

## **Liquidity Provider Scheme for Options on EURO STOXX® Banks Index Dividend**

**Validity:** Until 31<sup>st</sup> December 2023

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### **Preamble**

This Product Specific Supplement for Options on EURO STOXX® Banks Index Dividend (hereinafter referred to as "Product Specific Supplement") forms an integral part of the Liquidity Provider Agreement (LPA).

A Liquidity Provider scheme for Options on EURO STOXX® Banks Index Dividend 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 ID	Basis	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
OEBD	OEBD	✓							

The requirements for Strategy Building Block, Larger Building Block, Tighter Spread Building Block, Stress 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	OEBD
Order book	Basis	75%
	Package	-
	Strategy	-
	Larger Size	-
	Tighter Spread	-
	<b>Total</b>	<b>75%</b>
Eurex EnLight	Basis	75%
	Package	-
	Strategy	-
	Eurex EnLight	-
	<b>Total</b>	<b>75%</b>
TES	Basis	75%
	Package	-
	Strategy	-
	Eurex EnLight	-
	<b>Total</b>	<b>75%</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:

	OEBD
<b>Quotation Time:</b>	09:00 – 17:30 CE(S)T
<b>Required Coverage:</b>	70%
<b>Maturity Range:</b>	The first three (out of five) expirations need to be quoted
<b>Strike Price Window:</b>	5 out of 13 Asymmetric quotation is allowed
<b>Minimum Quote Size:</b>	10 contracts on the bid and ask side
<b>Maximum Spread:</b>	Spread Class “OEBD” (cp. Sec 4.1)

### 4. Quotation Requirements

#### 4.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread		Unit
		Exp. 1-2	Exp. 3	
OEBD	0.30	0.10	0.15	points
	1.00	50%	60%	percent
	>1.00	0.50	0.50	points