

Liquidity Provider Scheme for Eurex MOC Futures on EURO STOXX 50[®] Index Futures

Validity: Until 31 December 2022

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Preamble

This Product Specific Supplement for Eurex MOC Futures on EURO STOXX 50[®] Index Futures (hereinafter referred to as "Product Specific Supplement") forms an integral part of the LPA.

A Liquidity Provider scheme for Eurex MOC Futures on EURO STOXX 50[®] Index 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 BBB	Package PBB	Strategy CBB	Larger Size LBB	Tighter Spread TBB	Stress Presence SBB	Eurex EnLight EBB	Revenue Sharing
FES1	FES1	✓							

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	80%
	Package	-
	Strategy	-
	Larger Size	-
	Tighter Spread	-
	Total	80%
Eurex EnLight	Basis	-
	Package	-
	Strategy	-
	Eurex EnLight	-
	Total	-
TES	Basis	60%
	Package	-
	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:

	FES1
Quotation Period:	11:00 – 17:25 CE(S)T
Required Coverage:	85%
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:	300 contracts on the bid and ask side
Maximum Spread:	10 ticks / 1.00 index points