

## **Product Specific Supplement for Dividend Futures on EURO STOXX 50<sup>®</sup> Index**

**Validity: Until 31 December 2020**

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### **Preamble**

This Product Specific Supplement for Dividend Futures on EURO STOXX 50<sup>®</sup> Index (hereinafter referred to as "Product Specific Supplement") forms an integral part of the Liquidity Provider Agreement (LPA).

Two Liquidity Provider schemes for Dividend Futures on EURO STOXX 50<sup>®</sup> Index are 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	
FEXD 1	FEXD	✓							
FEXD 2	FEXD	✓							

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. A multiple refund will not take place upon fulfilment of more than one scheme in one product. The evaluation takes place on a monthly basis.

Execution type	Building Block	FEXD 1	FEXD 2
Order book	Basis	40%	60%
	Package	-	-
	Strategy	-	-
	Larger Size	-	-
	Tighter Spread	-	-
	<b>Total</b>	<b>40%</b>	<b>60%</b>
Eurex EnLight	Basis	-	-
	Package	-	-
	Strategy	-	-
	Eurex EnLight	-	-
	<b>Total</b>	<b>-</b>	<b>-</b>
TES	Basis	40%	60%
	Package	-	-
	Strategy	-	-
	Eurex EnLight	-	-
	<b>Total</b>	<b>40%</b>	<b>60%</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:

	FEXD 1	FEXD 2
<b>Quotation Period:</b>	09:00 – 17:30 CE(S)T	09:00 – 22:00 CE(S)T
<b>Required Coverage:</b>	<del>56%</del> 80%	<del>72%</del> 80%
<b>Maturity Range:</b>	The first ten expirations need to be quoted	
<b>Minimum Quote Size:</b>	150 contracts on the bid and ask side for expirations 1-3; 100 contracts on the bid and ask side for expirations 4-6; 50 contracts on the bid and ask side for expirations 7-10	
<b>Maximum Spread:</b>	<del>0.5% for expirations 1-3;</del> <del>1% for expirations 4-6;</del> <del>2% for expirations 7-10</del> <u>3% for all expirations</u>	