

Liquidity Provider Scheme for Eurex Daily Futures on KOSPI 200 Thursday Weekly Options and Eurex Daily Futures on KOSPI 200 Monday Weekly Options

Validity: Until further notice

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Preamble

This Product Specific Supplement for Eurex Daily Futures on KOSPI 200 Thursday Weekly Options and Eurex Daily Futures on KOSPI 200 Monday 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 Thursday Weekly Options and Eurex Daily Futures on KOSPI 200 Monday Weekly Options is offered.

In the case of the OKW1/3/4/5 and OKM1/2/3/4/5 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	<u>OKW1/3/4/5</u> <u>OKM1/2/3/4/5</u>	✓	✓				✓		

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
Quotation Period:	10:00 – 17:30 CET or 11:00 – 17:30 CE(S)T
Required Coverage:	70% 55%
Maturity Range:	The nearest one available expiration in both the <u>Eurex Daily Futures on KOSPI 200 Thursday Weekly Options</u> and <u>Eurex Daily Futures on KOSPI 200 Monday Weekly Options</u> needs to be quoted. No quotation requirement for periods without available expiration.
Strike Price Window:	9 out of 17
Minimum Quote Size:	10 contracts on the bid and ask side for the available expiry;
Maximum Spread:	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
Package components:	OKW1, OKW3, OKW4, OKW5, <u>OKM1, OKM2, OKM3, OKM4, OKM5</u>
Fulfilment criterion:	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	absolute (Index Points)
	20.0	10%	percent
		2	absolute (Index Points)