

The following tables show the parameters used to calculate the volume-based OTR as of 1 January 2021.

**Please note: the limit is based on the product type of the product.**

Product group*	Product type	Grace factor	Volume-based minimum value	Volume-based base limit	Spread quality	Volume-based MQ base factor	Volume-based SMC factor
Single Stock Futures	FSTK	0.10	1,000	5,000	0.00	2.00	1.20
					0.20	4.00	
					0.40	6.00	
					0.60	8.00	
Equity Index Futures	FINX	0.10	1,000	10,000	0.00	2.00	1.20
					0.20	4.00	
					0.40	6.00	
					0.60	8.00	
Volatility Index Futures	FVOL	0.10	1,000	10,000	0.00	2.00	1.20
					0.20	4.00	
					0.40	6.00	
					0.60	8.00	
Equity Index Options	OINX	0.10	1,000	1,000,000	0.00	2.00	1.20
					0.20	4.00	
					0.40	6.00	
					0.60	8.00	
Equity Index Dividend Options	OFIX	0.10	1,000	25,000	0.00	2.00	1.20
					0.20	4.00	
					0.40	6.00	
					0.60	8.00	
FX Options	OCUR	0.10	1,000	1,000,000	0.00	2.00	1.20
					0.20	4.00	
					0.40	6.00	
					0.60	8.00	
FX Futures	FCUR	0.10	1,000	10,000	0.00	2.00	1.20
					0.20	4.00	
					0.40	6.00	
					0.60	8.00	
Equity Options	OSTK	0.10	1,000	500,000	0.00	2.00	1.20
					0.20	4.00	
					0.40	6.00	

Product group*	Product type	Grace factor	Volume-based minimum value	Volume-based base limit	Spread quality	Volume-based MQ base factor	Volume-based SMC factor
					0.60	8.00	
Fixed Income Futures	FBND	0.10	1,000	10,000	0.00	2.00	1.20
					0.20	4.00	
Money Market Futures	FINT				0.40	6.00	
					0.60	8.00	
Options on Fixed Income Futures	OFBD	0.10	1,000	50,000	0.00	2.00	1.20
					0.20	4.00	
Options on Money Market Futures	OFIT				0.40	6.00	
					0.60	8.00	
New asset classes	New asset classes	0.10	1,000	1,000,000	0.00	2.00	1.20
					0.20	4.00	
					0.40	6.00	
					0.60	8.00	

\* The table contains only the main product group per product type. The list of the product group names shown above in the table is not exhaustive.

Product name	Product ID	Volume-based product factor
EURO STOXX 50® Variance Futures	EVAR	1,500.00
Options on VSTOXX® Futures	OVS2	20.00
EURO STOXX 50® Index Options	OESX	0.80
EURO STOXX 50® Index Futures	FESX	0.80
Euro-Bobl Futures	FGBM	0.80
CONF Futures	CONF	0.50

If a product is not included in the table, i.e. has no product factor assigned, the default value of 1.00 is applied.

The following tables show the parameters used to calculate the transaction-based OTR as of 1 January 2021.

**Please note: the limit is based on the product type of the product.**

Product group*	Product type	Grace factor	Transaction-based minimum value	Transaction-based base limit	Spread quality	Transaction-based MQ base factor	Transaction-based SMC factor
Single Stock Futures	FSTK	0.10	1,000	500	0.00	2.00	1.20
					0.20	4.00	
					0.40	6.00	
					0.60	8.00	
Equity Index Futures	FINX	0.10	1,000	1,000	0.00	2.00	1.20
					0.20	4.00	
					0.40	6.00	
					0.60	8.00	
Volatility Index Futures	FVOL	0.10	1,000	1,000	0.00	2.00	1.20
					0.20	4.00	
					0.40	6.00	
					0.60	8.00	
Equity Index Options	OINX	0.10	1,000	50,000	0.00	50.00	1.20
					0.20	100.00	
					0.40	250.00	
					0.60	500.00	
Equity Index Dividend Options	OFIX	0.10	1,000	1,000	0.00	2.00	1.20
					0.20	4.00	
					0.40	6.00	
					0.60	8.00	
FX Options	OCUR	0.10	1,000	50,000	0.00	2.00	1.20
					0.20	4.00	
					0.40	6.00	
					0.60	8.00	
FX Futures	FCUR	0.10	1,000	2,500	0.00	2.00	1.20
					0.20	4.00	
					0.40	6.00	
					0.60	8.00	
Equity Options	OSTK	0.10	1,000	25,000	0.00	2.00	1.20
					0.20	4.00	
					0.40	6.00	

Product group*	Product type	Grace factor	Transaction-based minimum value	Transaction-based base limit	Spread quality	Transaction-based MQ base factor	Transaction-based SMC factor
					0.60	8.00	
Fixed Income Futures	FBND	0.10	1,000	1,000	0.00	2.00	1.20
					0.20	4.00	
Money Market Futures	FINT				0.40	6.00	
					0.60	8.00	
Options on Fixed Income Futures	OFBD	0.10	1,000	2,000	0.00	2.00	1.20
					0.20	4.00	
Options on Money Market Futures	OFIT				0.40	6.00	
					0.60	8.00	
New asset classes	New asset classes	0.10	1,000	50,000	0.00	2.00	1.20
					0.20	4.00	
					0.40	6.00	
					0.60	8.00	

\* The table contains only the main product group per product type. The list of the product group names shown above in the table is not exhaustive.

Product name	Product ID	Transaction-based product factor
Options on VSTOXX® Futures	OVS2	5.00
EURO STOXX 50® Index Options	OESX	0.80
EURO STOXX 50® Index Futures	FESX	0.70
Euro-Bund Futures	FGBL	0.80
Euro-Bobl Futures	FGBM	0.50
Euro-Schatz Futures	FGBS	0.50
CONF Futures	CONF	0.50
Euro-OAT Futures	FOAT	0.80

If a product is not included in the table, i.e. has no product factor assigned, the default value of 1.00 is applied.

A list of all products including their product types is published on the Eurex website [www.eurex.com](http://www.eurex.com) and can be downloaded under the following link:

[Markets > Product Overview](#)