5	25	6
SHELL	SHL	UK	OSTK 7	5	6
SAINSBURY (J)	SAN	UK	OSTK 5	10	6
STANDARD CHARTERED	SCB	UK	OSTK 6	10	6
TESCO	TCO	UK	OSTK 5	10	6
VODAFONE GROUP	VOD	UK	OSTK 5	75	6
<b>Package US</b>					
TESLA [EUR]	TSLX	US	OSTK 4	25	6
META PLATFORMS [EUR]	FBUX	US	OSTK 5	10	6

Option on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size	Number of Expirations to be quoted; the first
APPLE [EUR]	AAPX	US	OSTK 4	10	6
AMAZON.COM [EUR]	AMZX	US	OSTK 4	10	6
ALPHABET [EUR]	GOGX	US	OSTK 4	10	6
NETFLIX [EUR]	NTFX	US	OSTK 5	10	6
MICROSOFT [EUR]	MSTX	US	OSTK 4	5	6
<b>European Exercise Euro Package</b>					
ADIDAS [european]	ADSE	EXEU	OSTK 5	10	6
ALLIANZ [european]	ALVE	EXEU	OSTK 4	20	6
AXA [european]	AXAE	EXEU	OSTK 2	100	6
BASF [european]	BASE	EXEU	OSTK 3	50	6
BAYER [european]	BAYE	EXEU	OSTK 2	50	6
BMW [european]	BMWE	EXEU	OSTK 3	50	6
COMMERZBANK [european]	CBKE	EXEU	OSTK 1	125	6
MERCEDES-BENZ [european]	DAIE	EXEU	OSTK 3	50	6
DEUTSCHE BÖRSE [european]	DB1E	EXEU	OSTK 4	20	6
DEUTSCHE BANK [european]	DBKE	EXEU	OSTK 1	150	6
DEUTSCHE POST [european]	DPWE	EXEU	OSTK 2	50	6
DEUTSCHE TELEKOM [european]	DTEE	EXEU	OSTK 2	150	6
E.ON [european]	EOAE	EXEU	OSTK 1	100	6
ORANGE [european]	FTEE	EXEU	OSTK 2	50	6
INFINEON [european]	IFXE	EXEU	OSTK 2	50	6
ING [european]	INNE	EXEU	OSTK 1	100	6
LUFTHANSA [european]	LHAE	EXEU	OSTK 2	50	6
MERCK [european]	MRKE	EXEU	OSTK 4	10	6
MÜNCHENER RÜCK [european]	MUVE	EXEU	OSTK 5	20	6
NOKIA [european]	NOAE	EXEU	OSTK 1	125	6
RWE [european]	RWEE	EXEU	OSTK 2	100	6
SAP [european]	SAPE	EXEU	OSTK 4	20	6
K+S [european]	SDFE	EXEU	OSTK 1	25	6
SIEMENS [european]	SIEE	EXEU	OSTK 4	50	6
VW PREF. [european]	VO3E	EXEU	OSTK 4	20	6
BNP PARIBAS [european]	BNPE	EXEU	OSTK 2	50	6
SOCIETE GENERALE [european]	SGEE	EXEU	OSTK 2	50	6
TOTAL Energies SE [european]	TOTE	EXEU	OSTK 2	50	6
<b>European Exercise Swiss Package</b>					
ABB Basket [european]	ABAE	EXCH	OSTK 2	100	6
CIE FIN RICHEMONT [european]	CFRE	EXCH	OSTK 3	50	6
CREDIT SUISSE GROUP [european]	CSGE	EXCH	OSTK 2	150	6
NESTLÉ [european]	NESE	EXCH	OSTK 3	50	6
NOVARTIS [european]	NOVE	EXCH	OSTK 3	25	6
PARTNERS GROUP [european]	PGHE	EXCH	OSTK 6	20	6
ROCHE HOLDING [european]	ROGE	EXCH	OSTK 5	20	6
SWISS LIFE HOLDING [european]	SLHE	EXCH	OSTK 5	10	6

Option on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size	Number of Expirations to be quoted; the first
SWISSCOM [european]	SCME	EXCH	OSTK 5	20	6
SWISS RE [european]	SREE	EXCH	OSTK 3	50	6
UBS [european]	UBSE	EXCH	OSTK 2	175	6
ZURICH INSURANCE GROUP [european]	ZURE	EXCH	OSTK 5	100	6
LONZA GROUP [european]	LONE	EXCH	OSTK 6	20	6
Adecco Group Ag-reg [european]	ADEE	EXCH	OSTK 3	10	6
Alcon Inc [european]	ALCE	EXCH	OSTK 3	20	6
Geberit Ag-reg [european]	GEBE	EXCH	OSTK 6	20	6
Givaudan-reg [european]	GIVE	EXCH	OSTK 8	20	6
Holcim Ltd [european]	HOLE	EXCH	OSTK 2	50	6
Logitech International-reg [european]	LOGE	EXCH	OSTK 3	50	6
Sgs Sa-reg [european]	SGSE	EXCH	OSTK 8	20	6
Sika Ag-reg [european]	SIKE	EXCH	OSTK 5	20	6
Swatch Group Ag/The-br [european]	UHRE	EXCH	OSTK 5	50	6

## Product Specific Supplement for Single Stock Futures

**Validity: Until 31 December 2023**

**Contact:** Market Development & Pricing [Email:eurex.pricing@eurex.com](mailto:eurex.pricing@eurex.com)

### Preamble

This Product Specific Supplement for Single Stock Futures (hereinafter referred to as "Product Specific Supplement") forms an integral part of the Liquidity Provider Agreement (LPA).

Six Liquidity Provider schemes for Single Stock Futures are 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 Scope, Single Stock Futures on components of	Basis	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
SSFEX	EURO STOXX 50 <sup>®</sup> Index	✓	✓				✓**		
SSFEXP	EURO STOXX 50 <sup>®</sup> Index (constituencies with physical settlement)	✓	✓				✓**		
SSFDE	DAX <sup>®</sup> Index	✓	✓				✓**		
SSFRR	CAC40 Index	✓	✓				✓**		
SSFIT	FTSE MIB Index	✓	✓				✓**		
SSFNL	AEX Index	✓	✓				✓**		
SSFFI	OMXH25 Index	✓	✓				✓**		
Others	All other Single Stock Futures with MMO- Flag*	✓					✓		

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.

\* See section 2.3.6 of the General Supplement to the LPA

\*\* For products with MMO flag.

### 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	SSFEX, SSFEXP, SSFDE, SSFRR, SSFIT, SSFNL, SSFFI	Others
Order book	Basis	0%	0%
	Package	80%	-
	Strategy	-	-
	Larger Size	-	-
	Tighter Spread	-	-
	<b>Total</b>	<b>80%</b>	<b>0%</b>
Eurex EnLight	Basis	0%	0%
	Package	60%	-
	Strategy	-	-
	Eurex EnLight	-	-
	<b>Total</b>	<b>60%</b>	<b>0%</b>

Public

TES	Basis	0%	0%
	Package	60%	-
	Strategy	-	-
	Eurex EnLight	-	-
	Total	60%	0%

### 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:

	SSFEX	SSFEXP	SSFDE	SSFFR	SSFIT	SSFNL	SSFFI	Others
Quotation Period:	09:00 – 17:30 CE(S)T							
Required Coverage:	80%							70%
Maturity Range:	The front month needs to be quoted							
Minimum Quote Size:	See quotation parameters table below (cp. Section 4.2)							5
Maximum Spread:	See quotation parameters table below (cp. Section 4.2)							Spread Class "SSF 3" (cp. Sec. 4.1)

#### 3.2 Package Block Requirements

	SSFEX	SSFEXP	SSFDE	SSFFR	SSFIT	SSFNL	SSFFI
Package components:	All available Single Stock Futures on components of the indices mentioned in section 1						
Package review:	<p>If due to a corporate action in one of the underlying instruments a successor product is admitted to trading with a standard contract size, the successor product will become part of the package with effect from the first trading day of the next calendar month following the admittance to trading of the successor product. The Building Block requirements remain the same for the successor product. The preceding contract will be part of the group "others" after the end of the month where the successor product is admitted to trading. The quotation requirements for the group "others" apply to the preceding contract accordingly.</p> <p>If one of the underlying instruments leaves any of the indices covered by the packages the respective single stock future will be replaced by the single stock future on the underlying entering the respective index with effect from the first trading day of the next calendar month following the entering of the respective single stock future. The spread class of the entering product will be FSTK 2 and the basis minimum quote size will be 10 if not specified otherwise. The single stock future on the underlying leaving the index has to be quoted until the end of the month where the respective single stock future entered in the composition of the index.</p> <p>Changes to the packages for the above mentioned reasons will be reflected in the quotation parameters table (cp. Sec. 4.2) as of the first trading day of the month.</p>						
Fulfilment criterion:	Fulfilment of Basis Block Requirements of all products in the package, whereby a certain number of exceptions is allowed						
Number of monthly exceptions:	10	10	8	8	5	7	6

#### 3.3 Corporate Actions

In case of a corporate action e.g. a stock split, where the reference price of the underlying is adjusted, the spread and size class are reviewed to reflect the adjusted price while keeping the economics of the requirements unchanged, effective the first calendar day of the next calendar month. As part of the regular Corporate Action communication, the information about adjustments in Spread and Size class will be made available on the Eurex web site under the following link:

**Eurex Exchange > Rules & Regs > Corporate actions > Corporate action information**

#### 4. Quotation Requirements

##### 4.1 Available Spread Classes

The following spread classes are available for Single Stock Futures:

Spread Class	Bid up to	Maximum Spread	Unit
SSF 1	50	0.05	<del>absolute (Index Points)</del> absolute
		0.10%	percent
SSF 2	50	0.10	<del>absolute (Index Points)</del> absolute
		0.20%	percent
SSF 3	50	0.20	<del>absolute (Index Points)</del> absolute
		0.40%	percent

##### 4.2 Quotation Parameters

The following quotation parameters apply for the Building Block requirements pursuant to Sec. 3.1 and Sec. 3.2 above.

Single Stock Future on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size
<b>SSFEX</b>				
ADIDAS AG	ADSG	SSFEX	SSF 3	5
AHOLD DELHAIZE N.V.	AHOI	SSFEX	SSF 2	10
AIR LIQUIDE	AIRO	SSFEX	SSF 2	5
ALLIANZ SE	ALVG	SSFEX	SSF 3	5
FLUTTER ENTERTAINMENT	PLSF	SSFEX	SSF 2	10
ASML HOLDING	ASMH	SSFEX	SSF 2	5
AXA	AXAG	SSFEX	SSF 2	10
BASF SE	BASG	SSFEX	SSF 2	5
BCO BILBAO VIZCAYA ARGENTARIA	BBVG	SSFEX	SSF2	10
BAYER AG	BAYG	SSFEX	SSF 2	5
BMW AG	BMW F	SSFEX	SSF 2	5
BNP PARIBAS	BNPH	SSFEX	SSF 2	5
DANONE	BSNH	SSFEX	SSF 2	5
CRH	CRGG	SSFEX	SSF 2	25
MERCEDES-BENZ GROUP AG	DAIG	SSFEX	SSF 2	5
DEUTSCHE BOERSE AG	DB1H	SSFEX	SSF 2	5
DEUTSCHE POST AG	DPWF	SSFEX	SSF 2	10
DEUTSCHE TELEKOM AG	DTEF	SSFEX	SSF 1	25
AIRBUS SE	EADF	SSFEX	SSF 2	5
ESSILOR INTERNATIONAL	EFXF	SSFEX	SSF 3	5
ENEL	ENLH	SSFEX	SSF 1	10
ENI S.P.A.	ENTH	SSFEX	SSF 1	5
IBERDROLA SA	IBEG	SSFEX	SSF 1	50

Single Stock Future on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size
INTESA SANPAOLO SPA	IESI	SSFEX	SSF 1	25
ING GROEP NV	INNH	SSFEX	SSF 1	10
ANHEUSER-BUSCH INBEV NV	ITKG	SSFEX	SSF 2	5
INDITEX S.A.	IXDI	SSFEX	SSF 2	10
INFINEON AG	IFXG	SSFEX	SSF 2	10
L'OREAL	LORF	SSFEX	SSF 3	5
LINDE PLC	LINH	SSFEX	SSF 3	5
LVMH SE	MOHG	SSFEX	SSF 3	5
MUENCHENER RUECKVERSICHE	MU2G	SSFEX	SSF 3	5
NOKIA	NO3H	SSFEX	SSF1	5
NORDEA BANK	NDBF	SSFEX	SSF2	5
KERING	PPXH	SSFEX	SSF 3	5
PERNOD RICARD	PERH	SSFEX	SSF 3	5
PROSUS	PRXF	SSFEX	SSF 1	100
BANCO SANTANDER S.A.	SANH	SSFEX	SSF 1	100
SAP SE	SAPJ	SSFEX	SSF 2	5
SAFRAN	SEJF	SSFEX	SSF 2	5
SIEMENS AG	SIEH	SSFEX	SSF 3	5
SCHNEIDER ELECTRIC SE	SNDH	SSFEX	SSF 2	5
SANOFI	SNWG	SSFEX	SSF 2	5
STELLANTIS	FIAK	SSFEX	SSF 2	10
VINCI	SQUH	SSFEX	SSF 2	5
TOTAL SA	TOTG	SSFEX	SSF 2	5
HERMES INTERNATIONAL	HMI	SSFEX	SSF 2	5
VONOVIA	ANNG	SSFEX	SSF 2	5
VOLKSWAGEN AG VZO O.N.	VO3G	SSFEX	SSF 3	5
ADYEN	ADYF	SSFEX	SSF 3	5
<b>SSFEXP</b>				
Adidas [physical]	ADSP	SSFEXP	SSF 3	5
Ahold Delhaize [physical]	AHOP	SSFEXP	SSF 3	10
Air Liquide [physical]	AIRQ	SSFEXP	SSF 3	5
Allianz [physical]	ALVP	SSFEXP	SSF 3	5
ASML Holding [physical]	ASMP	SSFEXP	SSF 3	5
AXA [physical]	AXAP	SSFEXP	SSF 3	10
BASF [physical]	BASP	SSFEXP	SSF 3	5
Bayer [physical]	BAYP	SSFEXP	SSF 3	5
BCO BILBAO VIZCAYA ARGENTARIA [physical]	BBVP	SSFEXP	SSF2	10
BMW [physical]	BMWP	SSFEXP	SSF 3	5
BNP Paribas [physical]	BNPP	SSFEXP	SSF 3	5
Danone [physical]	BSNP	SSFEXP	SSF 3	5
CRH [physical]	CRGP	SSFEXP	SSF 3	25
Mercedes-Benz Group AG [physical]	DAIP	SSFEXP	SSF 3	5
Deutsche Boerse [physical]	DB1P	SSFEXP	SSF 2	5
Deutsche Post [physical]	DPWP	SSFEXP	SSF 3	10
Deutsche Telekom [physical]	DTEP	SSFEXP	SSF 2	25
Airbus [physical]	EADP	SSFEXP	SSF 3	5
EssilorLuxottica [physical]	EFXP	SSFEXP	SSF 3	5
Enel [physical]	ENLQ	SSFEXP	SSF 2	10
Eni [physical]	ENTQ	SSFEXP	SSF 2	5



Single Stock Future on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size
Iberdrola [physical]	IBEP	SSFEXP	SSF 2	50
Intesa Sanpaolo [physical]	IESP	SSFEXP	SSF 2	25
ING [physical]	INNQ	SSFEXP	SSF 2	10
Anheuser-Busch InBev [physical]	ITKP	SSFEXP	SSF 3	5
Inditex [physical]	IXDR	SSFEXP	SSF 3	10
L'Oréal [physical]	LORP	SSFEXP	SSF 3	5
Linde [physical]	LINP	SSFEXP	SSF 3	5
LVMH [physical]	MOHP	SSFEXP	SSF 3	5
Münchener Rück [physical]	MU2P	SSFEXP	SSF 3	5
Nokia [physical]	NO3P	SSFEXP	SSF 2	5
Kering [physical]	PPXP	SSFEXP	SSF 3	5
Pernod Ricard [physical]	PERP	SSFEXP	SSF 2	5
Banco Santander [physical]	SANP	SSFEXP	SSF 1	100
SAP [physical]	SAPQ	SSFEXP	SSF 3	5
Safran [physical]	SEJP	SSFEXP	SSF 3	5
Siemens [physical]	SIEQ	SSFEXP	SSF 3	5
Schneider Electric [physical]	SNDP	SSFEXP	SSF 3	5
Sanofi [physical]	SNWQ	SSFEXP	SSF 3	5
Vinci [physical]	SQUP	SSFEXP	SSF 3	5
TOTAL ENERGIES SE [physical]	TOTP	SSFEXP	SSF 3	5
Vonovia [physical]	ANNP	SSFEXP	SSF 3	5
VW [physical]	VO3P	SSFEXP	SSF 3	5
INFINEON AG [physical]	IFXP	SSFEXP	SSF 2	10
HERMES INTERNATIONAL [physical]	HMIP	SSFEXP	SSF 2	10
<b>SSFDE</b>				
COVESTRO AG	1COF	SSFDE	SSF 2	10
ADIDAS AG	ADSG	SSFDE	SSF 3	5
ALLIANZ SE	ALVG	SSFDE	SSF 3	5
VONOVIA SE	ANNG	SSFDE	SSF 2	5
BASF SE	BASG	SSFDE	SSF 2	5
BAYER AG	BAYG	SSFDE	SSF 2	5
BMW AG	BMWF	SSFDE	SSF 2	5
BRENNTAG	BNRG	SSFDE	SSF 2	10
CONTINENTAL	CONH	SSFDE	SSF 3	5
DAIMLER TRUCK HOLDING	DTGF	SSFDE	SSF 2	10
DEUTSCHE BOERSE AG	DB1H	SSFDE	SSF 2	5
DEUTSCHE BANK	DBKI	SSFDE	SSF 2	25
DEUTSCHE POST AG	DPWF	SSFDE	SSF 2	10
DEUTSCHE TELEKOM AG	DTEF	SSFDE	SSF 1	25
AIRBUS	EADF	SSFDE	SSF 2	5
E.ON SE	EOAI	SSFDE	SSF 1	25
FRESENIUS MEDICAL CARE	FMEH	SSFDE	SSF 2	5
FRESENIUS SE & CO. KGAA	FREH	SSFDE	SSF 2	5
HANNOVER RUECK	HNRO	SSFDE	SSF 2	10
HEIDELBERGCEMENT	HEFG	SSFDE	SSF 2	5
HENKEL AG & CO. KGAA VZ.	HENG	SSFDE	SSF 3	5
INFINEON AG	IFXG	SSFDE	SSF 2	10
Deutsche Wohnen SE	DWNF	SSFDE	SSF 2	10
LINDE PLC	LINH	SSFDE	SSF 3	5

Single Stock Future on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size
Mercedes-Benz Group	DAIG	SSFDE	SSF 2	5
MERCK KGAA	MRKH	SSFDE	SSF 2	5
MTU AERO ENGINES	MTXF	SSFDE	SSF 2	10
MUENCHENER RUECKVERSICHE	MU2G	SSFDE	SSF 3	5
PUMA	PUMF	SSFDE	SSF 2	10
PORSCHE	PORK	SSFDE	SSF 2	10
QIAGEN	QIAF	SSFDE	SSF 2	10
RWE AG -ST-	RWEH	SSFDE	SSF 1	10
SAP SE	SAPJ	SSFDE	SSF 2	5
SIEMENS AG	SIEH	SSFDE	SSF 3	5
SIEMENS ENERGY	ENRF	SSFDE	SSF 2	10
SARTORIUS VZ.	SRTF	SSFDE	SSF 2	10
SIEMENS HEALTHINEERS	SHHF	SSFDE	SSF 2	10
SYMRISE	SY1F	SSFDE	SSF 2	10
VOLKSWAGEN AG VZO O.N.	VO3G	SSFDE	SSF 3	5
Delivery Hero SE	DHEF	SSFDE	SSF 2	10
ZALANDO	ZALF	SSFDE	SSF 2	10
<b>SSFFR</b>				
AIR LIQUIDE	AIRO	SSFFR	SSF 2	5
ALSTOM	AOMI	SSFFR	SSF2	10
AXA	AXAG	SSFFR	SSF 2	10
ATOS	AXIG	SSFFR	SSF 2	10
BNP PARIBAS	BNPH	SSFFR	SSF 2	5
DANONE	BSNH	SSFFR	SSF 2	5
BOUYGUES	BYGG	SSFFR	SSF 2	5
CARREFOUR	CARG	SSFFR	SSF 2	10
CAPGEMINI SA	CGMF	SSFFR	SSF 2	5
AIRBUS SE	EADF	SSFFR	SSF 2	5
ESSILOR INTERNATIONAL	EFXF	SSFFR	SSF 3	5
ORANGE	FTEG	SSFFR	SSF 1	10
SAINT-GOBAIN	GOBG	SSFFR	SSF 2	5
ENGIE	GZFH	SSFFR	SSF 1	10
ARCELORMITTAL	ISPI	SSFFR	SSF 1	25
L'OREAL	LORF	SSFFR	SSF 3	5
LEGRAND S.A.	LRCF	SSFFR	SSF 2	5
MICHELIN (CGDE)-B	MLXG	SSFFR	SSF 2	5
LVMH SE	MOHG	SSFFR	SSF 3	5
PERNOD-RICARD	PERH	SSFFR	SSF 3	5
KERING	PPXH	SSFFR	SSF 3	5
PUBLICIS GROUPE	PU4F	SSFFR	SSF 2	5
TELEPERFORMANCE	RCFF	SSFFR	SSF 2	10
RENAULT	RNLF	SSFFR	SSF 2	5
SAFRAN	SEJF	SSFFR	SSF 2	5
SOCIETE GENERALE	SGEI	SSFFR	SSF 2	5
STMICROELECTRONICS N.V.	SGMF	SSFFR	SSF 1	50
SCHNEIDER ELECTRIC SE	SNDH	SSFFR	SSF 2	5
SANOFI	SNWG	SSFFR	SSF 2	5
VINCI	SQUH	SSFFR	SSF 2	5
TOTAL Energies SE	TOTG	SSFFR	SSF 2	5

Single Stock Future on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size
UNIBAIL-RODAMCO	UBLG	SSFFR	SSF 3	5
VEOLIA ENVIRONNEMENT	VVDG	SSFFR	SSF 2	5
VIVENDI SE	VVUJ	SSFFR	SSF 2	10
CREDIT AGRICOLE	XCAH	SSFFR	SSF 1	10
DASSAULT SYSTEMS	DSYG	SSFFR	SSF 2	5
HERMES INTERNATIONAL	HMI	SSFFR	SSF 2	5
THALES	CSFF	SSFFR	SSF 1	5
<b>SSFNL</b>				
ADYEN	ADYF	SSFNL	SSF 2	10
AEGON NV	AENF	SSFNL	SSF 1	25
AHOLD DELHAIZE N.V.	AHOI	SSFNL	SSF 2	10
AKZO NOBEL N.V.	AKUH	SSFNL	SSF 2	5
ASR NEDERLAND	ASRF	SSFNL	SSF 2	10
ASM INTERNATIONAL	ASIF	SSFNL	SSF 2	10
ASML HOLDING	ASMH	SSFNL	SSF 2	5
KONINKLIJKE DSM NV	DSMF	SSFNL	SSF 2	5
RELX N.V.	ELVH	SSFNL	SSF 1	10
HEINEKEN N.V.	HNKF	SSFNL	SSF 2	5
IMCD	IMCF	SSFNL	SSF 2	10
ING GROEP NV	INN	SSFNL	SSF 1	10
ARCELORMITTAL	ISPI	SSFNL	SSF 1	25
KON. KPN N.V.	KPNK	SSFNL	SSF 1	50
SIGNIFY	LIGF	SSFNL	SSF 2	10
NN GROUP N.V.	NNGF	SSFNL	SSF 2	5
KONINKLIJKE PHILIPS NV	PH1F	SSFNL	SSF 2	10
PROSUS	PRXF	SSFNL	SSF 2	10
SHELL	R6CF	SSFNL	SSF 2	10
RANDSTAD N.V.	RSHH	SSFNL	SSF 2	5
UNIBAIL-RODAMCO	UBLG	SSFNL	SSF 3	5
UNILEVER PLC	UNIH	SSFNL	SSF 2	5
WOLTERS KLUWER N.V.	WOSF	SSFNL	SSF 2	5
<b>SSFIT</b>				
DIASORIN	34DF	SSFIT	SSF 2	10
POSTE ITALIANE	7PIF	SSFIT	SSF 1	5
ATLANTIA SPA	AOPH	SSFIT	SSF 2	5
GENERALI	ASGG	SSFIT	SSF 1	10
AMPLIFON	AXNF	SSFIT	SSF 2	10
BPER BANCA	BPEF	SSFIT	SSF 1	5
BANCO BPM	BPVJ	SSFIT	SSF 1	5
UNICREDIT	CR5J	SSFIT	SSF 1	10
DAVIDE CAMPARI-MILANO	DVCG	SSFIT	SSF 1	5
A2A	EAMG	SSFIT	SSF 1	5
ENEL	ENLH	SSFIT	SSF 1	10
ENI S.P.A.	ENTH	SSFIT	SSF 1	5
FINECOBANK	FBKF	SSFIT	SSF 2	10
STELLANTIS	FIK	SSFIT	SSF 2	10
CNH INDUSTRIAL N.V.	FIMG	SSFIT	SSF 1	5
LEONARDO S.P.A	FMNG	SSFIT	SSF 1	5
AZIMUT HOLDING S.P.A.	HDBJ	SSFIT	SSF 2	5

Single Stock Future on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size
HERA	HE9F	SSFIT	SSF 2	10
INTESA SANPAOLO SPA	IESI	SSFIT	SSF 1	25
EXOR NV	IILG	SSFIT	SSF 2	10
MEDIOBANCA	ME9G	SSFIT	SSF 1	5
MONCLER S.P.A.	MONF	SSFIT	SSF 1	5
BANCA MEDIOLANUM	MUNG	SSFIT	SSF 2	10
PIRELLI	PIRF	SSFIT	SSF 2	10
PRYSMIAN SPA	PRYG	SSFIT	SSF 2	5
FERRARI	RACF	SSFIT	SSF 2	10
RECORDATI SPA	RE9F	SSFIT	SSF 2	5
STMICROELECTRONICS N.V.	SGMF	SSFIT	SSF 1	50
SNAM S.P.A.	SNFG	SSFIT	SSF 2	5
UNIPOLSAI S.P.A.	SOAH	SSFIT	SSF 1	5
SAIPEM	SPEI	SSFIT	SSF 1	10
TENARIS SA	TENG	SSFIT	SSF 1	5
TELECOM ITALIA	TQIF	SSFIT	SSF 1	25
BUZZI UNICEM SPA	UCMF	SSFIT	SSF 2	10
TERNA	UEIF	SSFIT	SSF 1	5
<b>SSFFI</b>				
CARGOTEC	C1CG	SSFFI	SSF 2	10
KONE	KC4L	SSFFI	SSF 2	5
KEMIRA	KEMF	SSFFI	SSF 2	10
OUTOTEC	M6QF	SSFFI	SSF 2	10
Nordea Bank ABP	NDBF	SSFFI	SSF 2	5
Neste	NEFG	SSFFI	SSF 3	5
OUTOKUMPU	OUTF	SSFFI	SSF 2	10
Sampo	SMPH	SSFFI	SSF 3	5
TELIA	TLSG	SSFFI	SSF 2	10
TIETOEVRVY	TTEH	SSFFI	SSF 2	10
VALMET	VMTF	SSFFI	SSF 2	10
Nokia	NO3H	SSFFI	SSF 1	5
Fortum	FOTH	SSFFI	SSF 3	5
UPM-Kymmene	RPLF	SSFFI	SSF 3	5
Stora Enso	ENUF	SSFFI	SSF 3	5
Elisa	EIAG	SSFFI	SSF 3	5
Wärtsilä	MTAI	SSFFI	SSF 3	5
Orion	ORNG	SSFFI	SSF 3	5
Kesko	KEKG	SSFFI	SSF 3	5
Metso	VLMI	SSFFI	SSF 3	5
Huhtamaki	HUKF	SSFFI	SSF 3	5
Nokian Renkaat	NREF	SSFFI	SSF 3	5
Harvia	HARF	SSFFI	SSF 3	5
Konecranes	KCRF	SSFFI	SSF 3	5
Kojamo	KOJF	SSFFI	SSF 3	5
QT Group	QTCF	SSFFI	SSF 3	5

## Liquidity Provider Scheme for Stock Tracking Futures

**Validity:** Until further notice

**Contact:** Taras Markiv, Product Design Equity and Index, T +49-69-211-1 72 62, taras.markiv@eurex.com

### Preamble

This Product Specific Supplement for Stock Tracking Futures (hereinafter referred to as “Product Specific Supplement”) forms an integral part of the LPA. For the avoidance of doubt, Sec. 1 of the LPA applies.

As of 29 July 2019, two Liquidity Provider schemes for Stock Tracking Futures will be 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 Scope, Stock Tracking Futures on components of	Basis	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
STFEX	EURO STOXX 50 <sup>®</sup> Index	✓	✓				✓**		
Others	All other Stock Tracking Futures with MMO-Flag*	✓					✓		

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

\* See section 2.3.6 of the General Supplement to the LPA

\*\* For products with MMO flag.

### 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	STFEX	Others
Order book	Basis	0%	0%
	Package	80%	-
	Strategy	-	-
	Larger Size	-	-
	Tighter Spread	-	-
	<b>Total</b>	<b>80%</b>	<b>0%</b>
Eurex EnLight	Basis	0%	0%
	Package	60%	-
	Strategy	-	-
	EnLight	-	-
	<b>Total</b>	<b>60%</b>	<b>0%</b>
Off-book*	Basis	0%	0%
	Package	60%	-
	Strategy	-	-
	<b>Total</b>	<b>60%</b>	<b>0%</b>

\* Only off-book block and multilateral transactions are eligible for off-book rebates for Liquidity Provisioning.

### 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:

	STFEX	Others
<b>Quotation Period:</b>	09:00 – 17:30 CE(S)T	
<b>Required Coverage:</b>	80%	70%
<b>Maturity Range:</b>	The front month needs to be quoted	
<b>Minimum Quote Size:</b>	See quotation parameters table below (cp. Section 4.2)	5
<b>Maximum Spread:</b>	See quotation parameters table below (cp. Section 4.2)	Spread Class "SSF 3" (cp. Sec. 4.1)

### 3.2 Package Block Requirements

	STFEX
<b>Package components:</b>	All available Stock Tracking Futures on components of the indices mentioned in section 1
<b>Package review:</b>	<p>If due to a corporate action in one of the underlying instruments a successor product is admitted to trading with a standard contract size, the successor product will become part of the package with effect from the first trading day of the next calendar month following the admittance to trading of the successor product. The Building Block requirements remain the same for the successor product. The preceding contract will be part of the group "others" after the end of the month where the successor product is admitted to trading. The quotation requirements for the group "others" apply to the preceding contract accordingly.</p> <p>If one of the underlying instruments leaves any of the indices covered by the packages the respective Stock Tracking Future will be replaced by the Stock Tracking Future on the underlying entering the respective index with effect from the first trading day of the next calendar month following the entering of the respective Stock Tracking Future. The spread class of the entering product will be SSF 2 and the basis minimum quote size will be 10 if not specified otherwise. The Stock Tracking Future on the underlying leaving the index has to be quoted until the end of the month where the respective Stock Tracking Future entered in the composition of the index.</p> <p>Changes to the packages for the above mentioned reasons will be reflected in the quotation parameters table (cp. Sec. 4.2) as of the first trading day of the month.</p>
<b>Fulfilment criterion:</b>	Fulfilment of Basis Block Requirements of all products in the package, whereby a certain number of exceptions is allowed
<b>Number of monthly exceptions:</b>	10

### 3.3 Corporate Actions

In case of a corporate action e.g. a stock split, where the reference price of the underlying is adjusted, the spread and size class are reviewed to reflect the adjusted price while keeping the economics of the requirements unchanged, effective the first calendar day of the next calendar month. As part of the regular Corporate Action communication, the information about adjustments in Spread and Size class will be made available on the Eurex web site under the following link:

**Eurex Exchange > Rules & Regs > Corporate actions > Corporate action information**

## 4. Quotation Requirements

### 4.1 Available Spread Classes

The following spread classes are available for Stock Tracking Futures:

Spread Class	Bid up to	Maximum Spread	Unit
SSF 1	50	0.05	Absolute absolute (Index Points)
		0.10%	percent
SSF 2	50	0.10	absolute (Index Points)absolute
		0.20%	percent
SSF 3	50	0.20	absolute (Index Points)absolute
		0.40%	percent

### 4.2 Quotation Parameters

The following quotation parameters apply for the Building Block requirements pursuant to Sec. 3.1 and Sec. 3.2 above.

Stock Tracking Future on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size
<b>STFEX</b>				
ADIDAS AG	1ADS	STFEX	SSF 3	5
AHOLD DELHAIZE N.V.	1AHO	STFEX	SSF 2	10
AIR LIQUIDE	1AIR	STFEX	SSF 2	5
AIRBUS SE	1EAD	STFEX	SSF 2	5
ALLIANZ SE	1ALV	STFEX	SSF 3	5
ANHEUSER-BUSCH INBEV NV	1ITK	STFEX	SSF 2	5
ASML HOLDING	1ASM	STFEX	SSF 2	5
AXA	1AXA	STFEX	SSF 2	10
BASF SE	1BAS	STFEX	SSF 2	5
BAYER AG	1BAY	STFEX	SSF 2	5
BCO BILBAO VIZCAYA ARGENTARIA	1BBV	STFEX	SSF2	10
Bco SANTANDER	1SAN	STFEX	SSF1	100
BMW AG	1BMW	STFEX	SSF 2	5
BNP PARIBAS	1BNP	STFEX	SSF 2	5
CRH	1CRG	STFEX	SSF 2	25
DAIMLER AG	1DAI	STFEX	SSF 2	5
DANONE	1BSN	STFEX	SSF 2	5
DEUTSCHE POST AG	1DPW	STFEX	SSF 2	10
DEUTSCHE TELEKOM AG	1DTE	STFEX	SSF 1	25
ENEL	1ENM	STFEX	SSF 1	10
ENI S.P.A.	1ENO	STFEX	SSF 1	5
ESSILOR INTERNATIONAL	1EFX	STFEX	SSF 3	5
IBERDROLA SA	1IBE	STFEX	SSF 1	50
INDITEX SA	1IXD	STFEX	SSF2	10
ING GROEP NV	1INN	STFEX	SSF 1	10
INTESA SANPAOLO SPA	1IES	STFEX	SSF 1	25
KERING	1PPX	STFEX	SSF 3	5

Stock Tracking Future on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size
LINDE PLC	1LIN	STFEX	SSF 3	5
L'OREAL	1LOR	STFEX	SSF 3	5
LVMH SE	1MOH	STFEX	SSF 3	5
MUENCHENER RUECKVERSICHE	1MU2	STFEX	SSF 3	5
NOKIA CORP. A FM 5	1NO3	STFEX	SSF 1	5
NORDEA BANK	1NDB	STFEX	SSF 2	10
SAFRAN	1SEJ	STFEX	SSF 2	5
SANOFI	1SNW	STFEX	SSF 2	5
SAP SE	1SAP	STFEX	SSF 2	5
SCHNEIDER ELECTRIC SE	1SND	STFEX	SSF 2	5
SIEMENS AG	1SIE	STFEX	SSF 3	5
TOTAL Energies SE	1TOT	STFEX	SSF 2	5
VINCI	1SQU	STFEX	SSF 2	5
VOLKSWAGEN AG PREF	1VO3	STFEX	SSF 3	5



## **Product Specific Supplement for Futures on MSCI Indices**

**Validity: Until 31 December 2023**

**Contact:** Ralf Huesmann, Equity and Index Derivatives – Product Design, T +49-69-211-1 54 43, ralf.huesmann@eurex.com

### **Preamble**

This Product Specific Supplement for Futures on MSCI Indices (hereinafter referred to as “Product Specific Supplement”) forms an integral part of the Liquidity Provider Agreement („LPA”).

Six liquidity provider schemes are offered for each Futures product (“**outright**”) (LP1 and LP2 each in three time zones or quotation periods). The schemes differ in requirements for the minimum quote size, maximum spread as well as in the quotation period. LP1 schemes have tighter spread requirements, whereas LP2 schemes have higher quote size requirements.

Only during the quarterly expiry months, another three liquidity provider schemes for selected Futures on MSCI Indices (“**calendars**”) are offered (LP2 in three time zones or quotation periods) in order to build up liquidity in the quarterly rolls.

In addition, a new liquidity provider scheme (“stipend scheme”) is offered only for selected products (“**outright**”) and selected time zones (LP3), which requires even tighter spreads and smaller sizes than LP1. This scheme does not qualify for the revenue sharing, but for additional partly fixed and partly volume-related incentives.

### **1. Applicable Building Blocks for Futures on MSCI Indices**

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	Quotation period	Product Scope	Basis	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
			BBB	PBB	CBB	LBB	TBB	SBB	EBB	
LP1 (outright)	MSCI Futures 1	All MSCI Futures	✓					✓		✓
	MSCI Futures 2		✓					✓		✓
	MSCI Futures 3		✓					✓		✓
LP2 (outright)	MSCI Futures 4		✓					✓		✓
	MSCI Futures 5		✓					✓		✓
	MSCI Futures 6		✓					✓		✓
LP2 (calendar)	MSCI Futures 4	Selected MSCI Futures	✓					✓		✓
	MSCI Futures 5		✓				✓		✓	
	MSCI Futures 6		✓				✓		✓	
LP3 (outright)	MSCI Futures 7	Selected MSCI Futures	✓					✓		
	MSCI Futures 8		✓				✓			
	MSCI Futures 9		✓				✓			

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. All schemes shown above (LP1, LP2 and LP3 for outright, as well as LP2 for calendars) do qualify for Liquidity Provider Rebates in the respective product

and month, however, 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	Upon fulfilment of Building Block requirements in at least one scheme
Order book	Basis	50%
	Package	-
	Strategy	-
	Larger Size	-
	Tighter Spread	-
	<b>Total</b>	<b>50%</b>
Eurex EnLight	Basis	50%
	Package	-
	Strategy	-
	Eurex EnLight	-
	<b>Total</b>	<b>50%</b>
TES	Basis	50%
	Package	-
	Strategy	-
	Eurex EnLight	-
	<b>Total</b>	<b>50%</b>

### 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:

LP1 schemes	MSCI Futures 1	MSCI Futures 2	MSCI Futures 3
LP2 schemes	MSCI Futures 4	MSCI Futures 5	MSCI Futures 6
LP3 schemes	MSCI Futures 7	MSCI Futures 8	MSCI Futures 9
<b>Quotation Period:</b>	01:00 – 09:00 CE(S)T (Asian trading hours)	09:00 – 17:30 CE(S)T (European trading hours)	15:30 – 22:00 CE(S)T (US trading hours)
<b>Required Coverage:</b>	70%		
<b>Maturity Range:</b>	<ul style="list-style-type: none"> <li>- <b>Maturity Range A:</b> The front month needs to be quoted. Five exchange days prior to expiration, Liquidity Providers may choose to quote either the front month or the second expiration month</li> <li>- <b>Maturity Range B:</b> In the expiry month of the quarterly Futures (first business day until and including Thursday before the 3<sup>rd</sup> Friday), the calendar spread between the front and the next quarterly expiry can be quoted to gain rebates and revenue sharing for selected products. (See quotation parameters table below)</li> <li>- The LP requirement is fulfilled if <b>either</b> Maturity Range A <b>or</b> Maturity Range B is fulfilled.</li> </ul>		
<b>Minimum Quote Size:</b>	See quotation parameters table below (cp. Sec. 5)	See quotation parameters table below (cp. Sec. 5)	See quotation parameters table below (cp. Sec. 5)
<b>Maximum Spread:</b>	See quotation parameters table below (cp. Sec. 5)	See quotation parameters table below (cp. Sec. 5)	See quotation parameters table below (cp. Sec. 5)

### 4. Other monetary incentive schemes:

#### 4a. Revenue Sharing

Two different revenue sharing components are offered as of 1 January 2022 until 31 December 2022 in accordance with section 3.1.2 of the General Supplement to the LPA.

The first revenue sharing component applies to each product individually (Single Product Scheme), the second component pays according to the number of schemes a Liquidity Provider has fulfilled over the last three months. Hereby, each scheme (LP1 & LP2, each time zone, outright (Maturity Range A) and calendar (Maturity Range B)) is counted. The number of fulfilled schemes per Liquidity Provider against the number of fulfilled schemes of all other Liquidity Providers defines the distribution of this component for all MSCI Futures combinedly.

The former packages (Developed Markets Europe / Developed Markets World / Emerging Markets) are no longer used.

Liquidity Providers, who trade via different Member IDs belonging to the same company group, will only be counted once, if they fulfil the exact same scheme via multiple memberships (e.g. not counted twice for FMEU LP1 in European hours).

The evaluation takes place on a monthly basis. For the avoidance of doubt: revenue sharing is only paid for those products, which are fulfilled by the Liquidity Provider.

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.

	Single Product Scheme	Number of schemes via last 3 months
<b>Revenue Sharing Pool:</b>	<p><b>Products FMEU, FMWO, FMWN:</b> Up to 7% of the net revenues per product.</p> <p><b>All other MSCI Futures:</b> Up to 12% of the net revenues per product.</p>	Up to 8% of the net revenues per product.
<b>Participation Condition:</b>	Fulfilment of Basis Building Block requirement in one or more of the schemes (LP1 / LP2) and the three quotation periods.	
<b>Number of Participants:</b>	<p><b>Non expiry months:</b> Up to 30 (up to 5 per scheme (LP1 / LP2) per quotation period)</p> <p><b>Expiry months:</b> Up to 45 (up to 5 per scheme (LP1 / LP2) per quotation period (outright) and up to 5 per scheme (LP2) per quotation period (calendar))</p>	Up to 15
<b>Qualification criterion:</b>	The top 5 fulfilling Liquidity providers per scheme (LP1 / LP2) and quotation period participate, ranked according to their share of trading volume on M-accounts (order book) in scheme LP1 or ranked according to their share of cleared volumes on M- or P-accounts (excluding orderbook volumes on M-Account) in scheme LP2 of all fulfilling Liquidity Providers in the respective products	The Liquidity providers with the highest number of fulfilled schemes over the last 3 months
<b>Distribution Method:</b>	<p><b>Equal distribution:</b> 1/3 of the net revenues is equally distributed amongst up to 30 Liquidity Providers (5 per quotation period in each scheme LP1 and LP2). Liquidity Providers can hereby qualify for different quotation periods and schemes and are thus incentivized to fulfil more than one quotation period per product</p> <p><b>Volume-based distribution amount:</b> 2/3 of the net revenues are distributed proportionally among all qualifying Liquidity Providers</p> <p><b>Volume-based distribution method:</b> The split of distributions between LP1 and LP2 is in a first step defined via the number of qualifying LPs in each scheme (LP1 and LP2), e.g. if there are 8 qualifying LPs in LP1 and 2 in LP2, the split would be 80% vs 20%</p> <p>In a second step this figure is adjusted by the order book share of the respective product (average of the last 3 calendar months).</p> <ul style="list-style-type: none"> <li>If the order book share is 20% or higher, the split is not adjusted.</li> </ul>	The number of schemes fulfilled by each Liquidity provider in relation to all other Liquidity providers, who fulfilled any schemes in the last three months. This ratio will be used to define the distribution for all products combinedly

	<ul style="list-style-type: none"> <li>• If the order book share is between 5% and 20%, the LP1 share will be adjusted by a factor of 0.9, e.g. the split in the example above would be 72% vs 28%</li> <li>• If the order book share is 5% or lower, the LP1 share will be adjusted by a factor of 0.8, e.g. the split in the example above would be 64% vs 36%</li> </ul> <p>After the split between LP1 and LP2 is defined, the split within each scheme is defined by the proportion of volumes of the qualifying LPs, whereby</p> <ul style="list-style-type: none"> <li>• In LP1, the order book volumes on the M-Account are considered</li> </ul> <p>In LP2, the cleared volumes (i.e. after give-up &amp; take-up) on either M- or P-Account are considered. Hereby, the order book volumes on M-Account are excluded to avoid double-counting of volumes between LP1 and LP2</p>	
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#### 4b. Stipends

For certain products (as shown in the table in Sec. 5b), a separate scheme (LP3) is offered, targeting members, who are willing to quote even tighter than under LP1 in return for additional payments (“stipends”).

<p><b>Stipends:</b></p>	<p><b>Fixed incentives:</b> depending on the number of fulfilled LP3 schemes per month (up to a maximum of 15,000 USD per Liquidity Provider), whereby the products are classified as “Tier 1” or “Tier 2” in table in Sec. 5b):</p> <ul style="list-style-type: none"> <li>- For Tier 1 products, the fixed payment is 2,500 USD (with up to a maximum of 4 products per month)</li> <li>- For Tier 2 products or Tier 1 products exceeding the maximum of 4 products, the fixed payment is 1,000 USD per month</li> </ul> <p>As there is no longer a differentiation in the criteria between the different time zones, Liquidity Providers can also fulfil during multiple time zones. This means that a fulfilment in one Tier 1 product during two time zones will result in the same fixed payment of 5,000 USD like fulfilling two different Tier 1 products in the same or in different time zones.</p> <p><b>Variable incentives:</b> in addition to the fixed incentives, the LPs can receive variable incentives based on their number of traded contracts in the order book on M- or P-accounts in the products, which are fulfilled via LP3 (up to a maximum of 5,000 USD per Liquidity Provider per month).</p> <p>Hereby, for each traded contract in the products FMEU, FMWO, FMWN, variable incentives of 0.20 USD are paid, and for each other MSCI Futures variable incentives of 1.00 USD are paid (up to the maximum of 5,000 USD per LP and month)</p> <p><b>Examples:</b></p> <ul style="list-style-type: none"> <li>- Liquidity Provider #1 quotes 4 Tier 1 products + 6 Tier 2 products with high volumes, therefore payment would be 15,000 USD (fixed) + 5,000 USD (variable) = <b>20,000 USD</b></li> <li>- Liquidity Provider #2 is able to quote 2 Tier 1 products and 3 Tier 2 products (including FMEU) and trades a total of 3,000 contracts (2,000 in FMEU + 1,000 in other Futures), therefore payment would be 8,000 USD (fixed) + 400 USD (variable for FMEU) + 1,000 USD (variable for the others) = <b>9,400 USD</b></li> </ul>
<p><b>Maximum pay-out</b></p>	<ul style="list-style-type: none"> <li>- A maximum pay-out of 200,000 USD per month (150,000 USD fixed + 50,000 USD variable) will be distributed as stipends</li> <li>- This maximum would theoretically be reached with 10 LPs, only if all of those would fulfil a higher number of schemes with sufficient volumes. Therefore, it can be assumed that in total more than 10 LPs can profit</li> <li>- However, if the maximum fixed payment of 150,000 USD would be exceeded, the amount is only paid to those LPs with the highest theoretical fixed incentives up to that limit. If at the end of such a ranking some LPs would have the exact same theoretical fixed amount, those would receive an equal part of the remaining amount.</li> <li>- Similarly, the variable incentives are capped at 50,000 USD per month. Hereby, the theoretical payment for all fulfilling LPs is calculated first and if that exceeds the maximum amount, all theoretical variable incentives are reduced by the same percentage figure to end up at 50,000 USD for that month.</li> </ul>

<b>Participation Condition:</b>	Fulfilment of Basis Building Block requirement in one or more of the schemes (LP3) during the offered quotation periods.
<b>Number of Participants:</b>	No maximum number defined, but only maximum pay-outs

For the avoidance of doubt: the stipends given to Liquidity Providers under scheme LP3 are additive to the revenue sharing incentives given to Liquidity Providers under schemes LP1 and LP2

VAT on the stipends shall be borne by the Liquidity Provider, if applicable, and will be offset against any due and unpaid incentives.

**Please note:** as theoretically members participating in LP3 can receive incentives exceeding their actual fees, the stipends will be handled via invoices rather than the standard billing process. In order to receive a payment, eligible Liquidity Providers will be required to provide a quarterly invoice over the payment amount (as advised by Eurex) to: Eurex Frankfurt AG, Equity and Index Derivatives – Product Design, Mergenthalerallee 61, 65760 Eschborn, send via email to: ralf.huesmann@eurex.com.

## 5. Quotation Parameters

### a. Maturity Range A: Outright contracts for LP1 and LP2

The following quotation parameters apply for the quotation requirements pursuant to Sec. 3 above and the revenue sharing scheme pursuant to Sec. 4a above.

#### a. 1) Quotation parameter during Asian trading hours (schemes 1 & 4)

Futures on	Product ID	Market segment	LP1 (Asian time zone)		LP2 (Asian time zone)	
			Size in Lots	Max. Spread in Basis Points	Size in Lots	Max. Spread in Basis Points
MSCI Belgium	FMBE	DM Europe	10	35	30	44
MSCI Denmark	FMDM	DM Europe	5	35	15	44
MSCI EMU (EUR; NTR)	FMMU	DM Europe	40	21	120	26
MSCI EMU ESG Screened	FMSO	DM Europe	40	28	120	35
MSCI EMU Growth (EUR; NTR)	FMIG	DM Europe	5	35	15	44
MSCI EMU Value (EUR; NTR)	FMIV	DM Europe	5	35	15	44
MSCI Europe (EUR; NTR)	FMEU	DM Europe	50	17	150	21
MSCI Europe (EUR; Price)	FMEP	DM Europe	75	25	225	31
MSCI Europe (USD; NTR)	FMED	DM Europe	20	21	60	26
MSCI Europe Communic. Serv.	FMUC	DM Europe	10	70	30	88
MSCI Europe Cons. Discret.	FMUD	DM Europe	10	70	30	88
MSCI Europe Cons. Staples	FMUP	DM Europe	10	70	30	88
MSCI Europe Energy	FMUR	DM Europe	10	70	30	88
MSCI Europe ESG Enhanced Focus	FMFO	DM Europe	40	28	120	35
MSCI Europe ESG Screened	FMSR	DM Europe	40	28	120	35
MSCI Europe ex Switzerland (EUR; NTR)	FMXS	DM Europe	15	28	45	35
MSCI Europe ex UK (EUR; NTR)	FMXG	DM Europe	10	28	30	35
MSCI Europe Financials	FMUF	DM Europe	10	70	30	88
MSCI Europe Growth (EUR; NTR)	FMEG	DM Europe	10	35	30	44
MSCI Europe Health Care	FMUH	DM Europe	10	70	30	88
MSCI Europe Industrials	FMUI	DM Europe	10	70	30	88

Futures on	Product ID	Market segment	LP1 (Asian time zone)		LP2 (Asian time zone)	
			Size in Lots	Max. Spread in Basis Points	Size in Lots	Max. Spread in Basis Points
MSCI Europe IT	FMUL	DM Europe	10	70	30	88
MSCI Europe Materials	FMUT	DM Europe	10	70	30	88
MSCI Europe Real Estate	FMUW	DM Europe	10	70	30	88
MSCI Europe Small Cap	FMES	DM Europe	5	63	15	79
MSCI Europe Utilities	FMUU	DM Europe	10	70	30	88
MSCI Europe Value (EUR; NTR)	FMEV	DM Europe	10	35	30	44
MSCI Finland	FMFI	DM Europe	10	35	30	44
MSCI France (EUR; NTR)	FMFR	DM Europe	15	35	45	44
MSCI Germany	FMGY	DM Europe	20	35	60	44
MSCI Italy (EUR; NTR)	FMIT	DM Europe	5	35	15	44
MSCI Netherlands	FMNL	DM Europe	10	35	30	44
MSCI Norway	FMNW	DM Europe	5	35	15	44
MSCI Spain	FMSP	DM Europe	10	35	30	44
MSCI Sweden	FMSD	DM Europe	10	35	30	44
MSCI Switzerland (CHF; NTR)	FMST	DM Europe	10	35	30	44
MSCI Switzerland (USD; NTR)	FMSZ	DM Europe	5	35	15	44
MSCI UK (GBP; NTR)	FMUK	DM Europe	5	28	15	35
MSCI UK (USD; NTR)	FMDK	DM Europe	10	28	30	35
MSCI AC ASEAN (USD; NTR)	FMSE	DM World	5	39	15	49
MSCI AC Asia (USD; NTR)	FMAA	DM World	10	39	30	49
MSCI AC Asia ex Japan (USD; NTR)	FMXJ	DM World	15	33	45	41
MSCI AC Asia Pacific (USD; NTR)	FMAP	DM World	25	39	75	49
MSCI AC Asia Pacific ex Japan (USD; NTR)	FMAS	DM World	15	28	45	35
MSCI ACWI (EUR; NTR)	FMAE	DM World	25	35	75	44
MSCI ACWI (USD; NTR)	FMAC	DM World	25	35	75	44
MSCI ACWI (USD Price)	FMAW	DM World	25	35	75	44
MSCI ACWI ex USA (USD; NTR)	FMXU	DM World	25	42	75	53
MSCI Australia (USD; NTR)	FMAU	DM World	15	22	45	28
MSCI Canada (USD; GTR)	FMGC	DM World	10	25	30	31
MSCI China HK-Listed Large Cap	FMHC	DM World	5	28	15	35
MSCI EAFE (USD; NTR)	FMFA	DM World	15	17	45	21
MSCI EAFE (USD; Price)	FMFP	DM World	10	17	30	21
MSCI EAFE ESG Screened (USD; NTR)	FMSF	DM World	40	28	120	35
MSCI HK-Listed Large Cap	FMHS	DM World	5	28	15	35
MSCI Hong Kong (USD; NTR)	FMHK	DM World	5	39	15	49
MSCI Israel	FMIS	DM World	15	35	45	44
MSCI Japan (JPY; NTR)	FMJY	DM World	15	33	45	41
MSCI Japan (USD; NTR)	FMJP	DM World	15	13	45	16
MSCI Japan ESG Enhanced Focus	FMFJ	DM World	40	22	120	28

Futures on	Product ID	Market segment	LP1 (Asian time zone)		LP2 (Asian time zone)	
			Size in Lots	Max. Spread in Basis Points	Size in Lots	Max. Spread in Basis Points
MSCI Japan ESG Screened (USD; NTR)	FMSJ	DM World	40	22	120	28
MSCI Kokusai (USD; NTR)	FMKN	DM World	5	28	15	35
MSCI New Zealand (USD; NTR)	FMNZ	DM World	5	55	15	69
MSCI North America (USD; GTR)	FMGA	DM World	5	25	15	31
MSCI North America (USD; NTR)	FMNA	DM World	10	25	30	31
MSCI North America SMID (USD; NTR)	FMNS	DM World	10	63	30	79
MSCI Pacific (USD; NTR)	FMPA	DM World	15	22	45	28
MSCI Pacific ex Japan (USD; NTR)	FMPX	DM World	15	22	45	28
MSCI Singapore (USD; NTR)	FMSI	DM World	5	39	15	49
MSCI USA (USD; GTR)	FMGS	DM World	5	21	15	26
MSCI USA (USD; NTR)	FMUS	DM World	10	21	30	26
MSCI USA Equal Weighted (USD; NTR)	FMUE	DM World	5	35	15	44
MSCI USA ESG Enhanced Focus	FMFU	DM World	40	28	120	35
MSCI USA ESG Screened (USD; NTR)	FMSU	DM World	40	28	120	35
MSCI USA Growth	FMAG	DM World	5	35	15	44
MSCI USA Momentum (USD; NTR)	FMUM	DM World	5	35	15	44
MSCI USA Quality (USD; NTR)	FMUQ	DM World	5	35	15	44
MSCI USA Value	FMAV	DM World	5	35	15	44
MSCI USA Value Weighted (USD; NTR)	FMUV	DM World	5	35	15	44
MSCI World (EUR; NTR)	FMWN	DM World	50	17	150	21
MSCI World (GBP; NTR)	FMWB	DM World	10	21	30	26
MSCI World (USD; NTR)	FMWO	DM World	25	17	75	21
MSCI World (USD; Price)	FMWP	DM World	50	21	150	26
MSCI World Commun. Serv. (USD; NTR)	FMWC	DM World	10	105	30	131
MSCI World Cons. Discret. (USD; NTR)	FMWD	DM World	10	105	30	131
MSCI World Cons. Staples (USD; NTR)	FMWS	DM World	10	105	30	131
MSCI World Energy (USD; NTR)	FMWR	DM World	10	105	30	131
MSCI World ESG Enhanced Focus	FMFW	DM World	40	28	120	35
MSCI World ESG Screened (USD; NTR)	FMSW	DM World	40	28	120	35
MSCI World ex Australia	FMXA	DM World	10	28	30	35
MSCI World Financials (USD; NTR)	FMWF	DM World	10	105	30	131
MSCI World Growth (USD; NTR)	FMOG	DM World	5	35	15	44
MSCI World Health Care (USD; NTR)	FMWH	DM World	10	105	30	131
MSCI World Industrials (USD; NTR)	FMWI	DM World	10	105	30	131
MSCI World IT (USD; NTR)	FMWL	DM World	10	105	30	131
MSCI World Materials (USD; NTR)	FMWT	DM World	10	105	30	131
MSCI World Mid Cap (USD; NTR)	FMWM	DM World	5	63	15	79

Futures on	Product ID	Market segment	LP1 (Asian time zone)		LP2 (Asian time zone)	
			Size in Lots	Max. Spread in Basis Points	Size in Lots	Max. Spread in Basis Points
MSCI World Real Estate (USD; NTR)	FMWW	DM World	10	105	30	131
MSCI World Small Cap (USD; NTR)	FMSC	DM World	5	70	15	88
MSCI World Utilities (USD; NTR)	FMWQ	DM World	10	105	30	131
MSCI World Value (USD; NTR)	FMOV	DM World	5	35	15	44
MSCI World Enhanced Value (USD; NTR)	FMGV	DM World	5	35	15	44
MSCI World Growth Target (USD; NTR)	FMGT	DM World	5	35	15	44
MSCI World Momentum (USD; NTR)	FMGM	DM World	5	35	15	44
MSCI World Equal Weighted (USD; NTR)	FMGE	DM World	5	35	15	44
MSCI World Quality (USD; NTR)	FMGQ	DM World	5	35	15	44
MSCI World High Dividend Yield (USD; NTR)	FMGD	DM World	5	35	15	44
MSCI World Minimum Volatility (USD; NTR)	FMGO	DM World	5	35	15	44
MSCI Brazil (USD; NTR)	FMBZ	EM	10	105	30	131
MSCI Chile (USD; NTR)	FMCL	EM	5	140	15	175
MSCI China (USD; NTR)	FMCH	EM	15	24	45	30
MSCI China Tech 100	FMCT	EM	20	28	60	35
MSCI Colombia (USD; NTR)	FMCO	EM	5	140	15	175
MSCI Czech Rep (USD; NTR)	FMCZ	EM	5	140	15	175
MSCI Egypt (USD; NTR)	FMEY	EM	5	140	15	175
MSCI EM Asia ex China	FMXC	EM	5	39	15	49
MSCI EM ESG Screened (USD; NTR)	FMSM	EM	40	28	120	35
MSCI EM Commun. Serv. (USD; NTR)	FMMC	EM	10	140	30	175
MSCI EM Cons. Discret. (USD; NTR)	FMMD	EM	10	140	30	175
MSCI EM Cons. Staples (USD; NTR)	FMMS	EM	10	140	30	175
MSCI EM Energy (USD; NTR)	FMMR	EM	10	140	30	175
MSCI EM Financials (USD; NTR)	FMMF	EM	10	140	30	175
MSCI EM Health Care (USD; NTR)	FMMH	EM	10	140	30	175
MSCI EM Industrials (USD; NTR)	FMMI	EM	10	140	30	175
MSCI EM IT (USD; NTR)	FMML	EM	10	140	30	175
MSCI EM Materials (USD; NTR)	FMMT	EM	10	140	30	175
MSCI EM Real Estate (USD; NTR)	FMMW	EM	10	140	30	175
MSCI EM Utilities (USD; NTR)	FMMQ	EM	10	140	30	175
MSCI Emerging Markets (EUR; NTR)	FMEN	EM	15	21	45	26
MSCI Emerging Markets (USD; NTR)	FMEM	EM	20	21	60	26
MSCI Emerging Markets (USD; Price)	FMEF	EM	20	17	60	21
MSCI Emerging Markets Asia (USD; NTR)	FMEA	EM	20	17	60	21
MSCI EM Asia ESG Screened (USD; NTR)	FMSS	EM	40	22	120	28



Futures on	Product ID	Market segment	LP1 (Asian time zone)		LP2 (Asian time zone)	
			Size in Lots	Max. Spread in Basis Points	Size in Lots	Max. Spread in Basis Points
MSCI Emerging Markets Asia ex Korea (USD; NTR)	FMXK	EM	10	39	30	49
MSCI Emerging Markets EMEA (USD; NTR)	FMEE	EM	20	42	60	53
MSCI Emerging Markets EMEA ex Turkey (USD; NTR)	FMXT	EM	5	49	15	61
MSCI Emerging Markets ESG Enhanced Focus	FMFE	EM	40	28	120	35
MSCI Emerging Markets Growth (USD; NTR)	FMMG	EM	5	35	15	44
MSCI Emerging Markets LatAm ex Brazil (USD; NTR)	FMXB	EM	5	63	15	79
MSCI Emerging Markets Latin Am. (USD; NTR)	FMEL	EM	15	105	45	131
MSCI Emerging Markets Value (USD; NTR)	FMMV	EM	5	35	15	44
MSCI GCC Countries (USD; NTR)	FMCG	EM	5	84	15	105
MSCI Hungary (USD; NTR)	FMHU	EM	5	140	15	175
MSCI India (USD; NTR)	FMIN	EM	5	24	15	30
MSCI Indonesia (USD; NTR)	FMID	EM	10	66	30	83
MSCI Kuwait (USD; NTR)	FMKW	EM	10	84	30	105
MSCI Malaysia (USD; NTR)	FMMY	EM	5	44	15	55
MSCI Mexico (USD; NTR)	FMMX	EM	5	56	15	70
MSCI Peru (USD; NTR)	FMPE	EM	10	140	30	175
MSCI Philippines (USD; NTR)	FMPH	EM	5	83	15	104
MSCI Poland (USD; NTR)	FMPL	EM	10	70	30	88
MSCI Qatar (USD; NTR)	FMQA	EM	10	140	30	175
MSCI Saudi Arabia (USD; NTR)	FMSA	EM	10	70	30	88
MSCI South Africa (USD; NTR)	FMZA	EM	5	49	15	61
MSCI Taiwan (USD; NTR)	FMTW	EM	5	35	15	44
MSCI Thailand (USD; NTR)	FMTH	EM	15	44	45	55
MSCI UAE (USD; NTR)	FMUA	EM	5	140	15	175

**a. 2) Quotation parameter during European trading hours (schemes 2 & 5)**

Futures on	Product ID	Market segment	LP1 (European time zone)		LP2 (European time zone)	
			Size in Lots	Max. Spread in Basis Points	Size in Lots	Max. Spread in Basis Points
MSCI Belgium	FMBE	DM Europe	10	25	30	31
MSCI Denmark	FMDM	DM Europe	5	25	15	31
MSCI EMU (EUR; NTR)	FMMU	DM Europe	40	15	120	19
MSCI EMU ESG Screened	FMSO	DM Europe	40	20	120	25
MSCI EMU Growth (EUR; NTR)	FMIG	DM Europe	5	25	15	31
MSCI EMU Value (EUR; NTR)	FMIV	DM Europe	5	25	15	31

Futures on	Product ID	Market segment	LP1 (European time zone)		LP2 (European time zone)	
			Size in Lots	Max. Spread in Basis Points	Size in Lots	Max. Spread in Basis Points
MSCI Europe (EUR; NTR)	FMEU	DM Europe	50	12	150	15
MSCI Europe (EUR; Price)	FMEP	DM Europe	75	18	225	23
MSCI Europe (USD; NTR)	FMED	DM Europe	20	15	60	19
MSCI Europe Communic. Serv.	FMUC	DM Europe	10	50	30	63
MSCI Europe Cons. Discret.	FMUD	DM Europe	10	50	30	63
MSCI Europe Cons. Staples	FMUP	DM Europe	10	50	30	63
MSCI Europe Energy	FMUR	DM Europe	10	50	30	63
MSCI Europe ESG Enhanced Focus	FMFO	DM Europe	40	20	120	25
MSCI Europe ESG Screened	FMSR	DM Europe	40	20	120	25
MSCI Europe ex Switzerland (EUR; NTR)	FMXS	DM Europe	15	20	45	25
MSCI Europe ex UK (EUR; NTR)	FMXG	DM Europe	10	20	30	25
MSCI Europe Financials	FMUF	DM Europe	10	50	30	63
MSCI Europe Growth (EUR; NTR)	FMEG	DM Europe	10	25	30	31
MSCI Europe Health Care	FMUH	DM Europe	10	50	30	63
MSCI Europe Industrials	FMUI	DM Europe	10	50	30	63
MSCI Europe IT	FMUL	DM Europe	10	50	30	63
MSCI Europe Materials	FMUT	DM Europe	10	50	30	63
MSCI Europe Real Estate	FMUW	DM Europe	10	50	30	63
MSCI Europe Small Cap	FMES	DM Europe	5	45	15	56
MSCI Europe Utilities	FMUU	DM Europe	10	50	30	63
MSCI Europe Value (EUR; NTR)	FMEV	DM Europe	10	25	30	31
MSCI Finland	FMFI	DM Europe	10	25	30	31
MSCI France (EUR; NTR)	FMFR	DM Europe	15	25	45	31
MSCI Germany	FMGY	DM Europe	20	25	60	31
MSCI Italy (EUR; NTR)	FMIT	DM Europe	5	25	15	31
MSCI Netherlands	FMNL	DM Europe	10	25	30	31
MSCI Norway	FMNW	DM Europe	5	25	15	31
MSCI Spain	FMSP	DM Europe	10	25	30	31
MSCI Sweden	FMSD	DM Europe	10	25	30	31
MSCI Switzerland (CHF; NTR)	FMST	DM Europe	10	25	30	31
MSCI Switzerland (USD; NTR)	FMSZ	DM Europe	5	25	15	31
MSCI UK (GBP; NTR)	FMUK	DM Europe	5	20	15	25
MSCI UK (USD; NTR)	FMDK	DM Europe	10	20	30	25
MSCI AC ASEAN (USD; NTR)	FMSE	DM World	5	35	15	44
MSCI AC Asia (USD; NTR)	FMAA	DM World	10	35	30	44
MSCI AC Asia ex Japan (USD; NTR)	FMXJ	DM World	15	30	45	38
MSCI AC Asia Pacific (USD; NTR)	FMAP	DM World	25	35	75	44
MSCI AC Asia Pacific ex Japan (USD; NTR)	FMAS	DM World	15	25	45	31
MSCI ACWI (EUR; NTR)	FMAE	DM World	25	25	75	31

Futures on	Product ID	Market segment	LP1 (European time zone)		LP2 (European time zone)	
			Size in Lots	Max. Spread in Basis Points	Size in Lots	Max. Spread in Basis Points
MSCI ACWI (USD; NTR)	FMAC	DM World	25	25	75	31
MSCI ACWI (USD Price)	FMAW	DM World	25	25	75	31
MSCI ACWI ex USA (USD; NTR)	FMXU	DM World	25	30	75	38
MSCI Australia (USD; NTR)	FMAU	DM World	15	20	45	25
MSCI Canada (USD; GTR)	FMGC	DM World	10	18	30	23
MSCI China HK-Listed Large Cap	FMHC	DM World	5	25	15	31
MSCI EAFE (USD; NTR)	FMFA	DM World	15	12	45	15
MSCI EAFE (USD; Price)	FMFP	DM World	10	12	30	15
MSCI EAFE ESG Screened (USD; NTR)	FMSF	DM World	40	20	120	25
MSCI HK-Listed Large Cap	FMHS	DM World	5	25	15	31
MSCI Hong Kong (USD; NTR)	FMHK	DM World	5	35	15	44
MSCI Israel	FMIS	DM World	15	25	45	31
MSCI Japan (JPY; NTR)	FMJY	DM World	15	30	45	38
MSCI Japan (USD; NTR)	FMJP	DM World	15	12	45	15
MSCI Japan ESG Enhanced Focus	FMFJ	DM World	40	20	120	25
MSCI Japan ESG Screened (USD; NTR)	FMSJ	DM World	40	20	120	25
MSCI Kokusai (USD; NTR)	FMKN	DM World	5	20	15	25
MSCI New Zealand (USD; NTR)	FMNZ	DM World	5	50	15	63
MSCI North America (USD; GTR)	FMGA	DM World	5	18	15	23
MSCI North America (USD; NTR)	FMNA	DM World	10	18	30	23
MSCI North America SMID (USD; NTR)	FMNS	DM World	10	45	30	56
MSCI Pacific (USD; NTR)	FMPA	DM World	15	20	45	25
MSCI Pacific ex Japan (USD; NTR)	FMPX	DM World	15	20	45	25
MSCI Singapore (USD; NTR)	FMSI	DM World	5	35	15	44
MSCI USA (USD; GTR)	FMGS	DM World	5	15	15	19
MSCI USA (USD; NTR)	FMUS	DM World	10	15	30	19
MSCI USA Equal Weighted (USD; NTR)	FMUE	DM World	5	25	15	31
MSCI USA ESG Enhanced Focus	FMFU	DM World	40	20	120	25
MSCI USA ESG Screened (USD; NTR)	FMSU	DM World	40	20	120	25
MSCI USA Growth	FMAG	DM World	5	25	15	31
MSCI USA Momentum (USD; NTR)	FMUM	DM World	5	25	15	31
MSCI USA Quality (USD; NTR)	FMUQ	DM World	5	25	15	31
MSCI USA Value	FMAV	DM World	5	25	15	31
MSCI USA Value Weighted (USD; NTR)	FMOV	DM World	5	25	15	31
MSCI World (EUR; NTR)	FMWN	DM World	50	12	150	15
MSCI World (GBP; NTR)	FMWB	DM World	10	15	30	19
MSCI World (USD; NTR)	FMWO	DM World	25	12	75	15
MSCI World (USD; Price)	FMWP	DM World	50	15	150	19

Futures on	Product ID	Market segment	LP1 (European time zone)		LP2 (European time zone)	
			Size in Lots	Max. Spread in Basis Points	Size in Lots	Max. Spread in Basis Points
MSCI World Commun. Serv. (USD; NTR)	FMWC	DM World	10	75	30	94
MSCI World Cons. Discret. (USD; NTR)	FMWD	DM World	10	75	30	94
MSCI World Cons. Staples (USD; NTR)	FMWS	DM World	10	75	30	94
MSCI World Energy (USD; NTR)	FMWR	DM World	10	75	30	94
MSCI World ESG Enhanced Focus	FMFW	DM World	40	20	120	25
MSCI World ESG Screened (USD; NTR)	FMSW	DM World	40	20	120	25
MSCI World ex Australia	FMXA	DM World	10	20	30	25
MSCI World Financials (USD; NTR)	FMWF	DM World	10	75	30	94
MSCI World Growth (USD; NTR)	FMOG	DM World	5	25	15	31
MSCI World Health Care (USD; NTR)	FMWH	DM World	10	75	30	94
MSCI World Industrials (USD; NTR)	FMWI	DM World	10	75	30	94
MSCI World IT (USD; NTR)	FMWL	DM World	10	75	30	94
MSCI World Materials (USD; NTR)	FMWT	DM World	10	75	30	94
MSCI World Mid Cap (USD; NTR)	FMWM	DM World	5	45	15	56
MSCI World Real Estate (USD; NTR)	FMWW	DM World	10	75	30	94
MSCI World Small Cap (USD; NTR)	FMSC	DM World	5	50	15	63
MSCI World Utilities (USD; NTR)	FMWQ	DM World	10	75	30	94
MSCI World Value (USD; NTR)	FMOV	DM World	5	25	15	31
MSCI World Enhanced Value (USD; NTR)	FMGV	DM World	5	25	15	31
MSCI World Growth Target (USD; NTR)	FMGT	DM World	5	25	15	31
MSCI World Momentum (USD; NTR)	FMGM	DM World	5	25	15	31
MSCI World Equal Weighted (USD; NTR)	FMGE	DM World	5	25	15	31
MSCI World Quality (USD; NTR)	FMGQ	DM World	5	25	15	31
MSCI World High Dividend Yield (USD; NTR)	FMGD	DM World	5	25	15	31
MSCI World Minimum Volatility (USD; NTR)	FMGO	DM World	5	25	15	31
MSCI Brazil (USD; NTR)	FMBZ	EM	10	75	30	94
MSCI Chile (USD; NTR)	FMCL	EM	5	100	15	125
MSCI China (USD; NTR)	FMCH	EM	15	22	45	28
MSCI China Tech 100	FMCT	EM	20	25	60	31
MSCI Colombia (USD; NTR)	FMCO	EM	5	100	15	125
MSCI Czech Rep (USD; NTR)	FMCZ	EM	5	100	15	125
MSCI Egypt (USD; NTR)	FMEY	EM	5	100	15	125
MSCI EM Asia ex China	FMXC	EM	5	35	15	44
MSCI EM ESG Screened (USD; NTR)	FMSM	EM	40	20	120	25
MSCI EM Commun. Serv. (USD; NTR)	FMMC	EM	10	100	30	125
MSCI EM Cons. Discret. (USD; NTR)	FMMD	EM	10	100	30	125

Futures on	Product ID	Market segment	LP1 (European time zone)		LP2 (European time zone)	
			Size in Lots	Max. Spread in Basis Points	Size in Lots	Max. Spread in Basis Points
MSCI EM Cons. Staples (USD; NTR)	FMMS	EM	10	100	30	125
MSCI EM Energy (USD; NTR)	FMMR	EM	10	100	30	125
MSCI EM Financials (USD; NTR)	FMMF	EM	10	100	30	125
MSCI EM Health Care (USD; NTR)	FMMH	EM	10	100	30	125
MSCI EM Industrials (USD; NTR)	FMMI	EM	10	100	30	125
MSCI EM IT (USD; NTR)	FMML	EM	10	100	30	125
MSCI EM Materials (USD; NTR)	FMMT	EM	10	100	30	125
MSCI EM Real Estate (USD; NTR)	FMMW	EM	10	100	30	125
MSCI EM Utilities (USD; NTR)	FMMQ	EM	10	100	30	125
MSCI Emerging Markets (EUR; NTR)	FMEN	EM	15	15	45	19
MSCI Emerging Markets (USD; NTR)	FMEM	EM	20	15	60	19
MSCI Emerging Markets (USD; Price)	FMEF	EM	20	12	60	15
MSCI Emerging Markets Asia (USD; NTR)	FMEA	EM	20	15	60	19
MSCI EM Asia ESG Screened (USD; NTR)	FMSS	EM	40	20	120	25
MSCI Emerging Markets Asia ex Korea (USD; NTR)	FMXK	EM	10	35	30	44
MSCI Emerging Markets EMEA (USD; NTR)	FMEE	EM	20	30	60	38
MSCI Emerging Markets EMEA ex Turkey (USD; NTR)	FMXT	EM	5	35	15	44
MSCI Emerging Markets ESG Enhanced Focus	FMFE	EM	40	20	120	25
MSCI Emerging Markets Growth (USD; NTR)	FMMG	EM	5	25	15	31
MSCI Emerging Markets LatAm ex Brazil (USD; NTR)	FMXB	EM	5	45	15	56
MSCI Emerging Markets Latin Am. (USD; NTR)	FMEL	EM	15	75	45	94
MSCI Emerging Markets Value (USD; NTR)	FMMV	EM	5	25	15	31
MSCI GCC Countries (USD; NTR)	FMCG	EM	5	60	15	75
MSCI Hungary (USD; NTR)	FMHU	EM	5	100	15	125
MSCI India (USD; NTR)	FMIN	EM	5	22	15	28
MSCI Indonesia (USD; NTR)	FMID	EM	10	60	30	75
MSCI Kuwait (USD; NTR)	FMKW	EM	10	60	30	75
MSCI Malaysia (USD; NTR)	FMMY	EM	5	40	15	50
MSCI Mexico (USD; NTR)	FMMX	EM	5	40	15	50
MSCI Peru (USD; NTR)	FMPE	EM	10	100	30	125
MSCI Philippines (USD; NTR)	FMPH	EM	5	75	15	94
MSCI Poland (USD; NTR)	FMPL	EM	10	50	30	63
MSCI Qatar (USD; NTR)	FMQA	EM	10	100	30	125
MSCI Saudi Arabia (USD; NTR)	FMSA	EM	10	50	30	63
MSCI South Africa (USD; NTR)	FMZA	EM	5	35	15	44
MSCI Taiwan (USD; NTR)	FMTW	EM	5	32	15	40

Futures on	Product ID	Market segment	LP1 (European time zone)		LP2 (European time zone)	
			Size in Lots	Max. Spread in Basis Points	Size in Lots	Max. Spread in Basis Points
MSCI Thailand (USD; NTR)	FMTH	EM	15	40	45	50
MSCI UAE (USD; NTR)	FMUA	EM	5	100	15	125

**a. 3) Quotation parameter during US trading hours (schemes 3 & 6)**

Futures on	Product ID	Market segment	LP1 (US time zone)		LP2 (US time zone)	
			Size in Lots	Max. Spread in Basis Points	Size in Lots	Max. Spread in Basis Points
MSCI Belgium	FMBE	DM Europe	10	31	30	39
MSCI Denmark	FMDM	DM Europe	5	31	15	39
MSCI EMU (EUR; NTR)	FMMU	DM Europe	40	19	120	24
MSCI EMU ESG Screened	FMSO	DM Europe	40	25	120	31
MSCI EMU Growth (EUR; NTR)	FMIG	DM Europe	5	31	15	39
MSCI EMU Value (EUR; NTR)	FMIV	DM Europe	5	31	15	39
MSCI Europe (EUR; NTR)	FMEU	DM Europe	50	15	150	19
MSCI Europe (EUR; Price)	FMEP	DM Europe	75	23	225	29
MSCI Europe (USD; NTR)	FMED	DM Europe	20	19	60	24
MSCI Europe Communic. Serv.	FMUC	DM Europe	10	63	30	79
MSCI Europe Cons. Discret.	FMUD	DM Europe	10	63	30	79
MSCI Europe Cons. Staples	FMUP	DM Europe	10	63	30	79
MSCI Europe Energy	FMUR	DM Europe	10	63	30	79
MSCI Europe ESG Enhanced Focus	FMFO	DM Europe	40	25	120	31
MSCI Europe ESG Screened	FMSR	DM Europe	40	25	120	31
MSCI Europe ex Switzerland (EUR; NTR)	FMXS	DM Europe	15	25	45	31
MSCI Europe ex UK (EUR; NTR)	FMXG	DM Europe	10	25	30	31
MSCI Europe Financials	FMUF	DM Europe	10	63	30	79
MSCI Europe Growth (EUR; NTR)	FMEG	DM Europe	10	31	30	39
MSCI Europe Health Care	FMUH	DM Europe	10	63	30	79
MSCI Europe Industrials	FMUI	DM Europe	10	63	30	79
MSCI Europe IT	FMUL	DM Europe	10	63	30	79
MSCI Europe Materials	FMUT	DM Europe	10	63	30	79
MSCI Europe Real Estate	FMUW	DM Europe	10	63	30	79
MSCI Europe Small Cap	FMES	DM Europe	5	56	15	70
MSCI Europe Utilities	FMUU	DM Europe	10	63	30	79
MSCI Europe Value (EUR; NTR)	FMEV	DM Europe	10	31	30	39
MSCI Finland	FMFI	DM Europe	10	31	30	39
MSCI France (EUR; NTR)	FMFR	DM Europe	15	31	45	39
MSCI Germany	FMGY	DM Europe	20	31	60	39

Futures on	Product ID	Market segment	LP1 (US time zone)		LP2 (US time zone)	
			Size in Lots	Max. Spread in Basis Points	Size in Lots	Max. Spread in Basis Points
MSCI Italy (EUR; NTR)	FMIT	DM Europe	5	31	15	39
MSCI Netherlands	FMNL	DM Europe	10	31	30	39
MSCI Norway	FMNW	DM Europe	5	31	15	39
MSCI Spain	FMSP	DM Europe	10	31	30	39
MSCI Sweden	FMSD	DM Europe	10	31	30	39
MSCI Switzerland (CHF; NTR)	FMST	DM Europe	10	31	30	39
MSCI Switzerland (USD; NTR)	FMSZ	DM Europe	5	31	15	39
MSCI UK (GBP; NTR)	FMUK	DM Europe	5	25	15	31
MSCI UK (USD; NTR)	FMDK	DM Europe	10	25	30	31
MSCI AC ASEAN (USD; NTR)	FMSE	DM World	5	44	15	55
MSCI AC Asia (USD; NTR)	FMAA	DM World	10	44	30	55
MSCI AC Asia ex Japan (USD; NTR)	FMXJ	DM World	15	38	45	48
MSCI AC Asia Pacific (USD; NTR)	FMAP	DM World	25	44	75	55
MSCI AC Asia Pacific ex Japan (USD; NTR)	FMAS	DM World	15	31	45	39
MSCI ACWI (EUR; NTR)	FMAE	DM World	25	31	75	39
MSCI ACWI (USD; NTR)	FMAC	DM World	25	31	75	39
MSCI ACWI (USD Price)	FMAW	DM World	25	31	75	39
MSCI ACWI ex USA (USD; NTR)	FMXU	DM World	25	38	75	48
MSCI Australia (USD; NTR)	FMAU	DM World	15	25	45	31
MSCI Canada (USD; GTR)	FMGC	DM World	10	20	30	25
MSCI China HK-Listed Large Cap	FMHC	DM World	5	31	15	39
MSCI EAFE (USD; NTR)	FMFA	DM World	15	15	45	19
MSCI EAFE (USD; Price)	FMFP	DM World	10	15	30	19
MSCI EAFE ESG Screened (USD; NTR)	FMSF	DM World	40	25	120	31
MSCI HK-Listed Large Cap	FMHS	DM World	5	31	15	39
MSCI Hong Kong (USD; NTR)	FMHK	DM World	5	44	15	55
MSCI Israel	FMIS	DM World	15	31	45	39
MSCI Japan (JPY; NTR)	FMJY	DM World	15	38	45	48
MSCI Japan (USD; NTR)	FMJP	DM World	15	15	45	19
MSCI Japan ESG Enhanced Focus	FMFJ	DM World	40	25	120	31
MSCI Japan ESG Screened (USD; NTR)	FMSJ	DM World	40	25	120	31
MSCI Kokusai (USD; NTR)	FMKN	DM World	5	25	15	31
MSCI New Zealand (USD; NTR)	FMNZ	DM World	5	63	15	79
MSCI North America (USD; GTR)	FMGA	DM World	5	20	15	25
MSCI North America (USD; NTR)	FMNA	DM World	10	20	30	25
MSCI North America SMID (USD; NTR)	FMNS	DM World	10	50	30	63
MSCI Pacific (USD; NTR)	FMPA	DM World	15	25	45	31
MSCI Pacific ex Japan (USD; NTR)	FMPX	DM World	15	25	45	31

Futures on	Product ID	Market segment	LP1 (US time zone)		LP2 (US time zone)	
			Size in Lots	Max. Spread in Basis Points	Size in Lots	Max. Spread in Basis Points
MSCI Singapore (USD; NTR)	FMSI	DM World	5	44	15	55
MSCI USA (USD; GTR)	FMGS	DM World	5	17	15	21
MSCI USA (USD; NTR)	FMUS	DM World	10	17	30	21
MSCI USA Equal Weighted (USD; NTR)	FMUE	DM World	5	28	15	35
MSCI USA ESG Enhanced Focus	FMFU	DM World	40	22	120	28
MSCI USA ESG Screened (USD; NTR)	FMSU	DM World	40	22	120	28
MSCI USA Growth	FMAG	DM World	5	28	15	35
MSCI USA Momentum (USD; NTR)	FMUM	DM World	5	28	15	35
MSCI USA Quality (USD; NTR)	FMUQ	DM World	5	28	15	35
MSCI USA Value	FMAV	DM World	5	28	15	35
MSCI USA Value Weighted (USD; NTR)	FMOV	DM World	5	28	15	35
MSCI World (EUR; NTR)	FMWN	DM World	50	15	150	19
MSCI World (GBP; NTR)	FMWB	DM World	10	19	30	24
MSCI World (USD; NTR)	FMWO	DM World	25	15	75	19
MSCI World (USD; Price)	FMWP	DM World	50	19	150	24
MSCI World Commun. Serv. (USD; NTR)	FMWC	DM World	10	94	30	118
MSCI World Cons. Discret. (USD; NTR)	FMWD	DM World	10	94	30	118
MSCI World Cons. Staples (USD; NTR)	FMWS	DM World	10	94	30	118
MSCI World Energy (USD; NTR)	FMWR	DM World	10	94	30	118
MSCI World ESG Enhanced Focus	FMFW	DM World	40	25	120	31
MSCI World ESG Screened (USD; NTR)	FMSW	DM World	40	25	120	31
MSCI World ex Australia	FMXA	DM World	10	25	30	31
MSCI World Financials (USD; NTR)	FMWF	DM World	10	94	30	118
MSCI World Growth (USD; NTR)	FMOG	DM World	5	31	15	39
MSCI World Health Care (USD; NTR)	FMWH	DM World	10	94	30	118
MSCI World Industrials (USD; NTR)	FMWI	DM World	10	94	30	118
MSCI World IT (USD; NTR)	FMWL	DM World	10	94	30	118
MSCI World Materials (USD; NTR)	FMWT	DM World	10	94	30	118
MSCI World Mid Cap (USD; NTR)	FMWM	DM World	5	56	15	70
MSCI World Real Estate (USD; NTR)	FMWW	DM World	10	94	30	118
MSCI World Small Cap (USD; NTR)	FMSC	DM World	5	63	15	79
MSCI World Utilities (USD; NTR)	FMWQ	DM World	10	94	30	118
MSCI World Value (USD; NTR)	FMOV	DM World	5	31	15	39
MSCI World Enhanced Value (USD; NTR)	FMGV	DM World	5	31	15	39
MSCI World Growth Target (USD; NTR)	FMGT	DM World	5	31	15	39
MSCI World Momentum (USD; NTR)	FMGM	DM World	5	31	15	39



Futures on	Product ID	Market segment	LP1 (US time zone)		LP2 (US time zone)	
			Size in Lots	Max. Spread in Basis Points	Size in Lots	Max. Spread in Basis Points
MSCI World Equal Weighted (USD; NTR)	FMGE	DM World	5	31	15	39
MSCI World Quality (USD; NTR)	FMGQ	DM World	5	31	15	39
MSCI World High Dividend Yield (USD; NTR)	FMGD	DM World	5	31	15	39
MSCI World Minimum Volatility (USD; NTR)	FMGO	DM World	5	31	15	39
MSCI Brazil (USD; NTR)	FMBZ	EM	10	30	30	38
MSCI Chile (USD; NTR)	FMCL	EM	5	110	15	138
MSCI China (USD; NTR)	FMCH	EM	15	28	45	35
MSCI China Tech 100	FMCT	EM	20	31	60	39
MSCI Colombia (USD; NTR)	FMCO	EM	5	110	15	138
MSCI Czech Rep (USD; NTR)	FMCZ	EM	5	125	15	156
MSCI Egypt (USD; NTR)	FMEY	EM	5	125	15	156
MSCI EM Asia ex China	FMXC	EM	5	44	15	55
MSCI EM ESG Screened (USD; NTR)	FMSM	EM	40	25	120	31
MSCI EM Commun. Serv. (USD; NTR)	FMMC	EM	10	125	30	156
MSCI EM Cons. Discret. (USD; NTR)	FMMD	EM	10	125	30	156
MSCI EM Cons. Staples (USD; NTR)	FMMS	EM	10	125	30	156
MSCI EM Energy (USD; NTR)	FMMR	EM	10	125	30	156
MSCI EM Financials (USD; NTR)	FMMF	EM	10	125	30	156
MSCI EM Health Care (USD; NTR)	FMMH	EM	10	125	30	156
MSCI EM Industrials (USD; NTR)	FMMI	EM	10	125	30	156
MSCI EM IT (USD; NTR)	FMML	EM	10	125	30	156
MSCI EM Materials (USD; NTR)	FMMT	EM	10	125	30	156
MSCI EM Real Estate (USD; NTR)	FMMW	EM	10	125	30	156
MSCI EM Utilities (USD; NTR)	FMMQ	EM	10	125	30	156
MSCI Emerging Markets (EUR; NTR)	FMEN	EM	15	19	45	24
MSCI Emerging Markets (USD; NTR)	FMEM	EM	20	19	60	24
MSCI Emerging Markets (USD; Price)	FMEF	EM	20	15	60	19
MSCI Emerging Markets Asia (USD; NTR)	FMEA	EM	20	19	60	24
MSCI EM Asia ESG Screened (USD; NTR)	FMSS	EM	40	25	120	31
MSCI Emerging Markets Asia ex Korea (USD; NTR)	FMXK	EM	10	44	30	55
MSCI Emerging Markets EMEA (USD; NTR)	FMEE	EM	20	38	60	48
MSCI Emerging Markets EMEA ex Turkey (USD; NTR)	FMXT	EM	5	44	15	55
MSCI Emerging Markets ESG Enhanced Focus	FMFE	EM	40	25	120	31
MSCI Emerging Markets Growth (USD; NTR)	FMMG	EM	5	31	15	39
MSCI Emerging Markets LatAm ex Brazil (USD; NTR)	FMXB	EM	5	50	15	63
MSCI Emerging Markets Latin Am. (USD; NTR)	FMEL	EM	15	30	45	38

Futures on	Product ID	Market segment	LP1 (US time zone)		LP2 (US time zone)	
			Size in Lots	Max. Spread in Basis Points	Size in Lots	Max. Spread in Basis Points
MSCI Emerging Markets Value (USD; NTR)	FMMV	EM	5	31	15	39
MSCI GCC Countries (USD; NTR)	FMCG	EM	5	75	15	94
MSCI Hungary (USD; NTR)	FMHU	EM	5	125	15	156
MSCI India (USD; NTR)	FMIN	EM	5	28	15	35
MSCI Indonesia (USD; NTR)	FMID	EM	10	75	30	94
MSCI Kuwait (USD; NTR)	FMKW	EM	10	75	30	94
MSCI Malaysia (USD; NTR)	FMMY	EM	5	50	15	63
MSCI Mexico (USD; NTR)	FMMX	EM	5	44	15	55
MSCI Peru (USD; NTR)	FMPE	EM	10	110	30	138
MSCI Philippines (USD; NTR)	FMPH	EM	5	94	15	118
MSCI Poland (USD; NTR)	FMPL	EM	10	63	30	79
MSCI Qatar (USD; NTR)	FMQA	EM	10	125	30	156
MSCI Saudi Arabia (USD; NTR)	FMSA	EM	10	63	30	79
MSCI South Africa (USD; NTR)	FMZA	EM	5	44	15	55
MSCI Taiwan (USD; NTR)	FMTW	EM	5	40	15	50
MSCI Thailand (USD; NTR)	FMTH	EM	15	50	45	63
MSCI UAE (USD; NTR)	FMUA	EM	5	125	15	156

**b. Maturity Range A: Outright contracts for LP3**

For the following products, an LP3 scheme is offered. The following quotation parameters apply for the quotation requirements pursuant to Sec. 3 above and the stipends pursuant to Sec. 4b above.

Futures on	Product ID	Product Classification	LP3 Scheme for Asian hours	LP3 Scheme for EU hours	LP3 Scheme for US hours	Scheme LP3	
						Size in Lots	Max. Spread in Basis Points
MSCI EAFE	FMFP	Tier 1		yes	yes	5	7
MSCI EMU	FMMU	Tier 2		yes	yes	10	7
MSCI Europe	FMEU	Tier 2		yes	yes	15	6
MSCI Europe	FMED	Tier 2		yes	yes	10	7
MSCI Japan	FMJP	Tier 2	yes	yes		5	10
MSCI World	FMWO	Tier 2	yes	yes	yes	10	6
MSCI World	FMWN	Tier 2		yes	yes	20	7
MSCI Brazil	FMBZ	Tier 1		yes	yes	5	25
MSCI China	FMCH	Tier 1	yes	yes		3	15
MSCI Emerging Markets	FMEM	Tier 2	yes	yes	yes	5	8
MSCI Emerging Markets	FMEF	Tier 1	yes	yes	yes	5	5
MSCI Emerging Markets Asia	FMEA	Tier 1	yes	yes	yes	5	12
MSCI Emerging Markets EMEA	FMEE	Tier 2		yes		5	15

Futures on	Product ID	Product Classification	LP3 Scheme for Asian hours	LP3 Scheme for EU hours	LP3 Scheme for US hours	Scheme LP3	
						Size in Lots	Max. Spread in Basis Points
MSCI Emerging Markets Latin Am.	FMEL	Tier 2		yes	yes	5	25
MSCI India	FMIN	Tier 1	yes	yes		2	15
MSCI Indonesia	FMID	Tier 2	yes	yes		3	40
MSCI Malaysia	FMMY	Tier 2	yes	yes		2	30
MSCI Taiwan	FMTW	Tier 1	yes	yes		2	25
MSCI Thailand	FMTH	Tier 2	yes	yes		5	30

### c. Maturity Range B: Calendar spread contracts

For the following products, the quotation of the calendar spread is offered as well. Quoting the calendar spread needs to be done in the calendar spread instrument itself. Quotation of the first and second expiry is not sufficient. Quoting the calendar is limited to the quarterly expiry months (March, June, September and December), i.e. only between the first business day and the Thursday before the 3<sup>rd</sup> Friday of those months the calendar spread between the first and the second quarterly expiry needs to be quoted.

Fulfilment of the quotation of calendar spreads is sufficient to gain Liquidity Provider Rebates for the month. In addition, it qualifies for Revenue Sharing. Only an LP2 scheme is offered, i.e. for the volume-related distribution of the Revenue Sharing the cleared volumes are taken into account (see Sec. 4)

The quotation parameters for the calendar spreads are identical for all three time zones.

Futures on	Product ID	Market segment	Scheme LP2	
			Size in Lots	Max. Spread in Index Points absolute (Index Points)
MSCI Europe (USD; NTR)	FMED	DM Europe	200	3.5
MSCI Europe (EUR; NTR)	FMEU	DM Europe	500	0.15
MSCI Australia (USD; NTR)	FMAU	DM World	200	2.0
MSCI Canada (USD; GTR)	FMGC	DM World	75	4.0
MSCI Japan (USD; NTR)	FMJP	DM World	200	2.5
MSCI USA (USD; GTR)	FMGS	DM World	50	7.0
MSCI EAFE (USD; Price)	FMFP	DM World	150	0.8
MSCI EAFE (USD; NTR)	FMFA	DM World	200	2.5
MSCI World (USD; NTR)	FMWO	DM World	200	4.5
MSCI World (EUR; NTR)	FMWN	DM World	400	0.2
MSCI Brazil (USD; NTR)	FMBZ	EM	200	0.25
MSCI China (USD; NTR)	FMCH	EM	250	0.3
MSCI India	FMIN	EM	100	0.6
MSCI Taiwan	FMTW	EM	100	0.4
MSCI Emerging Markets (USD; Price)	FMEF	EM	250	0.5
MSCI Emerging Markets (USD; NTR)	FMEM	EM	250	0.25
MSCI Emerging Markets Asia (USD; NTR)	FMEA	EM	250	0.3

Futures on	Product ID	Market segment	Scheme LP2	
			Size in Lots	Max. Spread in Index Points absolute (Index Points)
MSCI Emerging Markets EMEA (USD; NTR)	FMEE	EM	250	0.20
MSCI Emerging Markets Latin Am. (USD; NTR)	FMEL	EM	200	0.25
MSCI Emerging Markets (EUR; NTR)	FMEN	EM	250	0.25

## **Product Specific Supplement for Options on MSCI Indices**

**Validity: until 31 December 2023**

**Contact:** Ralf Huesmann, Product R&D Equity and Index, T +49-69-211-1 54 43, ralf.huesmann@eurex.com

### **Preamble**

This Product Specific Supplement for Options on MSCI Indices (hereinafter referred to as "Product Specific Supplement") forms an integral part of the Liquidity Provider Agreement („LPA”).

A Liquidity Provider scheme for Options on MSCI Indices is offered. Additionally, two revenue sharing schemes are offered.

### **1. Applicable Building Blocks for Options on MSCI Indices**

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 Scope	Basis	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB*	EBB	
MSCI Options	All MSCI Options	✓			✓	✓	✓	✓	✓

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	According to Eurex Clearing Price List
	Package	
	Strategy	
	Larger Size	
	Tighter Spread	
	Stress Presence	
	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 each product individually:

	MSCI Options
<b>Quotation Period:</b>	09:00 – 17:30 CE(S)T
<b>Required Coverage:</b>	70%
<b>Maturity Range:</b>	The first seven expirations need to be quoted
<b>Strike Price Window:</b>	A strike price window of 7 strikes and a requirement of 5 strikes apply Asymmetric quotation is allowed.
<b>Response to Quote Requests:</b>	Quote requests do not have to be answered
<b>Minimum Quote Size:</b>	See quotation parameters table below (cp. Sec. 5)
<b>Maximum Spread:</b>	See quotation parameters table below (cp. Sec. 5)

### 4. Other monetary incentive schemes: Revenue Sharing

Two different revenue sharing schemes are offered as of 1 January 2022 until 31 December 2023 in accordance with section 3.1.2 of the General Supplement to the LPA. While one revenue sharing scheme applies to each product individually, the other applies to a package of MSCI options. The evaluation takes place on a monthly basis.

	Single Product Scheme	MSCI Options Package
<b>Revenue Pool:</b>	Up to 15% of the net revenues of the product	Up to 15% of the net revenues of all MSCI Index Options, which were fulfilled
<b>Participation Condition:</b>	Fulfilment of Basis Building Block requirements in the respective product	Fulfilment of Basis Building Block requirements in at least 5 MSCI Index Options
<b>Number of Participants:</b>	Up to 5	Up to 5
<b>Qualification criterion:</b>	The top 5 fulfilling liquidity providers participate, ranked according to their share of volume in all accounts (order book, TES and Eurex EnLight) of all fulfilling liquidity providers	The top 5 fulfilling liquidity providers participate, ranked according to their share of volume in all accounts (order book, TES and Eurex EnLight) of all fulfilling liquidity providers
<b>Distribution Method:</b>	10% of the net revenues are distributed proportionally among all qualifying liquidity providers according to their share of trading volume in all accounts (order book, TES and Eurex EnLight) of all qualifying liquidity providers  5% of the net revenues are distributed equally between all qualifying liquidity providers	10% of the net revenues are distributed proportionally among all qualifying liquidity providers according to their share of trading volume in all accounts (order book, TES and Eurex EnLight) of all qualifying liquidity providers  5% of the net revenues are distributed equally between all qualifying liquidity providers

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.

## 5. Quotation Requirements

### 5.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread	Unit
MSCI 1	5.3	0.8	Absolute absolute (Index Points)
	53.3	15%	percent
		8	absolute (Index Points) absolute
MSCI 2	13.3	2	absolute (Index Points) absolute
	133.3	15%	percent
		20	absolute (Index Points) absolute
MSCI 3	40.0	8	absolute (Index Points) absolute
	400.0	20%	percent
		80	absolute (Index Points) absolute

Spread Class	Bid up to	Maximum Spread	Unit
MSCI 4	15.0	3	absolute (Index Points) absolute
	187.5	20%	percent
		37.5	absolute (Index Points) absolute
MSCI 5	133.3	20	absolute (Index Points) absolute
	1666.7	15%	percent
		250	absolute (Index Points) absolute

### 5.2. Quotation Parameters

The following quotation parameters apply for the quotation requirements pursuant to Sec. 3 above and the revenue sharing scheme pursuant to Sec. 4 above.

Options on	Product ID	Spread Class	Basis Minimum Quote Size (contracts)
MSCI AC Asia Pacific ex Japan	OMAS	MSCI 2	10
MSCI ACWI	OMAC	MSCI 1	50
MSCI ACWI	OMAW	MSCI 2	50
MSCI China	OMCH	MSCI 4	50
MSCI China HK-Listed Large Cap	OMHC	MSCI 3	25
MSCI EAFE	OMFA	MSCI 5	10
MSCI EAFE	OMFP	MSCI 3	100
MSCI Emerging Markets	OMEF	MSCI 4	100
MSCI Emerging Markets	OMEM	MSCI 4	100
MSCI Emerging Markets ESG Screened	OMSM	MSCI 3	50
MSCI Emerging Markets	OMEN	MSCI 4	10
MSCI Emerging Markets Asia	OMEA	MSCI 4	10
MSCI Emerging Markets Asia ESG Screened	OMSS	MSCI 3	50
MSCI Emerging Markets EMEA	OMEE	MSCI 4	10
MSCI Emerging Markets Latin Am.	OMEL	MSCI 3	5
MSCI Europe	OMEPE	MSCI 1	150

Options on	Product ID	Spread Class	Basis Minimum Quote Size (contracts)
MSCI Europe	OMEU	MSCI 1	100
MSCI Europe Growth	OMEG	MSCI 1	25
MSCI Europe Value	OMEV	MSCI 1	25
MSCI HK-Listed Large Cap	OMHS	MSCI 3	25
MSCI Japan	OMJP	MSCI 5	25
MSCI Saudi Arabia	OMSA	MSCI 3	50
MSCI USA ESG Screened	OMSU	MSCI 3	50
MSCI World	OMWN	MSCI 1	25
MSCI World	OMWB	MSCI 5	10
MSCI World	OMWO	MSCI 5	100
MSCI World ESG Screened	OMSW	MSCI 3	50
MSCI World	OMWP	MSCI 3	150



## **Product Specific Supplement for Options on EURO STOXX® and STOXX® Europe 600 Sector Indices**

**Validity: Until 31 December 2023**

**Contact:** Floris Florquin, Equity & Index Product Design, T +44 207 862 7662, floris.florquin@eurex.com

### **Preamble**

This Product Specific Supplement for Options on EURO STOXX® and STOXX® Europe 600 Sector Indices (hereinafter referred to as "Product Specific Supplement") forms an integral part of the Liquidity Provider Agreement (LPA).

A Liquidity Provider scheme for Options on EURO STOXX® and STOXX® Europe 600 Sector Indices is 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 Scope	Basis	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
STXSO	OESB	✓	✓	✓*	✓	✓	✓	✓	✓
STXSO	All STOXX® Sector Index Options excl. OESB	✓	✓		✓	✓	✓	✓	✓

\*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. The evaluation takes place on a monthly basis.

Execution type	Building Block	STXSO
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 each product individually:

	STXSO
<b>Quotation Period:</b>	09:00 – 17:30 CE(S)T
<b>Required Coverage:</b>	85%
<b>Maturity Range:</b>	The first five expirations need- to be quoted
<b>Strike Price Window:</b>	5 out of 7
<b>Minimum Quote Size:</b>	See quotation parameters table below (cp. Sec. 5.2)
<b>Maximum Spread:</b>	See quotation parameters table below (cp. Sec. 5.2)

#### 3.2. Package Block Requirements

	STXSO
<b>Package components:</b>	A list of products can be found in the quotation parameters table below (cp. Sec. 5.2)
<b>Fulfilment Criterion:</b>	Fulfilment of Basis Building Block requirements in 17 products of the scheme STXSO
<b>Mandatory Products:</b>	OSTB, OESB

#### 4. Other monetary incentive schemes: Revenue Sharing

A revenue sharing scheme is offered as of 1 January 2023 until 31 December 2023 in accordance with section 3.1.2 of the General Supplement to the LPA. The scheme applies to the package STXSO. The evaluation takes place on a monthly basis

	STXSO
<b>Revenue Sharing Pool:</b>	Up to 15% of the net revenues (order book, TES and EnLight) of all products in the package STXSO with the exception of OESB. The product OESB contributes to the revenue sharing pool with 15% of the net revenues (order book only)
<b>Participation Condition:</b>	Fulfilment of requirements of Basis Building Block, Package Building Block, Tighter Spread Building Block and Larger Size Building Block in 17 products. The products OESB and OSTB are mandatory
<b>Number of Participants:</b>	Up to 4
<b>Qualification criterion:</b>	The top 4 fulfilling Liquidity Providers participate; ranked according to their share of trading volume on M- and P-accounts (order book) of all fulfilling Liquidity Providers in all products of the package STXSO
<b>Distribution Method:</b>	Half of the revenue sharing pool is distributed proportionally between all qualifying Liquidity Providers according to their share of trading volume in M-accounts (order book, TES and Eurex EnLight)  The other half of the revenue sharing pool is distributed equally between all qualifying Liquidity Providers
<b>Distribution Cap:</b>	The maximum monthly revenue sharing amount is capped at EUR 80,000 per Liquidity Provider

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.

#### 5. Quotation Requirements

##### 5.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread	Unit
STXSO	5.3	0.8	<del>absolute (Index Points)</del> absolute
	53.3	15%	percent
		8	<del>absolute (Index Points)</del> absolute

## 5.2. Quotation Parameters

The following quotation parameters apply for the quotation requirements pursuant to Sec. 3 above and the revenue sharing scheme pursuant to Sec. 4 above.

Scheme	Index	Product ID	Spread Class	Basis Minimum Quote Size (contracts)
STXSO	Banks	OESB	STXSO	200
STXSO	Banks	OSTB	STXSO	50
STXSO	Automobile & Parts	OESA/OSTA	STXSO	50
STXSO	Basic Resources	OESS	STXSO	10
STXSO	Basic Resources	OSTS	STXSO	50
STXSO	Chemicals	OESC/OSTC	STXSO	10
STXSO	Construction & Materials	OESN/OSTN	STXSO	10
STXSO	Financial Services	OESF/OSTF	STXSO	10
STXSO	Food & Beverage	OESO/OSTO	STXSO	10
STXSO	Health Care	OESH/OSTH	STXSO	30
STXSO	Industrial Goods & Services	OESG/OSTG	STXSO	10
STXSO	Insurance	OESI/OSTI	STXSO	50
STXSO	Media	OESM/OSTM	STXSO	10
STXSO	Oil & Gas	OESE/OSTE	STXSO	50
STXSO	Personal & Household Goods	OESZ/OSTZ	STXSO	10
STXSO	Real Estate	OESL/OSTL	STXSO	10
STXSO	Retail	OESR/OSTR	STXSO	10
STXSO	Technology	OESY/OSTY	STXSO	10
STXSO	Telecommunication	OEST/OSTT	STXSO	50
STXSO	Travel & Leisure	OESV/OSTV	STXSO	10
STXSO	Utilities	OESU/OSTU	STXSO	50
STXSO	Food, Beverage & Tobacco	OESW/OSTW	STXSO	10
STXSO	Energy	OESJ/OSTJ	STXSO	10
STXSO	Consumer Products & Services	OESK/OSTQ	STXSO	10
STXSO	Personal Care, Drug & Grocery Stores	OESP/OSTP	STXSO	10

## **Liquidity Provider Scheme for Options on EURO STOXX® and STOXX® Europe 600 Broad based and Size Indices**

**Validity:** Until further notice

**Contact:** Market Development & Pricing Email: eurex.pricing@eurex.com

### **Preamble**

This Product Specific Supplement for Options on EURO STOXX® and STOXX® Europe 600 Broad based and Size Indices (hereinafter referred to as “Product Specific Supplement”) forms an integral part of the LPA.

A Liquidity Provider scheme for Options on EURO STOXX® and STOXX® Europe 600 Broad based and Size Indices 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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
BB/Size Options	OXXE OLCP/E OMCP/E OSCP/E	✓			✓	✓	✓	✓	

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	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 each product individually:

	BB/Size Options
<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>	100 contracts on the bid and ask side
<b>Maximum Spread:</b>	Spread Class "BB-Size" (cp. Sec. 4.1)

### 4. Quotation Requirements

#### 4.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread	Unit
BB-Size	5.3	0.8	<del>Absolute</del> absolute (Index Points)
	53.3	15%	percent
		8	<del>absolute (Index Points)</del> absolute

## **Product Specific Supplement for Options on STOXX® Europe 50 and 600 Indices**

**Validity: Until 31 December 2023**

**Contact:** Christine Heyde, Equity & Index Product Design, T +49-69-211-1 56 98, christine.heyde@eurex.com

### **Preamble**

This Product Specific Supplement for Options on STOXX® Europe 50 and 600 Indices (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 50 and 600 Indices is offered until further notice. Additionally, two revenue sharing schemes are 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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
OSTX	OSTX	✓			✓	✓	✓	✓	✓
OXXP	OXXP	✓			✓	✓	✓	✓	✓

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	OXXP, OSTX
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 each product individually:

	OSTX	OXXP
<b>Quotation Period:</b>	09:00 – 17:30 CE(S)T	
<b>Required Coverage:</b>	85%	
<b>Maturity Range:</b>	The first seven expirations need to be quoted	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	100 contracts on the bid and ask side
<b>Maximum Spread:</b>	Spread Class “OSTX” (cp. Sec. 5.1)	Spread Class “OXXP” (cp. Sec. 5.1)

### 4. Other monetary incentive schemes: Revenue Sharing

Two revenue sharing schemes for Options on STOXX<sup>®</sup> Europe 50 and 600 Indices are offered as of 1 January 2023 until 31 December 2023 in accordance with section 3.1.2 of the General Supplement to the LPA. The evaluation takes place on a monthly basis.

	OSTX	OXXP
<b>Revenue Sharing Pool:</b>	Up to 25% of the net revenues of the product OSTX	Up to 20% of the net revenues of the product OXXP
<b>Participation Condition:</b>	Fulfilment of Basis Building Block requirements	Fulfilment of Basis Building Block requirements
<b>Number of Participants:</b>	Up to 3	Up to 3
<b>Qualification criterion:</b>	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	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
<b>Distribution Method:</b>	Ranked according to their share of trading volume in M-accounts (order book, Eurex EnLight 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. If only two Liquidity Providers qualify, the top ranked Liquidity Provider receives 15% and the other one 10% of the net revenues. If only one Liquidity Provider qualifies, this Liquidity Provider receives 25% of the net revenues.	Ranked according to their share of trading volume in M-accounts (order book, Eurex EnLight and TES) of all qualifying Liquidity Providers the top Liquidity Provider will receive 10% of the net revenues, while 6% will be shared with the Liquidity Provider ranked 2 and another 4% with the Liquidity Provider ranked 3. If only two Liquidity Providers qualify, the top ranked Liquidity Provider receives 12% and the other one 8% of the net revenues. If only one Liquidity Provider qualifies, this Liquidity Provider receives 20% of the net revenues.

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.



## 5. Quotation Requirements

### 5.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread	Unit
OSTX	15.0	3	<del>absolute</del> absolute (Index Points)
	187.5	20%	Percent
		37.5	<del>absolute (Index Points)</del> absolute

Spread Class	Bid up to	Maximum Spread	Unit
OXXP	5.3	0.8	<del>absolute (Index Points)</del> absolute
	53.3	15%	Percent
		8	<del>absolute (Index Points)</del> absolute

## **Liquidity Provider Scheme for Options on EURO STOXX 50<sup>®</sup> ex Financials Index**

**Validity:** Until further notice

**Contact:** Market Development & Pricing Email: eurex.pricing@eurex.com

### **Preamble**

This Product Specific Supplement for Options on EURO STOXX 50<sup>®</sup> ex Financials Index (hereinafter referred to as “Product Specific Supplement”) forms an integral part of the LPA.

A Liquidity Provider scheme for Options on EURO STOXX 50<sup>®</sup> ex Financials Index will be 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
OEXF	OEXF	✓			✓	✓	✓	✓	

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	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:

	OEXF
<b>Quotation Period:</b>	09:00 – 17:30 CE(S)T
<b>Required Coverage:</b>	85%
<b>Maturity Range:</b>	The first eight expirations need to be quoted
<b>Strike Price Window:</b>	5 out of 7
<b>Minimum Quote Size:</b>	50 contracts on the bid and ask side
<b>Maximum Spread:</b>	Spread Class "OEXF" (cp. Sec. 4.1)

### 4. Quotation Requirements

#### 4.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread	Unit
OEXF	5.3	1	<u>absolute (Index Points)</u> absolute
	53.3	20%	percent
		11	<u>absolute (Index Points)</u> absolute

**Liquidity Provider Scheme for Options on Mini- MDAX<sup>®</sup>, TecDAX<sup>®</sup> and DivDAX<sup>®</sup>****Indices****Validity: Until further notice****Contact:** Eurex Pricing & Market Making Email: eurex.pricing@eurexchange.com**Preamble**

This Product Specific Supplement for Options on Mini- MDAX<sup>®</sup>, TecDAX<sup>®</sup> and DivDAX<sup>®</sup> Indices (hereinafter referred to as “Product Specific Supplement”) forms an integral part of the LPA.

A Liquidity Provider scheme for Options on Mini-MDAX<sup>®</sup>, TecDAX<sup>®</sup> and DivDAX<sup>®</sup> Indices will be 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
Mini-MDAX	OSMX	✓			✓	✓	✓	✓	
TecDAX	OTDX	✓			✓	✓	✓	✓	
DivDAX	ODIV	✓			✓	✓	✓	✓	

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	Mini-MDAX		TecDAX	DivDAX
Order book	Basis	According to Eurex Clearing Price List		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	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	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:

	Mini-MDAX		TecDAX	DivDAX
<b>Quotation Period:</b>	09:00 – 17:30 CE(S)T			
<b>Required Coverage:</b>	85%			
<b>Maturity Range:</b>	The first seven 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		100 contracts on the bid and ask side	50 contracts on the bid and ask side
<b>Maximum Spread:</b>	Spread Class "O2MX" (cp. Sec. 4.1)		Spread Class "OTDX" (cp. Sec. 4.1)	Spread Class "ODIV" (cp. Sec. 4.1)

### 4. Quotation Requirements

#### 4.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread	Unit
O2MX	66.6	10	Absoluteabsolute (Index Points)
	666.6	15%	percent
		100	absolute (Index Points)absolute
ODIV	5.3	0.8	absolute (Index Points)absolute
	53.3	15%	percent
		8	absolute (Index Points)absolute

Spread Class	Bid up to	Maximum Spread	Unit
OTDX	13.3	2	absolute (Index Points)absolute
	133.3	15%	percent
		20	absolute (Index Points)absolute

## **Product Specific Supplement for Futures on VSTOXX<sup>®</sup> Index**

**Validity: Until 31 December 2023**

**Contact:** Sascha Semroch, Product R&D Equity and Index, T +49-69-211-1 50 78, sascha.semroch@eurex.com

### **Preamble**

This Product Specific Supplement for Futures on VSTOXX<sup>®</sup> Index (hereinafter referred to as "Product Specific Supplement") forms an integral part of the Liquidity Provider Agreement (LPA).

Three Liquidity Provider schemes for Futures on VSTOXX<sup>®</sup> Index will be offered. The schemes FVS2 and FVS3 are combined with a revenue sharing program.

### **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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	
FVS1	FVS	✓						
FVS2	FVS	✓						✓
FVS3	FVS	✓						✓

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

\* For products with MMO flag.

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

Upon fulfilment of the Building Block requirements of VSTOXX Futures, 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	FVS1	FVS2	FVS3
Order book	Basis	100%	100%	100%
	Package	-	-	-
	Strategy	-	-	-
	Larger Size	-	-	-
	Tighter Spread	-	-	-
	<b>Total</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>
Eurex EnLight	Basis	100%	100%	100%
	Package	-	-	-
	Strategy	-	-	-
	EnLight	-	-	-
	<b>Total</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>
Off-book*	Basis	100%	100%	100%
	Package	-	-	-
	Strategy	-	-	-
	<b>Total</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

### 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:

	FVS 1	FVS 2	FVS 3
<b>Quotation Period:</b>	09:00 – 17:30 CE(S)T		14:00 – 22:00 CE(S)T
<b>Required Coverage:</b>	75%		
<b>Maturity Range:</b>	The first three expirations need to be quoted	The first eight expirations need to be quoted	The first three expirations need to be quoted
<b>Minimum Quote Size:</b>	75 contracts on the bid and ask side	Expiry 1-3	200
		Expiry 4-6	100
		Expiry 7-8	50
<b>Maximum Spread:</b>	Spread Class "FVS 1" (cp. Sec 5.1)	Spread Class "FVS 2" (cp. Sec 5.1)	Spread Class "FVS 3" (cp. Sec 5.1)

#### 4. Other monetary incentive schemes: Revenue Sharing

A revenue sharing scheme for Futures on VSTOXX<sup>®</sup> Index is offered in accordance with section 3.1.2 of the General Supplement to the LPA. The evaluation takes place on a monthly basis.

	FVS 2/3
<b>Revenue Sharing Pool:</b>	Up to 30% of the net revenues of the product FVS that are generated between 8 AM and 10 PM CE(S)T
<b>Participation Condition:</b>	Fulfilment of Basis Block requirements of the scheme FVS 2 and/ or FVS3
<b>Number of Participants:</b>	All fulfilling participants
<b>Qualification criterion:</b>	All fulfilling Liquidity Providers participate; according to their share of trading volume in M-accounts (order book and off-book) of all fulfilling Liquidity Providers
<b>Distribution Method:</b>	The market share in trading volumes in M account (order book and off book) of each fulfilling Liquidity provider will be rounded to two decimals (e.g. 10.33%) and multiplied by the revenue sharing pool.

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.

Eurex Clearing shall be entitled to pay the revenue sharing incentive to the account of the respective Liquidity Provider that has qualified for the revenue sharing payment according to this section 4.

The Liquidity Provider shall authorize its Clearing Member to collect this revenue sharing payment on his behalf.

## 5. Quotation Requirements

### 5.1. Available Spread Classes

Spread Class*	Bid up to	Maximum Spread		Unit
		Expiry 1-3	Expiry 4-8	
FVS1	20	0.3	n/a	<del>absolute</del> <del>(Points)</del> absolute
	30	2%	n/a	percent
	40	3%	n/a	percent
	60	6%	n/a	percent
	>60	9%	n/a	percent
FVS2	20	0.3	0.45	<del>absolute</del> <del>(Points)</del> absolute
	30	2%	3%	percent
	40	3%	5%	percent
	60	6%	9%	percent
	>60	9%	14%	percent
FVS3	20	0.4	n/a	<del>absolute</del> <del>(Points)</del> absolute
	30	3%	n/a	percent
	40	4%	n/a	percent
	60	8%	n/a	percent
	>60	11%	n/a	percent

\*Deviating from section 2.3.1.2 of the General Supplement to the LPA the maximum BBB spread requirement shall be tripled during Stressed Market Conditions (SMC) pursuant to Section 2.2.1 of the General Supplement to the LPA.



## **Product Specific Supplement for Options on Futures on VSTOXX® Index**

**Validity: Until 31 December 2023**

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### **Preamble**

This Product Specific Supplement for Options on Futures on VSTOXX® Index (hereinafter referred to as “Product Specific Supplement”) forms an integral part of the Liquidity Provider Agreement (LPA).

As of 01 01 2023, a Liquidity Provider scheme for Options on VSTOXX Futures (OVS2) will be offered as follows:

### **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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence*	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	
OVS	OVS2	✓						✓

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

\* For products with MMO flag.

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

Upon fulfilment of the Building Block requirements of Options on VSTOXX Futures, 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	OVS2
Order book	Basis	100%
	Package	-
	Strategy	-
	Larger Size	-
	Tighter Spread	-
	<b>Total</b>	<b>100%</b>
Eurex EnLight	Basis	100%
	Package	-
	Strategy	-
	EnLight	-
	<b>Total</b>	<b>100%</b>
TES	Basis	100%
	Package	-
	Strategy	-
	<b>Total</b>	<b>100%</b>

### 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:

	OVS2
<b>Quotation Period:</b>	09:00 – 17:30 CE(S)T
<b>Required Coverage:</b>	80%
<b>Maturity Range:</b>	The first six expirations need to be quoted
<b>Strike Price Window:</b>	5 out of 11
<b>Minimum Quote Size:</b>	750 contracts on the bid and ask side for expirations 1-3; 200 contracts on the bid and ask side for expirations 4-6;
<b>Maximum Spread:</b>	Spread Class "OVS" (cp. Sec 5.1)

### 4. Other monetary incentive schemes: Revenue Sharing

A revenue sharing scheme for Options on Futures on VSTOXX<sup>®</sup> Index is offered in accordance with section 3.1.2 of the General Supplement to the LPA. The evaluation takes place on a monthly basis.

	OVS2
<b>Revenue Sharing Pool:</b>	Up to 30% of the net revenues (revenues from trading and clearing minus Liquidity Provider rebates) of the product OVS2
<b>Participation Condition:</b>	Fulfilment of Basis Block requirements of the product OVS2
<b>Number of Participants:</b>	All fulfilling Liquidity Providers
<b>Qualification criterion:</b>	All fulfilling Liquidity Providers participate; according to each individual share of trading volume in M-accounts (order book and off-book) of all fulfilling Liquidity Providers
<b>Distribution Method:</b>	The market share in trading volume in M accounts (order book and off book) of each fulfilling Liquidity provider will be rounded to two decimals (e.g. 10.33%) and multiplied by the revenue sharing pool

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.

Eurex Clearing shall be entitled to pay the revenue sharing incentive to the account of the respective Liquidity Provider that has qualified for the revenue sharing payment according to this section 4.

The Liquidity Provider shall authorize its Clearing Member to collect this revenue sharing payment on his behalf.

### 5. Quotation Requirements

#### 5.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread		Unit
		Exp. 1-4	Exp. 5-6	
OVS	2.0	0.30	0.40	absolute (Points)absolute
	20.0	15%	20%	percent
		3.0	4.0	absolute (Points)absolute

## **Product Specific Supplement for Eurex Daily Futures on Mini-KOSPI 200 Futures**

**Validity: Until 31 December 2023**

**Contact:** Floris Florquin, Product R&D Equity and Index, T +44-207-862-7662, floris.florquin@eurex.com

### **Preamble**

This Product Specific Supplement for Eurex Daily Futures on Mini-KOSPI 200 Futures (hereinafter referred to as "Product Specific Supplement") forms an integral part of the Liquidity Provider Agreement (LPA).

One Liquidity Provider scheme for Eurex Daily Futures on Mini-KOSPI 200 Futures 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 Scope	Basis	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
FMK2	Eurex Daily Futures on Mini-KOSPI 200 Futures	✓					✓		

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	FMK2
<b>Order book</b>	<b>Basis</b>	<b>50%</b>
	<b>Package</b>	-
	<b>Strategy</b>	-
	<b>Larger Size</b>	-
	<b>Tighter Spread</b>	-
	<b>Total</b>	<b>50%</b>
<b>Eurex EnLight</b>	<b>Basis</b>	-
	<b>Package</b>	-
	<b>Strategy</b>	-
	<b>Eurex EnLight</b>	-
	<b>Total</b>	-
<b>TES</b>	<b>Basis</b>	<b>50%</b>
	<b>Package</b>	-
	<b>Strategy</b>	-
	<b>Eurex EnLight</b>	-
	<b>Total</b>	<b>50%</b>

### 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:

	FMK2
<b>Quotation Period:</b>	10:00 – 17:30 CET or 11:00 – 17:30 CE(S)T
<b>Required Coverage:</b>	70%
<b>Maturity Range:</b>	The front month needs to be quoted 5 trading days prior to expiry the second month can be quoted instead
<b>Minimum Quote Size:</b>	10 contracts on the bid and ask side
<b>Maximum Spread:</b>	0.20 {absolute} <u>(Index Points)</u>

## **Liquidity Provider Scheme for Eurex Daily Futures on KOSPI 200 Options**

**Validity: Until further notice**

**Contact:** Floris Florquin, Product R&D Equity and Index, T +44-207-862-7662, floris.florquin@eurex.com

### **Preamble**

This Product Specific Supplement for Eurex Daily Futures on KOSPI 200 Options (hereinafter referred to as "Product Specific Supplement") forms an integral part of the LPA.

A Liquidity Provider scheme for Eurex Daily Futures on KOSPI 200 Options is offered.

In the case of the OKS2 product, two-sided limit orders are also included in LP measurement and are treated as per section 2.1.(1).b. of the General Supplement to the LPA.

### **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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
OKS2	OKS2	✓					✓		

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	According to Eurex Clearing Price List
	Package	
	Strategy	
	Larger Size	
	Tighter Spread	
	Total	
Eurex EnLight	Basis	-
	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 each product individually:

	OKS2
<b>Quotation Period:</b>	10:00 – 17:30 CET or 11:00 – 17:30 CE(S)T
<b>Required Coverage:</b>	70%
<b>Maturity Range:</b>	The first two expirations need to be quoted
<b>Strike Price Window:</b>	9 out of 17
<b>Minimum Quote Size:</b>	10 contracts on the bid and ask side for the front month; 5 contracts for the second expiration
<b>Maximum Spread:</b>	Spread Class “OKS2” (cp. Sec. 4.1)

### 4. Quotation Requirements

#### 4.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread		Unit
		1st Exp.	2nd Exp.	
OKS2	1.5	0.15	0.2	<del>absolute (Index Points)</del> absolute
	20.0	10%	15%	percent
		2.00	3.00	<del>absolute (Index Points)</del> absolute

## Liquidity Provider Scheme for Options on ATX<sup>®</sup> Index

**Validity: Until further notice**

**Contact:** Market Development & Pricing Email: [eurex.pricing@eurex.com](mailto:eurex.pricing@eurex.com)

### Preamble

This Product Specific Supplement for Options on ATX<sup>®</sup> Index (hereinafter referred to as “Product Specific Supplement”) forms an integral part of the LPA.

A Liquidity Provider scheme for Options on ATX<sup>®</sup> Index will be 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
OATX	OATX	✓			✓	✓	✓	✓	

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	OATX
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 each product individually:

	OATX	
<b>Quotation Period:</b>	09:00 – 17:30 CE(S)T	
<b>Required Coverage:</b>	80%	
<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>	10 contracts on the bid and ask side	
<b>Maximum Spread:</b>	Spread Class "OATX" (cp. Sec. 4.1)	

#### 4. Quotation Requirements

##### 4.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread	Unit
OATX	40.0	12	<del>absolute (Index Points)</del> absolute
	400.0	30%	percent
		120	<del>absolute (Index Points)</del> absolute



## Liquidity Provider Scheme for Options on CECE<sup>®</sup> EUR Index

**Validity: Until further notice**

**Contact:** Market Development & Pricing Email: [eurex.pricing@eurex.com](mailto:eurex.pricing@eurex.com)

### Preamble

This Product Specific Supplement for Options on CECE<sup>®</sup> EUR Index (hereinafter referred to as “Product Specific Supplement”) forms an integral part of the LPA.

A Liquidity Provider scheme for Options on CECE<sup>®</sup> EUR Index will be 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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
OCEE	OCEE	✓			✓	✓	✓	✓	

The requirements for Strategy Block, Larger Size Block, Tighter Spread Block and Stress Presence 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	According to Eurex Clearing Price List
	Package	
	Strategy	
	Larger Size	
	Tighter Spread	
	<b>Total</b>	
Eurex EnLight	Basis	According to Eurex Clearing Price List
	Package	
	Strategy	
	Eurex EnLight	
TES	Basis	According to Eurex Clearing Price List
	Package	
	Strategy	
	Eurex EnLight	

### 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:

	OCEE
<b>Quotation Period:</b>	09:00 – 17:30 CE(S)T
<b>Required Coverage:</b>	80%
<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>	10 contracts on the bid and ask side
<b>Maximum Spread:</b>	Spread Class "OCEE" (cp. Sec. 4.1)

### 4. Quotation Requirements

#### 4.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread	Unit
OCEE	40	12	<del>absolute (Index Points)</del> absolute
	400	30%	percent
		120	<del>absolute (Index Points)</del> absolute

## Liquidity Provider Scheme for Options on SMIM<sup>®</sup> Index

**Validity: Until further notice**

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### Preamble

This Product Specific Supplement for Options on SMIM<sup>®</sup> Index (hereinafter referred to as “Product Specific Supplement”) forms an integral part of the LPA.

A Liquidity Provider scheme for Options on SMIM<sup>®</sup> Index will be 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 dependent on the fulfilment of Building Blocks. For this Product Specific Supplement, the following Building Blocks are applicable:

Scheme	Product ID	Basis	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
OSMM	OSMM	✓			✓	✓	✓	✓	

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	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 each product individually:

	OSMM
<b>Quotation Period:</b>	08:00 – 17:20 CE(S)T
<b>Required Coverage:</b>	85%
<b>Maturity Range:</b>	The first seven 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 "OSMM" (cp. Sec. 4.1)

### 4. Quotation Requirements

#### 4.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread	Unit
OSMM	5.3	0.8	<del>absolute (Index Points)</del> absolute
	53.3	15%	percent
		8	<del>absolute (Index Points)</del> absolute

## Liquidity Provider Scheme for Options on OMX Helsinki 25 Index

**Validity:** Until further notice

**Contact:** Market Development & Pricing Email: [eurex.pricing@eurex.com](mailto:eurex.pricing@eurex.com)

### Preamble

This Product Specific Supplement for Options on OMX Helsinki 25 Index (hereinafter referred to as "Product Specific Supplement") forms an integral part of the LPA.

A Liquidity Provider scheme for Options on OMX Helsinki 25 Index will be 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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
OFOX	OFOX	✓			✓	✓	✓	✓	

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 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	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:

	OFOX
<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>	10 contracts on the bid and ask side
<b>Maximum Spread:</b>	Spread Class "OFOX" (cp. Sec. 4.1)

### 4. Quotation Requirements

#### 4.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread	Unit
OFOX	5.3	1	<del>absolute (Index Points)</del> absolute
	53.3	20%	percent
		11	<del>absolute (Index Points)</del> absolute

## **Liquidity Provider Scheme for Options on STOXX® Global Select Dividend 100 Index**

**Validity:** Until further notice

**Contact:** Market Development & Pricing Email: eurex.pricing@eurex.com

### **Preamble**

This Product Specific Supplement for Options on STOXX® Global Select Dividend 100 Index (hereinafter referred to as “Product Specific Supplement”) forms an integral part of the LPA.

A Liquidity Provider scheme for Options on STOXX® Global Select Dividend 100 Index will be 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
OGDV	OGDV	✓			✓	✓	✓	✓	

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	OGDV
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:

	OGDV
<b>Quotation Period:</b>	09:00 – 17:30 CE(S)T
<b>Required Coverage:</b>	70%
<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 "OGDV" (cp. Sec. 4.1)

### 4. Quotation Requirements

#### 4.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread	Unit
OGDV	5.3	0.8	<del>absolute (Index Points)</del> absolute
	53.3	15%	percent
		8	<del>absolute (Index Points)</del> absolute



**Product Specific Supplement for Options on EURO STOXX<sup>®</sup> Select Dividend 30****Index****Validity:** Until further notice**Contact:** Market Development & Pricing Email: eurex.pricing@eurex.com**Preamble**

This Product Specific Supplement for Options on EURO STOXX<sup>®</sup> Select Dividend 30 Index (hereinafter referred to as “Product Specific Supplement”) forms an integral part of the Liquidity Provider Agreement (LPA).

One Liquidity Provider scheme for Options on EURO STOXX<sup>®</sup> Select Dividend 30 Index 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
OEDV	OEDV	✓			✓	✓	✓	✓	

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	OEDV
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:

	OEDV
<b>Quotation Period:</b>	09:00 – 17:30 CE(S)T
<b>Required Coverage:</b>	70%
<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 "OEDV" (cp. Sec. 4.1)

### 4. Quotation Requirements

#### 4.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread	Unit
OEDV	5.3	1.1	<del>absolute (Index Points)</del> absolute
	53.3	20%	percent
		10.7	<del>absolute (Index Points)</del> absolute

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

**Validity:** Until further notice

**Contact:** Market Development & Pricing Email: [eurex.pricing@eurex.com](mailto:eurex.pricing@eurex.com)

### **Preamble**

This Product Specific Supplement for Weekly Options on EURO STOXX 50<sup>®</sup> Index and for Options on EURO STOXX 50<sup>®</sup> 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<sup>®</sup> 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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
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		
	<b>Total</b>		
Eurex EnLight	Basis	According to Eurex Clearing Price List	According to Eurex Clearing Price List
	Package		
	Strategy		
	Eurex EnLight		
TES	Basis	According to Eurex Clearing Price List	According to Eurex Clearing Price List
	Package		
	Strategy		
	Eurex EnLight		

### 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	<del>absolute (Index Points)</del> absolute
	225.0	12%	percent
		27	<del>absolute (Index Points)</del> absolute

Spread Class	Bid up to	Maximum Spread	Unit
ESX-WE2	15.0	1.2	<del>absolute (Index Points)</del> absolute
	225.0	8%	percent
		18	<del>absolute (Index Points)</del> absolute

## **Product Specific Supplement for Weekly Options on DAX<sup>®</sup> Index**

**Validity: Until further notice**

**Contact:** Market Development & Pricing Email: [eurex.pricing@eurex.com](mailto:eurex.pricing@eurex.com)

### **Preamble**

This Product Specific Supplement for Weekly Options on DAX<sup>®</sup> Index (hereinafter referred to as “Product Specific Supplement”) forms an integral part of the Liquidity Provider Agreement (LPA).

Two Liquidity Provider schemes for Weekly Options on DAX<sup>®</sup> Index are 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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
DAX Weekly 1	ODX1/2/4/5	✓	✓		✓	✓	✓	✓	
DAX Weekly 2	ODX1/2/4/5	✓	✓		✓	✓	✓	✓	

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. 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	DAX Weekly 1	DAX Weekly 2
Order book	Basis	According to Eurex Clearing Price List	According to Eurex Clearing Price List
	Package		
	Strategy		
	Larger Size		
	Tighter Spread		
	<b>Total</b>		
Eurex EnLight	Basis	According to Eurex Clearing Price List	According to Eurex Clearing Price List
	Package		
	Strategy		
	Eurex EnLight		
	<b>Total</b>		
TES	Basis	According to Eurex Clearing Price List	According to Eurex Clearing Price List
	Package		
	Strategy		
	Eurex EnLight		
	<b>Total</b>		

### 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:

	DAX Weekly 1	DAX 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: 100 contracts for the front week options; 50 contracts for all other weekly options	on the bid and ask side: 50 contracts for the front week options; 25 contracts for all other weekly options
<b>Maximum Spread:</b>	Spread Class "DAX-WE1" (cp. Sec. 4.1)	Spread Class "DAX-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:

	DAX Weekly 1	DAX Weekly 2
<b>Package components:</b>	ODX1, ODX2, ODX4, ODX5	ODX1, ODX2, ODX4, ODX5
<b>Fulfilment criterion:</b>	In order to fulfil the Package Building Block requirements the Basis Building Block requirements in the scheme "DAX Weekly 1" need to be fulfilled for all package components with an expiration date within the next 4 weeks	In order to fulfil the Package Building Block requirements the Basis Building Block requirements in the scheme "DAX Weekly 2" need to be fulfilled for all package components with an expiration date within the next 4 weeks

### 4. Quotation Requirements

#### 4.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread	Unit
DAX-WE1	25.0	3.0	<u>absolute (Index Points)</u> absolute
	300.0	12%	percent
		36	<u>absolute (Index Points)</u> absolute

Spread Class	Bid up to	Maximum Spread	Unit
DAX-WE2	35.0	2.0	<u>absolute (Index Points)</u> absolute
	500.0	8%	percent
		24	<u>absolute (Index Points)</u> absolute

## **Product Specific Supplement for Weekly Options on SMI<sup>®</sup> Index**

**Validity: Until further notice**

**Contact:** Market Development & Pricing Email: [eurex.pricing@eurex.com](mailto:eurex.pricing@eurex.com)

### **Preamble**

This Product Specific Supplement for Weekly Options on SMI<sup>®</sup> Index (hereinafter referred to as "Product Specific Supplement") forms an integral part of the Liquidity Provider Agreement (LPA).

Two Liquidity Provider schemes for Weekly Options on SMI<sup>®</sup> 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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
SMI Weekly 1	OSM1/2/4/5	✓	✓		✓	✓	✓	✓	
SMI Weekly 2	OSM1/2/4/5	✓	✓		✓	✓	✓	✓	

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. 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	SMI Weekly 1	SMI 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:

	SMI Weekly 1	SMI Weekly 2
<b>Quotation Period:</b>	09:00 – 17:20 CE(S)T	
<b>Required Coverage:</b>	85%	
<b>Maturity Range:</b>	The nearest two weekly expirations need to be quoted	
<b>Strike Price Window:</b>	7 out of 15	
<b>Minimum Quote Size:</b>	on the bid and ask side: 100 contracts for the front week options; 50 contracts for all other weekly options	on the bid and ask side: 50 contracts for the front week options; 25 contracts for all other weekly options
<b>Maximum Spread:</b>	Spread Class "SMI-WE1" (cp. Sec. 5.1)	Spread Class "SMI-WE2" (cp. Sec. 5.1)

**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:

	SMI Weekly 1	SMI Weekly 2
<b>Package components:</b>	OSM1, OSM2, OSM4, OSM5	OSM1, OSM2, OSM4, OSM5
<b>Fulfilment criterion:</b>	In order to fulfil the Package Building Block requirements the Basis Building Block requirements in the scheme "SMI Weekly 1" need to be fulfilled for the weekly option with the nearest expiration and the subsequent weekly option	In order to fulfil the Package Building Block requirements the Basis Building Block requirements in the scheme "SMI Weekly 2" need to be fulfilled for the weekly option with the nearest expiration and the subsequent weekly option

## 4. Quotation Requirements

### 4.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread	Unit
SMI-WE1	35.0	5.3	<u>absolute (Index Points)</u> absolute
	500.0	15%	percent
		75	<u>absolute (Index Points)</u> absolute

Spread Class	Bid up to	Maximum Spread	Unit
SMI-WE2	35.0	3.5	<u>absolute (Index Points)</u> absolute
	500.0	10%	percent
		50	<u>absolute (Index Points)</u> absolute



## **Product Specific Supplement for Weekly Options on EURO STOXX<sup>®</sup> Banks Index**

**Validity: Until further notice**

**Contact:** Market Development & Pricing Email: [eurex.pricing@eurex.com](mailto:eurex.pricing@eurex.com)

### **Preamble**

This Product Specific Supplement for Weekly Options on EURO STOXX<sup>®</sup> Banks Index (hereinafter referred to as "Product Specific Supplement") forms an integral part of the Liquidity Provider Agreement (LPA).

Two Liquidity Provider schemes for Weekly Options on EURO STOXX<sup>®</sup> Banks Index are 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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
Banks Weekly	OEB1/2/4/5	✓	✓		✓	✓	✓	✓	

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	Banks Weekly
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 each product individually:

	Banks Weekly
<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>	50 contracts on the bid and ask side
<b>Maximum Spread:</b>	Spread Class "Banks-WE1" (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 a package of products:

	Banks Weekly
<b>Package components:</b>	OEB1, OEB2, OEB4, OEB5
<b>Fulfilment criterion:</b>	In order to fulfil the Package Building Block requirements the Basis Building Block requirements in the scheme "Banks Weekly" 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
Banks-WE1	5.3	1.5	<del>absolute (Index Points)</del> absolute
	53.3	30%	percent
		16.1	<del>absolute (Index Points)</del> absolute

## Liquidity Provider Scheme for Options on Bloomberg Commodity Index

**Validity:** Until further notice

**Contact:** Market Development & Pricing Email: [eurex.pricing@eurex.com](mailto:eurex.pricing@eurex.com)

### Preamble

This Product Specific Supplement for Options on Bloomberg Commodity Index (hereinafter referred to as “Product Specific Supplement”) forms an integral part of the LPA.

A Liquidity Provider scheme for Options on Bloomberg Commodity Index will be 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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
OCCO	OCCO	✓							

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	According to Eurex Clearing Price List
	Package	
	Strategy	
	Larger Size	
	Tighter Spread	
	<b>Total</b>	
Eurex EnLight	Basis	According to Eurex Clearing Price List
	Package	
	Strategy	
	Eurex EnLight	
TES	Basis	According to Eurex Clearing Price List
	Package	
	Strategy	
	Eurex EnLight	

### 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:

	OCCO
<b>Quotation Period:</b>	09:00 – 18:00 CE(S)T
<b>Required Coverage:</b>	85%
<b>Maturity Range:</b>	The first four 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 "OCCO" (cp. Sec. 4.1)

### 4. Quotation Requirements

#### 4.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread	Unit
OCCO	5.3	0.8	<del>absolute (Index Points)</del> absolute
	53.3	15%	percent
		8	<del>absolute (Index Points)</del> absolute

## **Product Specific Supplement for Equity Index-Futures on DAX and Euro STOXX 50 during Asian trading hours**

**Validity: Until 31<sup>st</sup> December 2023**

**Contact:** Ralf Huesmann, Product R&D Equity and Index, T +49-69-211-1 54 43, ralf.huesmann@eurex.com

### **Preamble**

This Product Specific Supplement for Equity Index-Futures on DAX and Euro STOXX 50 Futures (hereinafter referred to as "Product Specific Supplement") forms an integral part of the Liquidity Provider Agreement (LPA).

Six liquidity provider schemes and revenue sharing schemes for Mini-DAX Futures (FDXM), DAX Futures (FDAX) and Euro STOXX 50 Futures (FESX) are offered.

For the avoidance of doubt: For FESX and FDAX there is already a Liquidity Provider Scheme without monetary incentives in place. This scheme will be independent of the scheme during Asian trading hours.

### **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:

<b>Scheme</b>	<b>Product ID</b>	<b>Basis BBB</b>	<b>Package PBB</b>	<b>Strategy CBB</b>	<b>Larger Size LBB</b>	<b>Tighter Spread TBB</b>	<b>Stress Presence SBB</b>	<b>Revenue Sharing</b>
THX-FDXM 1	FDXM	✓					✓	✓
THX-FDXM 2	FDXM	✓					✓	✓
THX-FDAX 1	FDAX	✓					✓	✓
THX-FDAX 2	FDAX	✓					✓	✓
THX-FESX 1	FESX	✓					✓	✓
THX-FESX 2	FESX	✓					✓	✓

The requirements for Strategy Block, Larger Size Block, Tighter Spread Block and Stress Presence 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. However, the fee rebates will only be granted for trading volumes in the order book (M-Account) during the extended trading hours from 01:00 am to 08:00 am CE(S)T, but not for the Eurex core trading hours. 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.

<b>Execution type</b>	<b>Building Block</b>	<b>Upon fulfilment of at least one scheme</b>
<b>Order book</b>	<b>Basis</b>	<b>75%</b>
	<b>Package</b>	-
	<b>Strategy</b>	-
	<b>Larger Size</b>	-
	<b>Tighter Spread</b>	-
	<b>Total</b>	<b>75%</b>

### 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:

Mini-DAX Futures	THX-FDXM1	THX-FDXM2
Quotation Period:	01:00 – 08:00 CE(S)T	
Required Coverage:	80%	
Maturity Range:	The front month needs to be quoted Five exchange days prior to expiration, Liquidity Providers may choose to quote either the front month or the second expiration month	
Minimum Quote Size (Bid & Ask):	4 contracts	10 contracts
Maximum Spread:	12 <del>{absolute}</del> (Index Points)	16 <del>{absolute}</del> (Index Points)

DAX Futures	THX-FDAX1	THX-FDAX2
Quotation Period:	01:00 – 08:00 CE(S)T	
Required Coverage:	80%	
Maturity Range:	The front month needs to be quoted Five exchange days prior to expiration, Liquidity Providers may choose to quote either the front month or the second expiration month	
Minimum Quote Size (Bid & Ask):	1 contract	3 contracts
Maximum Spread:	12 <del>{absolute}</del> (Index Points)	16 <del>{absolute}</del> (Index Points)

Euro STOXX 50 Futures	THX-FESX1	THX-FESX2
Quotation Period:	01:00 – 08:00 CE(S)T	
Required Coverage:	80%	
Maturity Range:	The front month needs to be quoted Five exchange days prior to expiration, Liquidity Providers may choose to quote either the front month or the second expiration month	
Minimum Quote Size (Bid & Ask):	20 contracts	50 contracts
Maximum Spread:	3 <del>{absolute}</del> (Index Points)	4 <del>{absolute}</del> (Index Points)

#### 4. Other monetary incentive schemes: Revenue Sharing

The following revenue sharing scheme for Mini-DAX Futures, DAX-Futures and Euro STOXX 50 Futures for trading volumes during the extended trading hours from 01:00 am to 08:00 am CE(S)T is offered up to and including 31 December 2023 in accordance with section 3.1.2 of the General Supplement to the LPA. The evaluation takes place on a monthly basis.

	FDXM, FDAX, FESX
<b>Revenue Sharing Pool:</b>	Up to 30% of the net revenues generated in the Asian trading hours in the respective product
<b>Participation Condition:</b>	Fulfilment of Basis Block requirements in one of the two schemes per product
<b>Number of Participants:</b>	Up to 5
<b>Qualification criterion:</b>	The top 5 fulfilling Liquidity Providers participate; ranked according to their share of trading volume in M-accounts (order book) of all fulfilling Liquidity Providers
<b>Distribution Method:</b>	Distributed proportionally between all participating Liquidity Providers according to their share of trading volume in M-accounts (order book) in the respective product

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.

## **Product Specific Supplement for Options on STOXX® Europe Select 50 Index**

**Validity: Until further notice**

**Contact:** Market Development & Pricing Email: [eurex.pricing@eurex.com](mailto:eurex.pricing@eurex.com)

### **Preamble**

This Product Specific Supplement for Options on STOXX® Europe Select 50 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 Select 50 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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
OXXS	OXXS	✓			✓	✓	✓	✓	

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	OXXS
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 each product individually:

	OXXS
<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 "OXXS" (cp. Sec. 4.1)

### 4. Quotation Requirements

#### 4.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread	Unit
OXXS	5.3	1.1	<u>absolute (Index Points)</u> absolute
	53.3	20%	percent
		10.7	<u>absolute (Index Points)</u> absolute

## **Liquidity Provider Scheme for Options on EURO STOXX 50® Index Dividend**

**Validity: Until 31<sup>st</sup> December 2023**

**Contact:** Lorena Dishnica, Product R&D Equity and Index, T +44-207-862-72 42, [lorena.dishnica@eurex.com](mailto:lorena.dishnica@eurex.com)

### **Preamble**

This Product Specific Supplement for Options on EURO STOXX 50® Index Dividend (hereinafter referred to as “Product Specific Supplement”) forms an integral part of the Liquidity Provider Agreement (LPA).

A Liquidity Provider scheme for Options on EURO STOXX 50® Index Dividend 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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
OECD1	OECD	✓							
OECD2	OECD	✓							

The requirements for Strategy Building Block, Larger Building Block, Tighter Spread Building Block, Stress 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	OECD1	OECD2
Order book	Basis	50%	75%
	Package	-	-
	Strategy	-	-
	Larger Size	-	-
	Tighter Spread	-	-
	<b>Total</b>	<b>50%</b>	<b>75%</b>
Eurex EnLight	Basis	50%	75%
	Package	-	-
	Strategy	-	-
	Eurex EnLight	-	-
	<b>Total</b>	<b>50%</b>	<b>75%</b>
TES	Basis	50%	75%
	Package	-	-
	Strategy	-	-
	Eurex EnLight	-	-
	<b>Total</b>	<b>50%</b>	<b>75%</b>

### 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:

	OEXD1	OEXD2
<b>Quotation Time:</b>	09:00 – 17:30 CE(S)T	09:00 – 17:30 CE(S)T
<b>Required Coverage:</b>	70%	80%
<b>Maturity Range:</b>	The first three expirations need to be quoted	The first five expirations need to be quoted
<b>Strike Price Window:</b>	5 out of 9 Asymmetric quotation is allowed	7 out of 11 Asymmetric quotation is allowed
<b>Minimum Quote Size:</b>	25 contracts on the bid and ask side	50 contracts on the bid and ask side for expiration 1-2 25 contracts on the bid and ask side for expiration 3-4 10 contracts on the bid and ask side for expiration 5
<b>Maximum Spread:</b>	Spread Class "OEXD1" (cp. Sec 4.1)	Spread Class "OEXD2" (cp. Sec 4.1)

### 4. Quotation Requirements

#### 4.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread		Unit
		Exp. 1-3	Exp. 4-5	
OEXD1, OEXD2	3.99	2.40	2.00	Absoluteabsolute (Points)
	19.99	60%	50%	percent
	>20.00	10.00	10.00	absolute (Points)absolute

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

**Validity: Until further notice**

**Contact:** Market Development & Pricing Email: [eurex.pricing@eurex.com](mailto:eurex.pricing@eurex.com)

### **Preamble**

This Product Specific Supplement for Options on STOXX<sup>®</sup> 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<sup>®</sup> 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:

	<b>OSLS</b>
<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	<u>absolute (Index Points)</u> absolute
	53.3	20%	percent
		10.7	<u>absolute (Index Points)</u> absolute

## **Product Specific Supplement for Options on STOXX<sup>®</sup> and DAX<sup>®</sup> ESG Indexes**

**Validity: Until 31 December 2023**

**Contact:** Christine Heyde, Equity & Index Product Design, T +49-69-211-1 56 98, christine.heyde@eurexchange.com

### **Preamble**

This Product Specific Supplement for Options on STOXX<sup>®</sup> Europe 600 ESG-X, EURO STOXX 50<sup>®</sup> ESG and DAX 50<sup>®</sup> ESG Indexes (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<sup>®</sup> Europe 600 ESG-X Index, EURO STOXX 50<sup>®</sup> ESG and DAX 50<sup>®</sup> ESG Indexes is 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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
ESG Options	OSEG, OSSX, OSDX	✓	✓		✓	✓	✓	✓	✓

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	OSEG, OSSX, OSDX
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 :

	OSEG, OSSX, OSDX
<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>	25 contracts on the bid and ask side for DAX ESG (OSDX) 50 contracts on the bid and ask side for STOXX ESG (OSEG, OSSX)
<b>Maximum Spread:</b>	Spread Class “ESG Options” (cp. Sec. 5.1)

#### 3.2. Package Block Requirements

	ESG Options
<b>Package components:</b>	3 Options (OSEG, OSDX, OSSX)
<b>Fulfilment Criterion:</b>	Fulfilment of Basis Block requirements in two products
<b>Number of exceptions:</b>	One
<b>Mandatory products:</b>	None

### 4. Other monetary incentive schemes: Revenue Sharing

A revenue sharing scheme for Options on STOXX<sup>®</sup> Europe 600 ESG-X Index is offered as of 1 January 2023 until 31 December 2023 in accordance with section 3.1.2 of the General Supplement to the LPA. The evaluation takes place on a monthly basis.

	OSEG	OSSX, OSDX
<b>Revenue Sharing Pool:</b>	Up to 30% of the net revenues	Up to 25% of the net revenues
<b>Participation Condition:</b>	Fulfilment of Basis Building Block requirements	
<b>Number of Participants:</b>	Up to 3	
<b>Qualification criterion:</b>	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	

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

## 5. Quotation Requirements

### 5.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread	Unit
OSEG, OSSX	5.3	0.8	<del>absolute (Index Points)</del> absolute
	53.3	15%	percent
		8	<del>absolute (Index Points)</del> absolute

Spread Class	Bid up to	Maximum Spread	Unit
OSDX	13.3	2	<del>absolute (Index Points)</del> absolute
	133.3	15%	percent
		20	<del>absolute (Index Points)</del> absolute



## **Product Specific Supplement for Equity Index-Futures on Euro STOXX Banks and STOXX Europe 600 and VSTOXX-Futures during Asian trading hours**

**Validity: Until 31<sup>st</sup> December 2023**

**Contact:** Ralf Huesmann, Product R&D Equity and Index, T +49-69-211-1 54 43, ralf.huesmann@eurexchange.com

### **Preamble**

This Product Specific Supplement for Equity & Volatility Index-Futures (hereinafter referred to as “Product Specific Supplement”) forms an integral part of the Liquidity Provider Agreement (LPA).

Six liquidity provider schemes and revenue sharing schemes are introduced for products, which are newly offered during Asian trading hours: STOXX Europe 600 Futures (FXXP), Euro STOXX Banks Futures (FESB) and VSTOXX Futures (FVS).

For the avoidance of doubt: For some of the products there might already be Liquidity Provider Schemes with or without monetary incentives in place. Those schemes will be independent of the scheme during Asian trading hours.

### **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:

<b>Scheme</b>	<b>Product ID</b>	<b>Basis BBB</b>	<b>Package PBB</b>	<b>Strategy CBB</b>	<b>Larger Size LBB</b>	<b>Tighter Spread TBB</b>	<b>Stress Presence SBB</b>	<b>Revenue Sharing</b>
THX-FESB 1	FESB	✓					✓	✓
THX-FESB 2	FESB	✓					✓	✓
THX-FXXP 1	FXXP	✓					✓	✓
THX-FXXP 2	FXXP	✓					✓	✓
THX-FVS 1	FVS	✓					✓	✓
THX-FVS 2	FVS	✓					✓	✓

The requirements for Strategy Block, Larger Size Block, Tighter Spread Block and Stress Presence 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. However, the fee rebates will only be granted for trading volumes in the order book (M-Account) during the extended trading hours from 01:00 am to 08:00 am CE(S)T, but not for the Eurex core trading hours. 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.

<b>Products</b>	<b>Execution type</b>	<b>Building Block</b>	<b>Upon fulfilment of at least one scheme</b>
<b>FESB, FXXP, FVS</b>	<b>Order book</b>	<b>Basis</b>	<b>100%</b>
		<b>Package</b>	-
		<b>Strategy</b>	-
		<b>Larger Size</b>	-
		<b>Tighter Spread</b>	-
		<b>Total</b>	<b>100%</b>

### 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:

Euro STOXX Banks Futures	THX-FESB1	THX-FESB2
Quotation Period:	01:00 – 08:00 CE(S)T	
Required Coverage:	80%	
Maturity Range:	The front month needs to be quoted Five exchange days prior to expiration, Liquidity Providers may choose to quote either the front month or the second expiration month	
Minimum Quote Size (Bid & Ask):	75 contracts	150 contracts
Maximum Spread:	0.25 <del>(absolute)</del> <u>(Index Points)</u>	0.4 <del>(absolute)</del> <u>(Index Points)</u>

STOXX Europe 600 Futures	THX-FXXP1	THX-FXXP2
Quotation Period:	01:00 – 08:00 CE(S)T	
Required Coverage:	80%	
Maturity Range:	The front month needs to be quoted Five exchange days prior to expiration, Liquidity Providers may choose to quote either the front month or the second expiration month	
Minimum Quote Size (Bid & Ask):	20 contracts	50 contracts
Maximum Spread:	0.5 <del>(absolute)</del> <u>(Index Points)</u>	0.75 <del>(absolute)</del> <u>(Index Points)</u>

VSTOXX Futures	THX-FVS1	THX-FVS2
Quotation Period:	01:00 – 08:00 CE(S)T	
Required Coverage:	80%	
Maturity Range:	The first two expiries need to be quoted	
Minimum Quote Size (Bid & Ask):	30 contracts	60 contracts
Maximum Spread:	See spread class below	See spread class below

Spread Class*	Bid up to	Maximum Spread	Unit
THX-FVS1	20	0.3	<del>Absolute</del> <u>absolute</u> (Points)
	30	2%	percent
	40	3%	percent
	60	6%	percent
	>60	9%	percent

THX-FVS2	20	0.4	Absolute (Points)
	30	3%	percent
	40	4%	percent
	60	8%	percent
	>60	11%	percent

\*Deviating from section 2.3.1.2 of the General Supplement to the LPA the maximum BBB spread requirement shall be tripled during Stressed Market Conditions (SMC) pursuant to Section 2.2.1 of the General Supplement to the LPA.

#### 4. Other monetary incentive schemes: Revenue Sharing

The following revenue sharing scheme for Equity & Volatility Index Futures for trading volumes during the extended trading hours from 01:00 am to 08:00 am CE(S)T is offered up to and including 31 December 2023 in accordance with section 3.1.2 of the General Supplement to the LPA. The evaluation takes place on a monthly basis.

FESB, FXXP, FVS	
<b>Revenue Sharing Pool:</b>	Up to 50% of the net revenues generated in the Asian trading hours in the respective product
<b>Participation Condition:</b>	Fulfilment of Basis Block requirements in one of the two schemes per product
<b>Number of Participants:</b>	Up to 5
<b>Qualification criterion:</b>	The top 5 fulfilling Liquidity Providers participate; ranked according to their share of trading volume in M-accounts (order book) of all fulfilling Liquidity Providers
<b>Distribution Method:</b>	Distributed proportionally between all participating Liquidity Providers according to their share of trading volume in M-accounts (order book) in the respective product

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.

## **Product Specific Supplement for Eurex Daily Futures on KOSPI 200 Futures**

**Validity: Until 31 December 2023**

**Contact:** Floris Florquin, Product R&D Equity and Index, T +44-207-862-7662, floris.florquin@eurex.com

### **Preamble**

This Product Specific Supplement for Eurex Daily Futures on KOSPI 200 Futures (hereinafter referred to as "Product Specific Supplement") forms an integral part of the Liquidity Provider Agreement (LPA).

One Liquidity Provider scheme for Eurex Daily Futures on KOSPI 200 Futures 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 Scope	Basis	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
FBK2	Eurex Daily Futures on KOSPI 200 Futures	✓					✓		

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	FBK2
Order book	Basis	50%
	Package	-
	Strategy	-
	Larger Size	-
	Tighter Spread	-
	Total	50%
Eurex EnLight	Basis	-
	Package	-
	Strategy	-
	Eurex EnLight	-
	Total	-
TES	Basis	50%
	Package	-
	Strategy	-
	Eurex EnLight	-
	Total	50%

### 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:

	FBK2
<b>Quotation Period:</b>	10:00 – 17:30 CET or 11:00 – 17:30 CE(S)T
<b>Required Coverage:</b>	70%
<b>Maturity Range:</b>	The front month needs to be quoted 5 trading days prior to expiry the second expiry month can be quoted instead
<b>Minimum Quote Size:</b>	2 contracts on the bid and ask side
<b>Maximum Spread:</b>	0.10 {absolute <u>(Index Points)</u> }

## **Product Specific Supplement for Futures on FTSE<sup>®</sup> 100 Index**

**Validity: Until 31 December 2023**

**Contact:** Floris Florquin, Product R&D Equity and Index, T +44-207-862-7662, floris.florquin@eurex.com

### **Preamble**

This Product Specific Supplement for FTSE<sup>®</sup> 100 Index Futures (hereinafter referred to as “Product Specific Supplement”) forms an integral part of the LPA.

Two Liquidity Provider schemes for FTSE<sup>®</sup> 100 Index Futures will be offered. Furthermore, Additional Supporter Incentives are offered (separately for outright and calendar spread contracts), and will run from the 1<sup>st</sup> January 2023, until the term of this Product Specific Supplement.

### **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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
FTUK 1	FTUK	✓					✓		✓
FTUK 2	FTUK	✓					✓		✓

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	Upon fulfilment of at least one scheme (FTUK 1, FTUK 2)
Order book	Basis	50%
	Package	-
	Strategy	-
	Larger Size	-
	Tighter Spread	-
	<b>Total</b>	<b>50%</b>
Eurex EnLight	Basis	50%
	Package	-
	Strategy	-
	Eurex EnLight	-
	<b>Total</b>	<b>50%</b>
TES	Basis	50%
	Package	-
	Strategy	-
	Eurex EnLight	-
	<b>Total</b>	<b>50%</b>

### 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:

	FTUK 1	FTUK 2
<b>Quotation Period:</b>	09:00 – 17:30 CE(S)T	
<b>Required Coverage:</b>	80%	
<b>Maturity Range:</b>	The front month needs to be quoted. Five exchange days prior to expiration, Liquidity Providers may choose to quote either the front month or the second expiration month	
<b>Minimum Quote Size:</b>	10 contracts on the bid and ask side	5 contracts on the bid and ask side
<b>Maximum Spread:</b>	2 {absolute} <u>(Index Points)</u>	1.5 {absolute} <u>(Index Points)</u>

### 4. Other monetary incentive schemes

#### 4.1. Additional Supporter Incentive

The Additional Supporter Incentive is offered in the form of a monthly payment (net of VAT) in order to support the trading activity in FTSE® 100 Futures, This Additional Supporter Incentive is offered to the Liquidity Providers who have qualified as per the participation condition and qualifying criterion described below.

In order to receive a payment, eligible Liquidity Providers will be required to provide an invoice for the payment amount (as advised by Eurex) to: Eurex Frankfurt AG, Equity and Index Product Design, Mergenthalerallee 61, 65760 Eschborn, or via email to: floris.florquin@eurex.com. The payment of the Additional Supporter Incentive will be made only after the invoice has been received. Any invoice for a given calendar year must be received by Eurex during that calendar year, except for the December invoice for that calendar year, which must be received before the 31<sup>st</sup> January of the following calendar year.

##### 4.1.1 Outright contracts

	FTUK
<b>Payment Amount (Net of VAT)</b>	£ 5,000
<b>Term of the scheme</b>	From 1 <sup>st</sup> January 2023 to 31 <sup>st</sup> December 2023.
<b>Participation Condition</b>	Fulfilment of Basis Block requirements of either FTUK 1 or FTUK 2
<b>Qualification Criterion</b>	The top 4 Liquidity Providers, who fulfilled the participation condition; ranked according to their share of trading volume in M-accounts (order book, TES and Enlight) of all qualifying Liquidity Providers in FTSE® 100 Futures (FTUK).
<b>Number of Participants</b>	Up to 4
<b>Distribution Frequency</b>	Payments will be distributed on a monthly basis
<b>Distribution Method</b>	Each qualifying Liquidity Provider will receive payment when the Basis Block requirements have been fulfilled.

#### 4.1.2 Calendar spread contracts

For the FTSE® 100 Futures, the quotation of the calendar spread is offered as well. Quoting the calendar spread needs to be done in the calendar spread instrument itself. Quotation of the first and second expiry is not sufficient. Quoting the calendar is limited to the quarterly expiry months (March, June, September and December), i.e. only between the first business day and the Thursday before the 3rd Friday of those months the calendar spread between the first and the second quarterly expiry needs to be quoted.

Details of the calendar spread related additional incentive:

Calendar Spread Scheme	FTUKCS1	FTUKCS2	FTUKCS3	FTUKCS4	FTUKCS5
Payment Amount (Net of VAT)	£ 500	£1,000	£ 1,500	£ 2,000	£ 2,500
	One of the above amounts to be paid per liquidity provider and per expiry month				
Term of the scheme	From 1 <sup>st</sup> January 12023 to 31 <sup>st</sup> December 2023.				
Participation Condition	Fulfilment of below quotation period, minimum coverage, maximum spread and minimum quote size during quarterly expiry month.				
Quotation Period:	09:00 – 17:30 CE(S)T				
Required Coverage:	80%				
Minimum Quote Size:	100 contracts on the bid and ask side	200 contracts on the bid and ask side	300 contracts on the bid and ask side	400 contracts on the bid and ask side	500 contracts on the bid and ask side
Maximum Spread:	1 {absolute} (Index Points)				
Qualification Criterion	The top 4 Liquidity Providers, who fulfilled the participation condition according to their share of trading volume in M-accounts (order book, TES and Enlight) of all qualifying Liquidity Providers in FTSE® 100 Futures (FTUK)				
Number of Participants	Up to 4				
Distribution Frequency	Payments will be distributed for each relevant quarterly expiry month.				
Distribution Method	Each qualifying Liquidity Provider according to the highest rewarding calendar spread scheme fulfilled.				



#### 4.2 Revenue Sharing

A revenue sharing scheme FTSE<sup>®</sup> 100 Futures is offered as of 01 January 2023 until 31 December 2023 in accordance with section 3.1.2 of the General Supplement to the LPA. The evaluation takes place on a monthly basis.

		FTUK	
<b>Revenue Sharing Pool:</b>	Up to 25% of the net revenues (net of rebates and additional supporter incentive payments) of the product FTUK when fulfilling only one Basis Block.  Up to 50% of the net revenues (net of rebates and additional supporter incentive payments) of the product FTUK when fulfilling both Basis Blocks.		
<b>Participation Condition:</b>	Fulfilment of Basis Building Block requirements of FTUK (see above)		
<b>Number of Participants:</b>	Up to 4		
<b>Qualification criterion:</b>	The top 4 fulfilling Liquidity Providers participate; ranked according to their share of trading volume in M-accounts (order book) of all fulfilling Liquidity Providers.		
<b>Distribution Method:</b>	Ranked according to their share of trading volume in M-accounts (order book) of all qualifying Liquidity Providers.		
	In case of qualifying Liquidity Provider fulfilled only one Building Block and achieves one of the following ranks:		In case of qualifying Liquidity Provider fulfilled both Building Blocks and achieves one of the following ranks:
	the top Liquidity Provider (Rank 1)	10 % of the net revenues	the top Liquidity Provider (Rank 1) 20 % of the net revenues
	Rank 2	7% of the net revenues	Rank 2 14 % of the net revenues
	Rank 3	5% of the net revenues	Rank 3 10 % of the net revenues
	Rank 4	3% of the net revenues	Rank 4 6 % of the net revenues

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.

## **Product Specific Supplement for Options on FTSE® 100 Index**

**Validity: Until 31 December 2023**

**Contact:** Floris Florquin, Product R&D Equity and Index, T +44-207-862-7662, floris.florquin@eurex.com

### **Preamble**

This Product Specific Supplement for Options on FTSE® 100 Index (hereinafter referred to as “Product Specific Supplement”) forms an integral part of the Liquidity Provider Agreement (LPA).

One Liquidity Provider schemes for Options on FTSE® 100 Index is offered until further notice. Additionally, a revenue sharing schemes will be 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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
OTUK	OTUK	✓			✓		✓	✓	✓

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	OTUK
Order book	Basis	50%
	Package	-
	Strategy	-
	Larger Size	20%
	Tighter Spread	-
	<b>Total</b>	<b>70%</b>
Eurex EnLight	Basis	50%
	Package	-
	Strategy	-
	Eurex EnLight	10%
	<b>Total</b>	<b>60%</b>
TES	Basis	50%
	Package	-
	Strategy	-
	Eurex EnLight	10%
	<b>Total</b>	<b>60%</b>

### 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:

	OTUK
<b>Quotation Period:</b>	09:00 – 17:30 CE(S)T
<b>Required Coverage:</b>	75%
<b>Maturity Range:</b>	The first seven 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 "OTUK" (cp. Sec. 5.1)

### 4. Other monetary incentive schemes: Revenue Sharing

One revenue sharing scheme for Options on FTSE® 100 Index is offered as of 01 January 2023 until 31 December 2023 in accordance with section 3.1.2 of the General Supplement to the LPA. The evaluation takes place on a monthly basis.

	OTUK
<b>Revenue Sharing Pool:</b>	Up to 20% of the net revenues of the product OTUK
<b>Participation Condition:</b>	Fulfilment of Basis Building Block requirements
<b>Number of Participants:</b>	Up to 5
<b>Qualification criterion:</b>	The top 5 fulfilling Liquidity Providers participate; ranked according to their share of trading volume on all accounts (order book, Eurex EnLight and TES) of all fulfilling Liquidity Providers.
<b>Distribution Method:</b>	10% of the net revenues are distributed proportionally among all participating liquidity providers according to their share of trading volume all accounts (order book, Eurex EnLight and TES) of all qualifying Liquidity Providers.  10% of the net revenues are distributed equally between all qualifying Liquidity Providers

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.

## 5. Quotation Requirements

### 5.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread	Unit
OTUK	20.0	3.0	<del>absolute (Index Points)</del> absolute
	200.0	15%	percent
		30.0	<del>absolute (Index Points)</del> absolute

## **Product Specific Supplement for Micro Futures on DAX<sup>®</sup>, EURO STOXX 50<sup>®</sup> and SMI<sup>®</sup>**

**Validity: Until 31 December 2023**

**Contact:** Tobias Ehinger, Product R&D Equity and Index, T +49-69-211-1 23 13, tobias.ehinger@eurex.com

### **Preamble**

This Product Specific Supplement for Micro-DAX<sup>®</sup>, Micro-EURO STOXX 50<sup>®</sup> and Micro-SMI<sup>®</sup> Futures (hereinafter referred to as "Product Specific Supplement") forms an integral part of the LPA.

Six Liquidity Provider schemes and three revenue sharing schemes for Micro-DAX<sup>®</sup> (FDXS), Micro-EURO STOXX 50<sup>®</sup> (FSXE) and Micro-SMI<sup>®</sup> (FSMS) Futures will be offered.

These schemes are valid only during European & US trading hours. Fee rebates as well as revenue sharing will only be granted for trading volumes during those trading hours defined in the respective Liquidity Provider/Revenue Sharing scheme.

### **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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	
FDXS 1	FDXS	✓					✓	✓
FDXS 2	FDXS	✓					✓	✓
FSXE 1	FSXE	✓					✓	✓
FSXE 2	FSXE	✓					✓	✓
FSMS 1	FSMS	✓					✓	✓
FSMS 2	FSMS	✓					✓	✓

The requirements for Strategy Building Block, Larger Size Building Block, Tighter Spread Building Block and Stress Presence 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	Upon fulfilment of at least one scheme
Order book	Basis	90%
	Package	-
	Strategy	-
	Larger Size	-
	Tighter Spread	-
	Total	90%

### 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:

	<b>FDXS 1 European hours</b>	<b>FDXS 2 US hours</b>
<b>Quotation Period:</b>	08:00 – 17:30 CE(S)T	15:30 – 22:00 CE(S)T
<b>Required Coverage:</b>	80%	
<b>Maturity Range:</b>	The front month needs to be quoted. Five exchange days prior to expiration, Liquidity Providers may choose to quote either the front month or the second expiration month	
<b>Minimum Quote Size:</b>	10 contracts on the bid and ask side	10 contracts on the bid and ask side
<b>Maximum Spread:</b>	5 {absolute} (Index Points)	5 {absolute} (Index Points)

	<b>FSXE 1 European hours</b>	<b>FSXE 2 US hours</b>
<b>Quotation Period:</b>	08:00 – 17:30 CE(S)T	15:30 – 22:00 CE(S)T
<b>Required Coverage:</b>	80%	
<b>Maturity Range:</b>	The front month needs to be quoted. Five exchange days prior to expiration, Liquidity Providers may choose to quote either the front month or the second expiration month	
<b>Minimum Quote Size:</b>	50 contracts on the bid and ask side	50 contracts on the bid and ask side
<b>Maximum Spread:</b>	3 {absolute} (Index Points)	3 {absolute} (Index Points)

	<b>FSMS 1 European hours</b>	<b>FSMS 2 US hours</b>
<b>Quotation Period:</b>	08:00 – 17:30 CE(S)T	15:30 – 22:00 CE(S)T
<b>Required Coverage:</b>	80%	
<b>Maturity Range:</b>	The front month needs to be quoted. Five exchange days prior to expiration, Liquidity Providers may choose to quote either the front month or the second expiration month	
<b>Minimum Quote Size:</b>	5 contracts on the bid and ask side	5 contracts on the bid and ask side
<b>Maximum Spread:</b>	5 {absolute} (Index Points)	5 {absolute} (Index Points)

#### 4. Other monetary incentive schemes: Revenue Sharing

The following revenue sharing schemes for Micro-DAX<sup>®</sup> (FDXS), Micro-EURO STOXX 50<sup>®</sup> (FSXE) and Micro-SMI<sup>®</sup> (FSMS) Futures for trading volumes during the European/US hours are offered up to and including 31 December 2023 in accordance with section 3.1.2 of the General Supplement to the LPA. The evaluation takes place on a monthly basis.

	FDXS, FSXE, FSMS
<b>Revenue Sharing Pool:</b>	Up to 25% of the net revenues generated in European/US trading hours in the respective product
<b>Participation Condition:</b>	Fulfilment of Basis Block requirements in one of the two schemes per product
<b>Number of Participants:</b>	Up to 5
<b>Qualification criterion:</b>	The top 5 fulfilling Liquidity Providers participate; ranked according to their share of trading volume in M-accounts (order book) of all fulfilling Liquidity Providers
<b>Distribution Method:</b>	Distributed proportionally between all participating Liquidity Providers according to their share of trading volume in M-accounts (order book) in the respective product

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.

## **Product Specific Supplement for Micro Futures on DAX<sup>®</sup> and EURO STOXX 50<sup>®</sup> during Asian trading hours**

**Validity: Until 31 December 2023**

**Contact:** Tobias Ehinger, Product R&D Equity and Index, T +49-69-211-1 23 13, tobias.ehinger@eurex.com

### **Preamble**

This Product Specific Supplement for Micro-DAX<sup>®</sup> and Micro-EURO STOXX 50<sup>®</sup> (hereinafter referred to as "Product Specific Supplement") forms an integral part of the LPA.

Two Liquidity Provider schemes and revenue sharing schemes for Micro-DAX<sup>®</sup> (FDXS) and Micro-EURO STOXX 50<sup>®</sup> (FSXE) will be offered.

These schemes are valid only during Asian trading hours. Fee rebates as well as revenue sharing will only be granted for trading volumes during those trading hours defined in the respective Liquidity Provider/Revenue Sharing scheme.

### **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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	
THX-FDXS 1	FDXS	✓					✓	✓
THX-FSXE 1	FSXE	✓					✓	✓

The requirements for Strategy Building Block, Larger Size Building Block, Tighter Spread Building Block and Stress Presence 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	Upon fulfilment of at least one scheme
Order book	Basis	100%
	Package	-
	Strategy	-
	Larger Size	-
	Tighter Spread	-
	Total	100%

### **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:



	<b>THX-FDXS 1 Asian hours</b>
<b>Quotation Period:</b>	01:00 – 08:00 CE(S)T
<b>Required Coverage:</b>	80%
<b>Maturity Range:</b>	The front month needs to be quoted. Five exchange days prior to expiration, Liquidity Providers may choose to quote either the front month or the second expiration month
<b>Minimum Quote Size:</b>	5 contracts on the bid and ask side
<b>Maximum Spread:</b>	12 <del>{absolute}</del> <u>(Index Points)</u>

	<b>THX-FSXE 1 Asian hours</b>
<b>Quotation Period:</b>	01:00 – 08:00 CE(S)T
<b>Required Coverage:</b>	80%
<b>Maturity Range:</b>	The front month needs to be quoted. Five exchange days prior to expiration, Liquidity Providers may choose to quote either the front month or the second expiration month
<b>Minimum Quote Size:</b>	25 contracts on the bid and ask side
<b>Maximum Spread:</b>	3 <del>{absolute}</del> <u>(Index Points)</u>

#### 4. Other monetary incentive schemes: Revenue Sharing

The following revenue sharing schemes for Micro-DAX<sup>®</sup> (FDXS) and Micro-EURO STOXX 50<sup>®</sup> (FSXE) Futures for trading volumes during the extended trading hours from 01:00 am to 08:00 am CE(S)T are offered up to and including 31 December 2023 in accordance with section 3.1.2 of the General Supplement to the LPA. The evaluation takes place on a monthly basis.

	<b>FDXS, FSXE</b>
<b>Revenue Sharing Pool:</b>	Up to 50% of the net revenues generated in Asian trading hours in the respective product
<b>Participation Condition:</b>	Fulfilment of Basis Block requirements of the respective product
<b>Number of Participants:</b>	Up to 5
<b>Qualification criterion:</b>	The top 5 fulfilling Liquidity Providers participate; ranked according to their share of trading volume in M-accounts (order book) of all fulfilling Liquidity Providers
<b>Distribution Method:</b>	Distributed proportionally between all participating Liquidity Providers according to their share of trading volume in M-accounts (order book) in the respective product

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.

## **Product Specific Supplement for Total Return Futures on FTSE® 100 Index**

**Validity: Until 31<sup>st</sup> December 2024**

**Contact:** Stuart Heath, Product R&D Equity and Index, T +44-207-862-72 53, stuart.heath@eurex.com

### **Preamble**

This Product Specific Supplement for Total Return Futures on FTSE® 100 Index (hereinafter referred to as “Product Specific Supplement”) forms an integral part of the Liquidity Provider Agreement (LPA).

Two Liquidity Provider schemes for Total Return Futures on FTSE® 100 Index are 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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
TTUK 1	TTUK	✓							
TTUK 2	TTUK	✓							

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	TTUK 1	TTUK 2
Order book	Basis	50%	100%
	Package	-	-
	Strategy	-	-
	Larger Size	-	-
	Tighter Spread	-	-
	Stress Presence	-	-
	<b>Total</b>	<b>50%</b>	<b>100%</b>
Eurex EnLight	Basis	-	-
	Package	-	-
	Strategy	-	-
	Eurex EnLight	-	-
	<b>Total</b>	<b>-</b>	<b>-</b>
TES	Basis	50%	100%
	Package	-	-
	Strategy	-	-
	Eurex EnLight	-	-
	<b>Total</b>	<b>50%</b>	<b>100%</b>

### 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:

	TTUK 1	TTUK 2
<b>Quotation Period:</b>	10:15 – 17:25 CE(S)T	
<b>Required Coverage:</b>	40%	67%
<b>Maturity Range:</b>	The first 16 expirations need to be quoted. Fifteen days prior to expiration the front month does not have to be quoted	All expirations need to be quoted. Fifteen days prior to expiration the front month does not have to be quoted
<b>Minimum Quote Size:</b>	50 contracts on the bid and ask side for the first 4 expirations; 25 contracts on the bid and ask side for expirations 5 – 14 inclusive 10 contracts on the bid and ask side for all other expirations	
<b>Maximum Spread:</b>	Spread Class "TTUK" (cp. Sec 4.1)	

### 4. Quotation Requirements

#### 4.1. Available Spread Classes

Spread Class	Maximum Spread		Unit
	Exp 1-14	Exp. > 14	
TTUK	12.0	20.0	absolute (Basis Points)

## **Product Specific Supplement for Total Return Futures on EURO STOXX® Banks Index**

**Validity:** Until 31<sup>st</sup> December 2024

**Contact:** Stuart Heath, Product R&D Equity and Index, T +44-207-862-72 53, stuart.heath@eurex.com

### **Preamble**

This Product Specific Supplement for Total Return Futures on EURO STOXX® Banks Index (hereinafter referred to as “Product Specific Supplement”) forms an integral part of the Liquidity Provider Agreement (LPA).

Two Liquidity Provider schemes for Total Return Futures on EURO STOXX® Banks are 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
TESB 1	TESB	✓							
TESB 2	TESB	✓							

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	TESB 1	TESB 2
<b>Order book</b>	<b>Basis</b>	<b>50%</b>	<b>100%</b>
	<b>Package</b>	-	-
	<b>Strategy</b>	-	-
	<b>Larger Size</b>	-	-
	<b>Tighter Spread</b>	-	-
	<b>Stress Presence</b>	-	-
	<b>Total</b>	<b>50%</b>	<b>100%</b>
<b>Eurex EnLight</b>	<b>Basis</b>	-	-
	<b>Package</b>	-	-
	<b>Strategy</b>	-	-
	<b>Eurex EnLight</b>	-	-
	<b>Total</b>	-	-
<b>TES</b>	<b>Basis</b>	<b>50%</b>	<b>100%</b>
	<b>Package</b>	-	-
	<b>Strategy</b>	-	-
	<b>Eurex EnLight</b>	-	-
	<b>Total</b>	<b>50%</b>	<b>100%</b>

### 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:

	TESB 1	TESB 2
<b>Quotation Period:</b>	09:00 – 17:25 CE(S)T	
<b>Required Coverage:</b>	40%	60%
<b>Maturity Range:</b>	The first 10 expirations need to be quoted. Fifteen days prior to expiration the front month does not have to be quoted	All expirations need to be quoted. Fifteen days prior to expiration the front month does not have to be quoted
<b>Minimum Quote Size:</b>	100 contracts on the bid and ask side for the first 4 expirations 50 contracts on the bid and ask side for expirations 5 – 11 inclusive 25 contracts on the bid and ask side for all other expirations	
<b>Maximum Spread:</b>	Spread Class "TESB" (cp. Sec 4.1)	

### 4. Quotation Requirements

#### 4.1. Available Spread Classes

Spread Class	Maximum Spread		Unit
	Exp. 1-11	Exp. > 11	
TESB	15.0	25.0	<u>absolute (Basis Points)</u> absolute

## **Product Specific Supplement for Total Return Futures on EURO STOXX® Select Dividend 30 Index**

**Validity:** Until 31<sup>st</sup> December 2024

**Contact:** Stuart Heath, Product R&D Equity and Index, T +44-207-862-72 53, stuart.heath@eurex.com

### **Preamble**

This Product Specific Supplement for Total Return Futures on EURO STOXX® Select Dividend 30 Index (hereinafter referred to as "Product Specific Supplement") forms an integral part of the Liquidity Provider Agreement (LPA).

Two Liquidity Provider schemes for the EURO STOXX® Banks Index are 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:

<b>Scheme</b>	<b>Product ID</b>	<b>Basis BBB</b>	<b>Package PBB</b>	<b>Strategy CBB</b>	<b>Larger Size LBB</b>	<b>Tighter Spread TBB</b>	<b>Stress Presence SBB</b>	<b>Eurex EnLight EBB</b>	<b>Revenue Sharing</b>
TEDV 1	TEDV	✓							
TEDV 2	TEDV	✓							

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.

<b>Execution type</b>	<b>Building Block</b>	<b>TEDV 1</b>	<b>TEDV 2</b>
<b>Order book</b>	<b>Basis</b>	<b>50%</b>	<b>100%</b>
	<b>Package</b>	-	-
	<b>Strategy</b>	-	-
	<b>Larger Size</b>	-	-
	<b>Tighter Spread</b>	-	-
	<b>Stress Presence</b>	-	-
	<b>Total</b>	<b>50%</b>	<b>100%</b>
<b>Eurex EnLight</b>	<b>Basis</b>	-	-
	<b>Package</b>	-	-
	<b>Strategy</b>	-	-
	<b>Eurex EnLight</b>	-	-
	<b>Total</b>	-	-
<b>TES</b>	<b>Basis</b>	<b>50%</b>	<b>100%</b>
	<b>Package</b>	-	-
	<b>Strategy</b>	-	-
	<b>Eurex EnLight</b>	-	-
	<b>Total</b>	<b>50%</b>	<b>100%</b>

### 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:

	TEDV 1	TEDV 2
<b>Quotation Period:</b>	09:00 – 17:25 CE(S)T	
<b>Required Coverage:</b>	30%	50%
<b>Maturity Range:</b>	The first 10 expirations need to be quoted. Fifteen days prior to expiration the front month does not have to be quoted	All expirations need to be quoted. Fifteen days prior to expiration the front month does not have to be quoted
<b>Minimum Quote Size:</b>	50 contracts on the bid and ask side for the first 4 expirations; 25 contracts on the bid and ask side for expirations 5 – 11 inclusive 10 contracts on the bid and ask side for all other expirations	
<b>Maximum Spread:</b>	Spread Class "TEDV" (cp. Sec 4.1)	

### 4. Quotation Requirements

#### 4.1. Available Spread Classes

Spread Class	Maximum Spread			Unit
	Exp 1-4	Exp. 5-11	Exp > 11	
TEDV	15.0	20.0	25.0	absolute (Basis Points) absolute

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

**Validity: Until 31 December 2023**

**Contact:** Christine, Heyde , Equity & Index Product Design, T +49-69-211-1 56 98, christine.heyde@eurex.com

### **Preamble**

This Product Specific Supplement for Weekly Options on EURO STOXX 50<sup>®</sup> ESG Index and for Options on EURO STOXX 50<sup>®</sup> 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<sup>®</sup> ESG Index and one Liquidity Provider scheme for Options on EURO STOXX 50<sup>®</sup> 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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
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		
	<b>Total</b>		
Eurex EnLight	Basis	According to Eurex Clearing Price List	According to Eurex Clearing Price List
	Package		
	Strategy		
	Eurex EnLight		
	<b>Total</b>		
TES	Basis	According to Eurex Clearing Price List	According to Eurex Clearing Price List
	Package		
	Strategy		
	Eurex EnLight		
	<b>Total</b>		



### 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
<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>	<p>on the bid and ask side:</p> <p>OSS1/2/4 100 contracts for the front week options; 50 contracts for all other weekly options</p> <p>OSSM 50 contracts for the first expiry</p>	<p>on the bid and ask side:</p> <p>OSS1/2/4 50 contracts for the front week options; 25 contracts for all other weekly options</p> <p>OSSM 25 contracts for the first expiry</p>
<b>Maximum Spread:</b>	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
<b>Package components:</b>	OSS1, OSS2, OSS4, OSSM	OSS1, OSS2, OSS4, OSSM
<b>Fulfilment criterion:</b>	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. January 2023 until 31 December 2023 in accordance with 3.1.2 of the General Supplement to the LPA. The evaluation takes place on a monthly basis.

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

<b>Number of Participants:</b>	Up to 3
<b>Qualification Criterion:</b>	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
<b>Distribution Method:</b>	<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	Absolute absolute (Index Points)
	53.3	20%	percent
		10.7	absolute (Index Points) absolute

Spread Class	Bid up to	Maximum Spread	Unit
ESG-WE2	5.3	0.8	absolute (Index Points) absolute
	53.3	15%	percent
		8	absolute (Index Points) absolute

## **Liquidity Provider Scheme for Eurex Daily Futures on KOSPI 200 Weekly Options**

**Validity: Until further notice**

**Contact:** Floris Florquin, Product R&D Equity and Index, T +44-207-862-7662, floris.florquin@eurex.com

### **Preamble**

This Product Specific Supplement for Eurex Daily Futures on KOSPI 200 Weekly Options (hereinafter referred to as "Product Specific Supplement") forms an integral part of the LPA.

A Liquidity Provider scheme for Eurex Daily Futures on KOSPI 200 Weekly Options is offered.

In the case of the OKW1/3/4/5 products, two-sided limit orders are also included in LP measurement and are treated as per section 2.1.(1).b. of the General Supplement to the LPA.

### **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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
Kospi 200 Weekly	OKW1/3/4/5	✓	✓				✓		

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	According to Eurex Clearing Price List
	Package	
	Strategy	
	Larger Size	
	Tighter Spread	
	Total	
Eurex EnLight	Basis	-
	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 each product individually:

	Kospi 200 Weekly
<b>Quotation Period:</b>	10:00 – 17:30 CET or 11:00 – 17:30 CE(S)T
<b>Required Coverage:</b>	70%
<b>Maturity Range:</b>	The nearest one available expiration needs to be quoted. No quotation requirement for periods without available expiration.
<b>Strike Price Window:</b>	9 out of 17
<b>Minimum Quote Size:</b>	10 contracts on the bid and ask side for the available expiry;
<b>Maximum Spread:</b>	Spread Class "Kospi-WE1" (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:

	Kospi 200 Weekly
<b>Package components:</b>	OKW1, OKW3, OKW4, OKW5
<b>Fulfilment criterion:</b>	In order to fulfil the Package Building Block requirements, the Basis Building Block requirements in the scheme "Kospi 200 Weekly" need to be fulfilled for all package components at each relevant available expiry.

### 4. Quotation Requirements

#### 4.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread	Unit
Kospi-WE1	1.5	0.15	<del>absolute (Index Points)</del> absolute
	20.0	10%	percent
		2	<del>absolute (Index Points)</del> absolute

## **Liquidity Provider Scheme for Options on EURO STOXX® Banks Index Dividend**

**Validity: Until 31<sup>st</sup> December 2023**

**Contact:** Lorena Dishnica, Product R&D Equity and Index, T +44-207-862-72 42, [lorena.dishnica@eurex.com](mailto:lorena.dishnica@eurex.com)

### **Preamble**

This Product Specific Supplement for Options on EURO STOXX® Banks Index Dividend (hereinafter referred to as "Product Specific Supplement") forms an integral part of the Liquidity Provider Agreement (LPA).

A Liquidity Provider scheme for Options on EURO STOXX® Banks Index Dividend 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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
OEBD	OEBD	✓							

The requirements for Strategy Building Block, Larger Building Block, Tighter Spread Building Block, Stress 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	OEBD
Order book	Basis	75%
	Package	-
	Strategy	-
	Larger Size	-
	Tighter Spread	-
	<b>Total</b>	<b>75%</b>
Eurex EnLight	Basis	75%
	Package	-
	Strategy	-
	Eurex EnLight	-
	<b>Total</b>	<b>75%</b>
TES	Basis	75%
	Package	-
	Strategy	-
	Eurex EnLight	-
	<b>Total</b>	<b>75%</b>

### 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:

	<b>OEBD</b>
<b>Quotation Time:</b>	09:00 – 17:30 CE(S)T
<b>Required Coverage:</b>	70%
<b>Maturity Range:</b>	The first three (out of five) expirations need to be quoted
<b>Strike Price Window:</b>	5 out of 13 Asymmetric quotation is allowed
<b>Minimum Quote Size:</b>	10 contracts on the bid and ask side
<b>Maximum Spread:</b>	Spread Class "OEBD" (cp. Sec 4.1)

### 4. Quotation Requirements

#### 4.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread		Unit
		Exp. 1-2	Exp. 3	
OEBD	0.30	0.10	0.15	Absolute e (Points)
	1.00	50%	60%	percent
	>1.00	0.50	0.50	Absolute e (Points)

## Product Specific Supplement for Micro-Options on DAX<sup>®</sup>

**Validity: Until 31 December 2023**

**Contact:** Tobias Ehinger, Product R&D Equity and Index, T +49-69-211-1 23 13, tobias.ehinger@eurex.com

### Preamble

This Product Specific Supplement for Micro-Options on DAX<sup>®</sup> (hereinafter referred to as "Product Specific Supplement") forms an integral part of the LPA.

One Liquidity Provider schemes and one revenue sharing schemes for Micro-Options on DAX<sup>®</sup> (ODXS)

### 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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
ODXS 1	ODXS	✓		✓			✓		✓

The requirements for Strategy Building Block, Larger Size Building Block, Tighter Spread Building Block and Stress Presence 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	Upon fulfilment of at least one scheme
Order book	Basis	90%
	Package	-
	Strategy	10%
	Larger Size	-
	Tighter Spread	-
	<b>Total</b>	<b>100%</b>

### 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:

	ODXS 1
<b>Quotation Period:</b>	09:00 – 17:30 CE(S)T
<b>Required Coverage:</b>	85%

<b>Strike Price Window</b>	out of 1510		
<b>Number of Expirations to be quoted</b>	6		
<b>Basis Minimum Quote Size</b>	5 contracts		
<b>Maximum spread</b>	<b>Bid up to</b>	<b>Maximum Spread</b>	<b>Unit</b>
	25	2	<u>absolute (Index Points)</u> absolute
	300	8%	percent
		24	<u>absolute (Index Points)</u> absolute

#### 4. Other monetary incentive schemes: Revenue Sharing

The following revenue sharing scheme for Micro-Options on DAX<sup>®</sup> (ODXS) is offered up to and including 31 December 2023 in accordance with section 3.1.2 of the General Supplement to the LPA. The evaluation takes place on a monthly basis.

	ODXS
<b>Revenue Sharing Pool:</b>	Up to 30% of the net revenues generated in ODXS
<b>Participation Condition:</b>	Fulfilment of Basis Block requirements
<b>Number of Participants:</b>	Up to 5
<b>Qualification criterion:</b>	The top 5 fulfilling Liquidity Providers participate; ranked according to their share of trading volume in M-accounts (order book) of all fulfilling Liquidity Providers
<b>Distribution Method:</b>	Distributed proportionally between all participating Liquidity Providers according to their share of trading volume in M-accounts (order book) in the respective product

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.



## **Product Specific Supplement for Options on Euro-Bund-, Euro-Bobl- and Euro-Schatz-Futures**

**Validity: Until further notice**

**Contact:** Market Development & Pricing, [eurex.pricing@eurex.com](mailto:eurex.pricing@eurex.com)

### **Preamble**

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

A Liquidity Provider scheme for Options on Euro-Bund-, Euro-Bobl- and Euro-Schatz-Futures will be 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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
EFIO	OGBL, OGBM, OGBS	✓	✓	✓	✓	✓		✓	

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 LPA in accordance with the table below. The evaluation takes place on a monthly basis.

Execution type	Building Block	OGBL	OGBM	OGBS
Order book	Basis	According to Eurex Clearing Price List	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	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	According to Eurex Clearing Price List
	Package			
	Strategy			
	Eurex EnLight			
	Total			

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:

	OGBL	OGBM	OGBS
<b>Quotation Period:</b>	09:00 – 17:30 CE(S)T		
<b>Required Coverage:</b>	80%		
<b>Maturity Range:</b>	The first two expirations need to be quoted		
<b>Strike Price Window:</b>	4 out of 17		
<b>Minimum Quote Size:</b>	50 contracts on the bid and ask side		
<b>Maximum Spread:</b>	Spread Class "EFIO" (cp. Sec. 4.1)		

#### 3.2. Package Block Requirements

	EFIO
<b>Package components:</b>	OGBL, OGBM, OGBS
<b>Maturity Range:</b>	The first three expirations need to be quoted
<b>Required Coverage:</b>	90%
<b>Minimum Quote Size:</b>	150 contracts on the bid and ask side for the first expiration; 100 contracts on the bid and ask side for the second expiration; 25 contracts on the bid and ask side for the third expiration
<b>Number of monthly exceptions:</b>	The requirements in all three options need to be fulfilled in order to fulfil the Package Block for OGBL, OGBM and OGBS

### 4. Quotation Requirements

#### 4.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread				Unit
		1st Exp.	2nd Exp.	3rd Exp.	5 days prior to Exp. for 1st Exp.	
EFIO	0.09	0.05	0.09	0.14	0.09	<u>absolute</u> (percentage points)
	0.29	0.06	0.12	0.18	0.09	<u>absolute</u> (percentage points)
	1	0.09	0.18	0.27	0.12	<u>absolute</u> (percentage points)
		0.12	0.24	0.36	0.12	<u>absolute</u> (percentage points)

## Product Specific Supplement for Weekly Options on Euro-Bund Futures

**Validity: Until further notice**

**Contact:** Market Development & Pricing, eurex.pricing@eurex.com

### 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	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
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	-
	<b>Total</b>	<b>100%</b>
Eurex EnLight	Basis	0%
	Package	100%
	Strategy	-
	Eurex EnLight	-
	<b>Total</b>	<b>100%</b>
TES	Basis	0%
	Package	100%
	Strategy	-
	Eurex EnLight	-
	<b>Total</b>	<b>100%</b>

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
<b>Quotation Period:</b>	09:00 – 17:30 CE(S)T
<b>Required Coverage:</b>	75%
<b>Maturity Range:</b>	The front month needs to be quoted
<b>Strike Price Window:</b>	3 out of 11
<b>Minimum Quote Size:</b>	50 contracts on the bid and ask side
<b>Maximum Spread:</b>	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
<b>Package components:</b>	OGB1, OGB2, OGB3, OGB4, OGB5
<b>Fulfilment criterion:</b>	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	absolute (percentage points)
	0.29	0.06	absolute (percentage points) percentage points
	1.00	0.09	absolute (percentage points) percentage points
		0.12	absolute (percentage points) percentage points
OGBWE 2	0.09	0.09	absolute (percentage points) percentage points
	0.29	0.09	absolute (percentage points) percentage points
	1.00	0.12	absolute (percentage points) percentage points
		0.12	absolute (percentage points) percentage points

## **Product Specific Supplement for Options on Euro-Buxl Futures**

**Validity: Until 31 December 2025**

**Contact:** Rex Jones, Fixed Income – Product Design, T +49-69-211-1 78 06, rex.jones@eurexchange.com

### **Preamble**

This Product Specific Supplement for Options on Euro-Buxl Futures (hereinafter referred to as “Product Specific Supplement”) forms an integral part of the Liquidity Provider Agreement („LPA”).

As of 28 September 2020, a Liquidity Provider scheme for Options on Euro-Buxl Futures will be offered until and including 31 December 2025. Additionally, a revenue sharing scheme will be offered as of 1 January 2023 until and including 31 December 2025.

### **1. Applicable Building Blocks for Options on Euro-Buxl Futures**

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 Scope	Basis	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
OGBX	OGBX	✓							✓

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	LP Rebates from 28.09.2020 - 31.12.2022	LP Rebates from 01.01.2023 - 31.12.2025
Order book	Basis	100%	80%
	Package		
	Strategy		
	Larger Size		
	Tighter Spread		
	<b>Total</b>	<b>100%</b>	<b>80%</b>
Eurex EnLight	Basis	100%	80%
	Package		
	Strategy		
	Eurex EnLight		
	<b>Total</b>	<b>100%</b>	<b>80%</b>
TES*	Basis	100%	80%
	Package		
	Strategy		
	Eurex EnLight		
	<b>Total</b>	<b>100%</b>	<b>80%</b>

\* Only off-book block and multilateral transactions are eligible for off-book rebates for Liquidity Provisioning.

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, Non-Clearing Member's or Registered 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:

	<b>OGBX</b>
<b>Quotation Period:</b>	09:00 – 17:15 CET
<b>Required Coverage:</b>	85%
<b>Maturity Range:</b>	The first two expiration months need to be quoted
<b>Strike Price Window:</b>	4 out of 17
<b>Minimum Quote Size:</b>	20 contracts on the bid and ask side
<b>Maximum Spread:</b>	Spread Class "OGBX" (cp. Sec. 5.1)

### 4. Other monetary incentive schemes: Revenue Sharing

A revenue sharing scheme for Options on Euro-Buxl Futures is offered as of 01 January 2023 until 31 December 2025 in accordance with section 3.1.2 of the General Supplement to the LPA. The evaluation takes place on a monthly basis.

	<b>OGBX</b>
<b>Revenue Sharing Pool:</b>	Up to 50% of the net transaction fee revenues contingent upon fulfillment of qualification criteria and continued fulfillment of BBB requirements during revenue sharing period
<b>Participation Condition:</b>	Fulfillment of Basis Block requirements
<b>Number of Participants:</b>	Up to 5
<b>Qualification criterion:</b>	Fulfillment of Basis Building Block requirements for 18 out of the 27 months during the commitment period of 01.10.2020 until 31.12.2022. Liquidity Providers are further required to continue to fulfil the Basis Building Block requirements during the validity of the revenue sharing program.
<b>Distribution Method:</b>	The Revenue Sharing Pool will be distributed among the top five Liquidity Providers from January 1, 2023 until December 31, 2025 on a monthly basis according to the ranking of one single Liquidity Provider out of the total trading volume of the top five Liquidity Providers (based on M account trading volumes). The top Liquidity Provider will receive 15 percent of the net transaction fees, while 12.5, 10, 7.5 and 5 percent of the net transaction fees will be shared with the Liquidity Providers ranked 2, 3, 4 and 5. Revenue sharing payments will be made on a quarterly basis. In the event higher ranked LPs fail to fulfill requirements for a given month, subsequently ranked LPs that also fulfilled qualification criterion will be considered for revenue sharing according to their rank. Payments will be made on a quarterly basis.

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.

## 5. Quotation Parameters

### 1. Available Spread Classes

The following quotation parameters apply for the quotation requirements pursuant to Sec. 3 above and the revenue sharing scheme pursuant to Sec. 4 above.

Spread Class	Bid up to	Maximum Spread			Unit
		1st Exp.	2nd Exp.	5 days prior to Exp. for both Exp.	
OGBX	0.20	0.15	0.25	0.25	<del>absolute (percentage points)</del> percentage points
	0.50	0.20	0.30	0.30	<del>absolute (percentage points)</del> percentage points
	1.00	0.30	0.45	0.45	<del>absolute (percentage points)</del> percentage points
	2.00	0.60	0.90	0.90	<del>absolute (percentage points)</del> percentage points
		0.9	1.35	1.35	<del>absolute (percentage points)</del> percentage points

## **Product Specific Supplement for futures on Bloomberg MSCI Euro Corporate SRI index (FECX) and Bloomberg MSCI Global Green bond index (FGGI)**

**Validity: Until 31 December 2024**

**Contact:** Davide Masi, Product R&D Fixed Income, T +44 (0)207 862 7267, davide.masi@eurex.com

### **Preamble**

This Product Specific Supplement for on Bloomberg MSCI Euro Corporate SRI index futures and Bloomberg MSCI Global Green bond index futures (hereinafter referred to as “**Product Specific Supplement**”) forms an integral part of the LPA. The terms and conditions reflected in this Product Specific Supplement shall be deemed part of the LPA and to the extent such terms and conditions conflict with those in the LPA the terms of this Product Specific Supplement shall prevail. All terms not defined herein shall have the meaning as set forth in the LPA or the General Supplement to the LPA.

Under this Product Specific Supplement, a Liquidity Provider scheme for Bloomberg MSCI Euro Corporate SRI index futures and Bloomberg MSCI Global Green bond index futures is offered, which will run from the 27<sup>th</sup> of September 2021 until the term of this Product Specific Supplement. Additionally, a Revenue Sharing is offered, which will run from the 1<sup>st</sup> of October 2021 until the 30<sup>th</sup> of September 2023. Moreover, an Initial Supporter Incentive is offered, and will run from the 1<sup>st</sup> of October 2021 until the 30<sup>th</sup> of September 2022.

### **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 Scope	Basis	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
FECX	FECX	✓							✓
FGGI	FGGI	✓							✓

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 Sec. 3.1.1 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	Amount of rebate upon fulfilment of requirements
<b>Order book</b>	<b>Basis</b>	<b>100%</b>
	<b>Package</b>	-
	<b>Strategy</b>	-
	<b>Larger Size</b>	-
	<b>Tighter Spread</b>	-
	<b>Total</b>	<b>100%</b>
<b>Eurex EnLight</b>	<b>Basis</b>	<b>100%</b>
	<b>Package</b>	-
	<b>Strategy</b>	-
	<b>Eurex EnLight</b>	-
	<b>Total</b>	<b>100%</b>
<b>TES</b>	<b>Basis</b>	<b>100%</b>
	<b>Package</b>	-
	<b>Strategy</b>	-
	<b>Eurex EnLight</b>	-
	<b>Total</b>	<b>100%</b>

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### 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:

	FECX	FGGI
<b>Quotation Period:</b>	09:00 – 17:15 CE(S)T	
<b>Required Coverage:</b>	70%	
<b>Maturity Range:</b>	The front month needs to be quoted. Five exchange days prior to expiration, Liquidity Providers may choose to quote either the front month or the second expiration month	
<b>Minimum Quote Size (Bid &amp; Ask):</b>	25 contracts	15 contracts
<b>Maximum Spread</b>	0.16 {absolute} (Index Points)	0.32 {absolute} (Index Points)

### 4. Other monetary incentive schemes

#### 4.1. Revenue Sharing

The following revenue sharing scheme for Bloomberg MSCI Euro Corporate SRI index futures and Bloomberg MSCI Global Green bond index futures shall be offered from 1<sup>st</sup> October 2021 until 30<sup>th</sup> September 2023 in accordance with Sec. 3.1.2 of the General Supplement to the LPA.

	FECX	FGGI
<b>Term of the scheme</b>	1 <sup>st</sup> October 2021 until 30 <sup>th</sup> of September 2023.	
<b>Commitment Period</b>	1 <sup>st</sup> October 2021 – 30 <sup>th</sup> September 2022.	
<b>Participation Condition</b>	<p><u>During the Commitment Period:</u> Fulfilment of Basis Block requirements during at least 9 out of 12 months.</p> <p><u>After the Commitment Period:</u> Continuous fulfilment of Basis Block requirements.</p>	<p><u>During the Commitment Period:</u> Fulfilment of Basis Block requirements during at least 7 out of 12 months.</p> <p><u>After the Commitment Period:</u> Continuous fulfilment of Basis Block requirements.</p>
<b>Revenue Sharing Pool</b>	<p><u>During the Commitment Period:</u> 30% of the difference of the respective <b>Net Revenues</b>, as described in section 5, generated by trading each individual product during the Commitment Period and EUR 200,000, when such difference is positive.</p> <p><u>After the Commitment Period:</u> 30% of the respective Net Revenue generated by trading each individual product</p>	
<b>Number of Participants</b>	Up to 5.	
<b>Qualification Criterion</b>	<ol style="list-style-type: none"> <li>Fulfilment of the Participation Condition during the Commitment Period.</li> <li>Fulfilment of Basis Block requirements after the Commitment Period on a monthly basis.</li> </ol> <p>The top 5 Liquidity Providers, who fulfilled criterion 1 AND 2 participate; ranked according to their share of trading volume in M-accounts (order book, TES and EnLight) of all qualifying Liquidity Providers.</p>	
<b>Distribution Frequency</b>	<p>1<sup>st</sup> October 2021 – 30<sup>th</sup> September 2022: The first payment is annual and will cover the 12 months of the Commitment Period. It will be distributed after October 2022.</p> <p>From October 2022 onwards: The revenue sharing will be distributed monthly.</p>	

<b>Distribution Method</b>	<p>The first 50% of the <b>Revenue Sharing Pool</b> is equally distributed across the qualifying Liquidity Providers.</p> <p>The remaining 50% of the <b>Revenue Sharing Pool</b> is distributed pro-rata to the qualifying Liquidity Providers ranked according to their share of trading volume in M-account (order book, TES and EnLight).</p> <p>Participants share of trading is measured over the whole commitment period (1<sup>st</sup> October 2021 – 30<sup>th</sup> September 2022) for the first revenue sharing payment. Participants share of trading is measured monthly from the 1<sup>st</sup> October 2022 onwards.</p>
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ECAG shall be entitled to pay this amounts due under this revenue sharing scheme to the account of the Clearing Member of the respective Liquidity Provider that has qualified for it according to this Sec.4.1. The Liquidity Provider shall authorise its Clearing Member to collect payment of the aforementioned amounts on its behalf.

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.

#### 4.2. Additional Supporter incentive

This additional supporter incentive is offered during the **Commitment Period** (1<sup>st</sup> October 2021 – 30<sup>th</sup> September 2022), in order to support the initial trading activity in the newly launched futures on Bloomberg MSCI Euro Corporate SRI index and Bloomberg MSCI Global Green bond index.

At the end of the **Commitment Period**, a lump-sum amount of net EUR 50,000 will be equally distributed to the top 5 Liquidity Providers, who fulfilled the Basis Block requirements during at least 9 out of 12 months of the **Commitment Period** for FECX and 7 out of 12 months of the Commitment Period for FGCI, ranked according to their share of trading volume in M-accounts (order book, TES and EnLight).

This additional incentive is offered separately for each of the futures on Bloomberg MSCI Euro Corporate SRI index and Bloomberg MSCI Global Green bond index.

At the end of the **Commitment Period**, Eurex will inform qualifying Liquidity Providers eligible for a payment under this additional supporter incentive and advise on the respective payment amount by the 15th of the following calendar month.

In order to receive a payment, eligible Liquidity Providers will be required to provide an invoice over the payment amount (as advised by Eurex) to: Eurex Frankfurt AG, Fixed Income ETD Product Design, Mergenthalerallee 61, 65760 Eschborn, or via email to: FI\_PD@deutsche-boerse.com. Any invoice for a given calendar year must be received by Eurex before the 31th January of the following calendar year.

#### 5. Definitions

<b>Commitment Period</b>	shall refer to the period commencing as of 1 <sup>st</sup> October 2021 until 30 <sup>th</sup> September 2022.
<b>FECX</b>	shall refer to Futures on Bloomberg MSCI Euro Corporate SRI index listed at Eurex Deutschland
<b>FGCI</b>	shall refer to Futures on Bloomberg MSCI Global Green bond index listed at Eurex Deutschland
<b>Net Revenues</b>	shall mean the total revenues for all transaction fees pursuant to Number 3.1 of the Price List of Eurex Clearing AG as amended from time to time exclusive of any tax, levy, duty or similar governmental surcharge. For the calculation of the Net Revenues, granted incentives will be deducted (e.g. volume rebates, rebates for the Liquidity Provisioning, allowances, revenue sharing or other customer incentives). Additionally, any license fee paid for the permission to list and trade the respective products as well as any non-recoverable or non-creditable value added tax or similar tax borne by EFAG and/or ECAG will be deducted. For the avoidance of doubt, ECAG alone shall have the right to determine the fees that it charges for its services, both gross and net, as well as any incentives and/or rebates it may offer.
<b>Participation Condition</b>	shall refer to the conditions stipulated in the table (line item "Participation Conditions") in Sec. 4.1 above.

## Product Specific Supplement for Options on Euro-OAT Futures

**Validity: Until 31 December 2023**

**Contact:** Rex Jones, Fixed Income – Product Design, T +49-69-211-1 78 06, rex.jones@eurex.com

### Preamble

This Product Specific Supplement for Options on Euro-OAT Futures (hereinafter referred to as “Product Specific Supplement”) forms an integral part of the Liquidity Provider Agreement („LPA”).

As of 01 January 2023, a Liquidity Provider scheme for Options on Euro-OAT Futures will be offered until and including 31 December 2023. Additionally, a revenue sharing scheme will be offered as of 1 January 2023 until and including 31 December 2023.

### 1. Applicable Building Blocks for Options on Euro-OAT Futures

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 Scope	Basis	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
OOAT	OOAT	✓							✓

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	LP Rebates
Order book	Basis	80%
	Package	
	Strategy	
	Larger Size	
	Tighter Spread	
	<b>Total</b>	<b>80%</b>
Eurex EnLight	Basis	80%
	Package	
	Strategy	
	Eurex EnLight	
	<b>Total</b>	<b>80%</b>
TES*	Basis	80%
	Package	
	Strategy	
	Eurex EnLight	
	<b>Total</b>	<b>80%</b>

\* Only off-book block and multilateral transactions are eligible for off-book rebates for Liquidity Provisioning.

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, Non-Clearing Member's or Registered 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:

	OAT
<b>Quotation Period:</b>	09:00 – 17:15 CET
<b>Required Coverage:</b>	85%
<b>Maturity Range:</b>	The first two expiration months need to be quoted
<b>Strike Price Window:</b>	4 out of 17
<b>Minimum Quote Size:</b>	100 contracts on the bid and ask side
<b>Maximum Spread:</b>	Spread Class "OOAT" (cp. Sec. 5.1)

### 4. Other monetary incentive schemes: Revenue Sharing

A revenue sharing scheme for Options on Euro-OAT Futures is offered as of 01 January 2023 until 31 December 2023 in accordance with section 3.1.2 of the General Supplement to the LPA. The evaluation takes place on a monthly basis.

	OOAT
<b>Revenue Sharing Pool:</b>	Up to 50% of the net transaction fee revenues
<b>Participation Condition:</b>	Fulfilment of Basis Block requirements
<b>Number of Participants:</b>	Up to 3
<b>Qualification criterion:</b>	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
<b>Distribution Method:</b>	Ranked according to their share of trading volume in M-accounts (order book, Eurex EnLight and TES) of all qualifying Liquidity Providers the top Liquidity Provider will receive 25% of the net revenues, while 15% and 10% will be shared with the Liquidity Providers ranked 2 and 3

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.

Eurex Clearing shall be entitled to pay the revenue sharing incentive to the member ID of the respective Liquidity Provider that has qualified for the revenue sharing payment according to this section 4.

The Liquidity Provider shall authorize its Clearing Member to collect this revenue sharing payment on his behalf.

## 5. Quotation Parameters

### 1. Available Spread Classes

The following quotation parameters apply for the quotation requirements pursuant to Sec. 3 above and the revenue sharing scheme pursuant to Sec. 4 above.

Spread Class	Bid up to	Maximum Spread			Unit
		1st Exp.	2nd Exp.	5 days prior to Exp. for both Exp.	
OOAT	0.20	0.10	0.14	0.14	Percentage points <del>absolute (percentage points)</del>
	0.50	0.12	0.18	0.18	<del>absolute (percentage points)</del> Percentage points
	1.00	0.18	0.22	0.22	<del>absolute (percentage points)</del> Percentage points
	2.00	0.20	0.30	0.30	<del>absolute (percentage points)</del> Percentage points
		0.22	0.35	0.35	<del>absolute (percentage points)</del> Percentage points

## Product Specific Supplement for Options on Euro-BTP Futures

**Validity: Until 31 December 2023**

**Contact:** Rex Jones, Fixed Income – Product Design, T +49-69-211-1 78 06, rex.jones@eurex.com

### Preamble

This Product Specific Supplement for Options on Euro-BTP Futures (hereinafter referred to as “Product Specific Supplement”) forms an integral part of the Liquidity Provider Agreement („LPA”).

As of 01 January 2023, a Liquidity Provider scheme for Options on Euro-BTP Futures will be offered until and including 31 December 2023. Additionally, a revenue sharing scheme will be offered as of 1 January 2023 until and including 31 December 2023.

### 1. Applicable Building Blocks for Options on Euro-BTP Futures

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 Scope	Basis	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
OBTP	OBTP	✓							✓

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	LP Rebates
Order book	Basis	80%
	Package	
	Strategy	
	Larger Size	
	Tighter Spread	
	<b>Total</b>	<b>80%</b>
Eurex EnLight	Basis	80%
	Package	
	Strategy	
	Eurex EnLight	
	<b>Total</b>	<b>80%</b>
TES*	Basis	80%
	Package	
	Strategy	
	Eurex EnLight	
	<b>Total</b>	<b>80%</b>

\* Only off-book block and multilateral transactions are eligible for off-book rebates for Liquidity Provisioning.

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, Non-Clearing Member's or Registered 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:

	OBTP
<b>Quotation Period:</b>	09:00 – 17:15 CET
<b>Required Coverage:</b>	85%
<b>Maturity Range:</b>	The first two expiration months need to be quoted
<b>Strike Price Window:</b>	4 out of 17
<b>Minimum Quote Size:</b>	100 contracts on the bid and ask side
<b>Maximum Spread:</b>	Spread Class "OBTP" (cp. Sec. 5.1)

#### 4. Other monetary incentive schemes: Revenue Sharing

A revenue sharing scheme for Options on Euro-BTP Futures is offered as of 01 January 2023 until 31 December 2023 in accordance with section 3.1.2 of the General Supplement to the LPA. The evaluation takes place on a monthly basis.

	OBTP
<b>Revenue Sharing Pool:</b>	Up to 50% of the net transaction fee revenues
<b>Participation Condition:</b>	Fulfilment of Basis Block requirements
<b>Number of Participants:</b>	Up to 5
<b>Qualification criterion:</b>	The top 5 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
<b>Distribution Method:</b>	Ranked according to their share of trading volume in M-accounts (order book, Eurex EnLight and TES) of all qualifying Liquidity Providers the top Liquidity Provider will receive 15% of the net revenues, while 12.5% ,10% , 7.5% and 5% will be shared with the Liquidity Providers ranked 2, 3, 4 and 5

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.

Eurex Clearing shall be entitled to pay the revenue sharing incentive to the member ID of the respective Liquidity Provider that has qualified for the revenue sharing payment according to this section 4.

The Liquidity Provider shall authorize its Clearing Member to collect this revenue sharing payment on his behalf.

## 5. Quotation Parameters

### 1. Available Spread Classes

The following quotation parameters apply for the quotation requirements pursuant to Sec. 3 above and the revenue sharing scheme pursuant to Sec. 4 above.

Spread Class	Bid up to	Maximum Spread			Unit
		1st Exp.	2nd Exp.	5 days prior to Exp. for both Exp.	
OBTP	0.20	0,30	0,42	0,42	absolute (percentage points) Percentage points
	0.50	0,36	0,54	0,54	absolute (percentage points) Percentage points
	1.00	0,54	0,66	0,66	absolute (percentage points) Percentage points
	2.00	0,60	0,90	0,90	absolute (percentage points) Percentage points
		0,66	1,05	1,05	absolute (percentage points) Percentage points



## **Product Specific Supplement for futures on Bloomberg Liquidity Screened Euro High Yield Bond Index futures (FEHY)**

**Validity: Until 31 December 2025**

**Contact:** Davide Masi, Product R&D Fixed Income, T +44 (0)207 862 7267, davide.masi@eurex.com

### **Preamble**

This Product Specific Supplement for on Bloomberg Liquidity Screened Euro High Yield Bond Index futures (hereinafter referred to as "Product Specific Supplement") forms an integral part of the LPA.

Under this Product Specific Supplement, a Liquidity Provider scheme for Bloomberg Liquidity Screened Euro High Yield Bond Index futures is offered, which will run from the 17<sup>th</sup> of October 2022 until the term of this Product Specific Supplement. Additionally, an Initial Supporter Incentive is offered, and will run from the 17<sup>th</sup> of October 2022 until the 31<sup>st</sup> of December 2023.

### **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 Scope	Basis	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
FEHY	FEHY	✓							

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
<b>Order book</b>	<b>Basis</b>	<b>100%</b>
	<b>Package</b>	-
	<b>Strategy</b>	-
	<b>Larger Size</b>	-
	<b>Tighter Spread</b>	-
	<b>Total</b>	<b>100%</b>
<b>Eurex EnLight</b>	<b>Basis</b>	<b>100%</b>
	<b>Package</b>	-
	<b>Strategy</b>	-
	<b>Eurex EnLight</b>	-
	<b>Total</b>	<b>100%</b>
<b>TES</b>	<b>Basis</b>	<b>100%</b>
	<b>Package</b>	-
	<b>Strategy</b>	-
	<b>Eurex EnLight</b>	-
	<b>Total</b>	<b>100%</b>

### **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:

	FEHY_1	FEHY_2	FEHY_3	FEHY_4
<b>Quotation Period:</b>	09:00 – 17:15 CE(S)T			
<b>Required Coverage:</b>	70%			
<b>Maturity Range:</b>	The front month needs to be quoted. 5 exchange days prior to expiration, the front month AND the second expiration month need to be quoted			
<b>Minimum Quote Size (Bid &amp; Ask):</b>	50 contracts			
<b>Maximum Spread</b>	0.14 {absolute} (Index Points)	0.30 {absolute} (Index points)	0.46 {absolute} (Index Points)	0.60 {absolute} (Index Points)

#### 4. Other monetary incentive schemes

##### 4.1. Additional Supporter incentive

In order to support the initial trading activity in the newly launched futures on Bloomberg Liquidity Screened Euro High Yield Bond Index futures.

This additional supporter incentive runs on a monthly basis, and will run from the 17<sup>th</sup> of October 2022 until the 31<sup>st</sup> of December 2023.

This additional incentive is offered to a maximum of 5 Liquidity Providers who fulfilled the basis building blocks requirements as detailed in 3.1. Liquidity providers will be ranked according to their share of trading volume in M-accounts (order book, TES and EnLight)

A lump-sum amount of EUR 5,000 is distributed to each Liquidity Provider that fulfils the quoting requirements as detailed for FEHY\_1.

A lump-sum amount of EUR 5,000 is distributed to each Liquidity Provider that fulfils the quoting requirements as detailed for FEHY\_2.

A lump-sum amount of EUR 5,000 is distributed to each Liquidity Provider that fulfils the quoting requirements as detailed for FEHY\_3.

A lump-sum amount of EUR 5,000 is distributed to each Liquidity Provider that fulfils the quoting requirements as detailed for FEHY\_4.

Eurex will inform qualifying Liquidity Providers eligible for a payment under this additional supporter incentive at the beginning of the calendar month following the fulfilled month, and advise on the respective payment amount by the 15th calendar day.

Any invoice for a given calendar year must be received by Eurex before the 31th January of the following calendar year.

In order to receive a payment, eligible Liquidity Providers will be required to provide an invoice over the payment amount (as advised by Eurex) to: Eurex Frankfurt AG, Fixed Income ETD Product Design, Mergenthalerallee 61, 65760 Eschborn, or via email to: FI\_PD@deutsche-boerse.com.

## **Product Specific Supplement for Liquidity Provider Schemes without monetary incentives**

**Validity: Until further notice**

**Contact:** Market Development & Pricing, Email: eurex.pricing@eurex.com

### **Preamble**

This Product Specific Supplement for Liquidity Provider Schemes without monetary incentives (hereinafter referred to as “Product Specific Supplement”) forms an integral part of the Liquidity Provider Agreement (LPA).

Several Liquidity Provider Schemes without monetary incentives are 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 Scope	Basis	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
Index Futures	Equity Index Futures with MMO-flag and without monetary Liquidity Provider Scheme	✓					✓		
ETF Options	ETF Options with MMO-flag and without monetary Liquidity Provider Scheme	✓					✓		
ETF Futures	ETF Futures with MMO-flag and without monetary Liquidity Provider Scheme	✓					✓		
Variance Futures EVAR	EVAR: EURO STOXX 50® Variance Futures	✓							

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 2.3.3 to 2.3.6 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	-
	Strategy	-
	Larger Size	-
	Tighter Spread	-
	<b>Total</b>	<b>0%</b>
Eurex EnLight	Basis	0%
	Package	-
	Strategy	-
	Eurex EnLight	-
	<b>Total</b>	<b>0%</b>
TES	Basis	0%

	Package	-
	Strategy	-
	Eurex EnLight	-
	<b>Total</b>	<b>0%</b>

### 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:

	Index Futures	ETF Options	ETF Futures	Variance Futures EVAR
<b>Quotation Period:</b>	See quotation parameters table below (cp. Sec. 5.2)	09:00 – 17:30		
<b>Required Coverage:</b>	70%			80%
<b>Maturity Range:</b>	The front month needs to be quoted. Five exchange days prior to expiration, Liquidity Providers may choose to quote either the front month or the second expiration month	The first six expirations need to be quoted	The front month needs to be quoted	The first eight expirations need to be quoted. Five exchange days prior to expiration the front month does not have to be quoted.
<b>Strike Price Window:</b>	n.a.	5 out of 7	n.a.	n.a.
<b>Minimum Quote Size:</b>	See quotation parameters table below (cp. Sec. 4.2)	100 contracts on the bid and ask side	5 contracts on the bid and ask side	The following amounts of notional Vega on the bid and ask side: Exp 1: 5,000 Exp 2-3: 10,000 Exp 4-5: 25,000 Exp 6-8: 50,000
<b>Maximum Spread:</b>	See quotation parameters table below (cp. Sec. 4.2)	Spread Class "ETF O" (cp. Sec. 4.1)	Spread Class "ETF F" (cp. Sec. 4.1)	Spread Class "EVAR" (cp. Sec. 4.1)

### 4. Quotation Requirements

#### 4.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread	Unit
ETF O	1.0	0.15	Absolute absolute (Index Points)
	5.0	15%	percent
		0.75	absolute (Index Points) absolute

Spread Class	Bid up to	Maximum Spread	Unit
ETF F	50	0.2	absolute (Index Points) absolute
		0.40%	percent

Spread Class	Maximum Spread			Unit
	Exp. 1	Exp. 2-3	Exp. 4-8	
EVAR	3	2	1.5	absolute (Volatility Points)

## 4.2. Quotation Parameters

The following quotation parameters apply for the quotation requirements pursuant to Sec. 3 above

Product	Product ID	Basis Maximum Spread (percent or absolute(Index Points))	Basis Minimum Quote Size (contracts)	Expirations to be quoted, the first	Quotation Period
FUTURES ON MDAX	F2MX	1	5	1	9:00-17:30
FUTURES ON DAX INDEX	FDAX	1	2	1	9:00-17:30
FUTURES ON DIVDAX	FDIV	0.05	5	1	9:00-17:30
FUTURES ON EURO STOXX SEL.DIV 30	FEDV	14	25	1	9:00-17:30
FUTURES ON EURO STOXX BANKS	FESB	0.1	25	1	9:00-17:30
FUTURES ON EURO STOXX 50	FESX	1	10	1	9:00-17:30
FUTURES ON EURO STOXX 50 EX FIN	FEXF	14	25	1	9:00-17:30
FUTURES ON OMX HELSINKI 25 INDEX	FFOX	0.50%	5	1	9:00-17:30
FUTURES ON STOXX GLOB. SEL DIV 100	FGDV	0.50%	5	1	9:00-17:30
FUTURES ON SLI	FSLI	0.1	10	1	9:00-17:20
FUTURES ON SWISS MARKET INDEX	FSMI	1	5	1	9:00-17:20
FUTURES ON SMIM	FSMM	1	5	1	9:00-17:20
FUTURES ON STOXX EUROPE 50	FSTX	7	25	1	9:00-17:30
FUTURES ON TECDAX	FTDX	0.5	5	1	9:00-17:30
QUANTO FUTURES ON EURO STOXX 50	FESQ	0.20%	10	1	9:00-17:30
ALL OTHER INDEX FUTURES		0.50%	5	1	9:00-17:30