

## **Product Specific Supplement for Futures on iSTOXX® Europe Factor Indices**

**Validity: Until 31 December 2022**

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### **Preamble**

This Product Specific Supplement for Futures on iSTOXX® Europe Factor 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 iSTOXX® Europe Factor 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:

Scheme	Product Scope	Basis BBB	Package PBB	Strategy CBB	Larger Size LBB	Tighter Spread TBB	Stress Presence SBB	Eurex EnLight EBB	Revenue Sharing
iSTOXX FI	FXFC/R/M FXFQ/S/V	✓					✓		

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	iSTOXX FI
<b>Order book</b>	<b>Basis</b>	<b>50%</b>
	<b>Package</b>	-
	<b>Strategy</b>	-
	<b>Larger Size</b>	-
	<b>Tighter Spread</b>	-
	<b>Total</b>	<b>50%</b>
<b>Eurex EnLight</b>	<b>Basis</b>	<b>50%</b>
	<b>Package</b>	-
	<b>Strategy</b>	-
	<b>Eurex EnLight</b>	-
	<b>Total</b>	<b>50%</b>
<b>TES</b>	<b>Basis</b>	<b>50%</b>
	<b>Package</b>	-
	<b>Strategy</b>	-
	<b>Eurex EnLight</b>	-
	<b>Total</b>	<b>50%</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:

	iSTOXX FI
<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>	80 contracts on the bid and ask side
<b>Maximum Spread:</b>	0.8 %