

Product Specific Supplement for Eurex Daily USD/KRW Futures on US Dollar Futures

Validity: Until 31 December 2022

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Preamble

This Product Specific Supplement for Eurex Daily USD/KRW Futures on US Dollar Futures (hereinafter referred to as "Product Specific Supplement") forms an integral part of the Liquidity Provider Agreement (LPA).

Two Liquidity Provider scheme for Eurex Daily USD/KRW Futures on US Dollar 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	Basis	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
FCUW1	Eurex Daily USD/KRW Futures on US Dollar Futures	✓							
FCUW2	Eurex Daily USD/KRW Futures on US Dollar 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	FCUW1	FCUW2
Order book	Basis	50%	50%
	Package	-	-
	Strategy	-	-
	Larger Size	-	-
	Tighter Spread	-	-
	Total	50%	50%
Eurex EnLight	Basis	-	-
	Package	-	-
	Strategy	-	-
	Eurex EnLight	-	-
	Total	-	-
TES	Basis	50%	50%
	Package	-	-
	Strategy	-	-
	Eurex EnLight	-	-
	Total	50%	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:

	FCUW1	FCUW2
Quotation Period:	10:00 – 17:30 CET or 11:00 – 17:30 CE(S)T	
Required Coverage:	70%	
Maturity Range:	The front month needs to be quoted 5 trading days prior to expiry the second month can be quoted instead	
Minimum Quote Size:	20 contracts on the bid and ask side	40 contracts on the bid and ask side
Maximum Spread:	5 ticks / 0.50 points	10 ticks / 1.00 points