

Product Specific Supplement for Futures on STOXX® Axioma Factor Indices

Validity: Until 31 December 2025

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Preamble

This Product Specific Supplement for Futures on STOXX Europe 600 Industry Neutral Axioma Value, Size, Quality, Multi-Factor, Momentum and Low Risk Indices and for Futures on STOXX USA 500 Industry Neutral Axioma Value, Size, Quality, Multi-Factor, Momentum and Low Risk Indices (Futures on STOXX® Axioma Factor Indices) (hereinafter referred to as "Product Specific Supplement") forms an integral part of the Liquidity Provider Agreement (LPA).

A Liquidity Provider scheme for Futures on STOXX® Axioma Factor 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 Scope	Basis	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
STXE 600/STXU 500 FI	FAXL, FAXA FAXM, FAXQ FAXS, FAXV FUAL, FUAA FUAM, FUAQ FUAS, FUAV	✓	✓				✓		

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	STXE 600/STXU 500 FI
Order book	Basis	80%
	Package	20%
	Strategy	-
	Larger Size	-
	Tighter Spread	-
	Total	100%
Eurex EnLight	Basis	40%
	Package	20%
	Strategy	-
	Eurex EnLight	-
	Total	60%
TES	Basis	40%
	Package	20%
	Strategy	-
	Eurex EnLight	-
	Total	60%

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:

	Futures on STOXX Europe 600 Axioma Factor indices	Futures on STOXX USA 500 Axioma Factor indices
Quotation Period:	09:00 – 17:30 CE(S)T	09:00 – 17:30 CE(S)T
Required Coverage:	70%	50%
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	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:	100 contracts on the bid and ask side	50 contracts on the bid and ask side
Maximum Spread:	0.5 %	0.8 %

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:

	Futures on STOXX Axioma Factor indices
Package components:	FAXL, FAXA, FAXM, FAXQ, FAXS, FAXV FUAL, FUAA, FUAM, FUAQ, FUAS, FUAV (12_6 products)
Fulfilment Criterion:	Fulfilment of Basis Building Block requirements in five products