

Product Specific Supplement for Futures on CECE[®] EUR Index

Validity: Until 31 December 2022

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Preamble

This Product Specific Supplement for Futures on CECE[®] EUR Index (hereinafter referred to as “Product Specific Supplement”) forms an integral part of the Liquidity Provider Agreement (LPA).

One Liquidity Provider scheme for Futures on CECE[®] EUR Index 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 BBB	Package PBB	Strategy CBB	Larger Size LBB	Tighter Spread TBB	Stress Presence SBB	Eurex EnLight EBB	Revenue Sharing
FCEE	FCEE	✓					✓		

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	70%
	Package	-
	Strategy	-
	Larger Size	-
	Tighter Spread	-
	Total	70%
Eurex EnLight	Basis	40%
	Package	-
	Strategy	-
	Eurex EnLight	-
	Total	40%
TES	Basis	40%
	Package	-
	Strategy	-
	Eurex EnLight	-
	Total	40%

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:

	FCEE
Quotation Period:	09:00 – 17:30 CE(S)T
Required Coverage:	80%
Maturity Range:	The first two expiration months need to be quoted
Minimum Quote Size:	10 contracts on the bid and ask side
Maximum Spread:	1.00 %