

## **Product Specific Supplement for Futures on EURO STOXX® and STOXX® Europe 600 Broadbased and Size Indices**

**Validity: Until 31 December 2022**

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### **Preamble**

This Product Specific Supplement for Futures on EURO STOXX® and STOXX® Europe 600 Broadbased and Size 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® EUROPE 600 Broad based and Size Indices and for Futures on EURO STOXX® Broad based and Size 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:

<b>Scheme</b>	<b>Product ID</b>	<b>Basis BBB</b>	<b>Package PBB</b>	<b>Strategy CBB</b>	<b>Larger Size LBB</b>	<b>Tighter Spread TBB</b>	<b>Stress Presence SBB</b>	<b>Eurex EnLight EBB</b>	<b>Revenue Sharing</b>
BB/Size Futures 1	FXXP, FLCP, FMCP, FSCP	✓	✓				✓		✓
BB/Size Futures 2	FXXE, FLCE, FMCE, FSCE	✓	✓				✓		✓

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 Sec. 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 Sec. 3 of the General Supplement to the LPA in accordance with the table below. The evaluation takes place on a monthly basis.

<b>Execution type</b>	<b>Building Block</b>	<b>BB/Size Futures 1</b>	<b>BB/Size Futures 2</b>
<b>Order book</b>	<b>Basis</b>	<b>50%</b>	<b>70%</b>
	<b>Package</b>	<b>30%</b>	<b>20%</b>
	<b>Strategy</b>	-	-
	<b>Larger Size</b>	-	-
	<b>Tighter Spread</b>	-	-
	<b>Total</b>	<b>80%</b>	<b>90%</b>
<b>Eurex EnLight</b>	<b>Basis</b>	<b>30%</b>	<b>50%</b>
	<b>Package</b>	<b>20%</b>	<b>20%</b>
	<b>Strategy</b>	-	-
	<b>Eurex EnLight</b>	-	-
	<b>Total</b>	<b>50%</b>	<b>70%</b>
<b>TES</b>	<b>Basis</b>	<b>30%</b>	<b>50%</b>
	<b>Package</b>	<b>20%</b>	<b>20%</b>
	<b>Strategy</b>	-	-
	<b>Eurex EnLight</b>	-	-
	<b>Total</b>	<b>50%</b>	<b>70%</b>

### 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:

	BB/Size Futures 1	BB/Size Futures 2
<b>Quotation Period:</b>	09:00 – 17:30 CE(S)T	
<b>Required Coverage:</b>	70%	
<b>Maturity Range:</b>	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	
<b>Minimum Quote Size:</b>	100 contracts on the bid and ask side	
<b>Maximum Spread:</b>	0.2% for FXXP/E, FLCP/E; 0.5% for FMCP/E; 0.7% for FSCP/E	

#### 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:

	BB/Size Futures 1	BB/Size Futures 2
<b>Package components:</b>	FXXP, FLCP, FMCP, FSCP	FXXE, FLCE, FMCE, FSCE
<b>Fulfilment Criterion:</b>	Fulfilment of Basis Building Block requirements in all four products	Fulfilment of Basis Building Block requirements in all four products

### 4. Other Monetary Incentive Schemes: Revenue Sharing

Two revenue sharing schemes are offered from 1 January 2022 until 31 December 2022 for BB/Size Futures 1 and for BB/Size Futures 2 in accordance with Sec. 3.1.2 of the General Supplement to the LPA. Both schemes apply to a package of products. The evaluation takes place on a monthly basis.

	BB/Size Futures 1	BB/Size Futures 2
<b>Package Components:</b>	FXXP, FLCP, FMCP, FSCP	FXXE, FLCE, FMCE, FSCE
<b>Revenue Pool:</b>	EUR 0.10 per contract of the total volume generated by TES and Eurex EnLight Block Trades in all transactions in all four futures minus already granted TES and Eurex EnLight Liquidity Provider rebates	EUR 0.10 per contract of the total volume generated by TES and Eurex EnLight Block Trades in all transactions in all four futures minus already granted TES and Eurex EnLight Liquidity Provider rebates
<b>Revenue Pool Cap:</b>	The maximum monthly revenue sharing pool is capped at 10% of the net transaction fees (gross transaction fees minus Liquidity Provider rebates) per month per package	

<b>Participation Condition:</b>	Fulfilment of Basis Building Block requirements in all four futures	Fulfilment of Basis Building Block requirements in all four futures.
<b>Number of Participants:</b>	Up to 4	Up to 4
<b>Qualification criterion:</b>	The top 4 fulfilling Liquidity Providers participate; ranked according to their share of trading volume in M-accounts (order book, TES and Eurex EnLight) of all fulfilling Liquidity Providers	The top 4 fulfilling Liquidity Providers participate; ranked according to their share of trading volume in M-accounts (order book, TES and Eurex EnLight) of all fulfilling Liquidity Providers
<b>Distribution Method:</b>	The full revenue pool is distributed proportionally among all qualified Liquidity Providers according to their share of volume in M-accounts (order book, TES and Eurex EnLight)	The full revenue pool is distributed proportionally among all qualified Liquidity Providers according to their share of volume in M-accounts (order book, TES and Eurex EnLight)

VAT on the Revenue Sharing amounts shall be borne by the Liquidity Provider, if applicable, and will be offset against any due and unpaid Revenue Sharing amount.