

Product Specific Supplement for Single Stock Dividend Futures

Validity: Until 31 December 2022

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Preamble

This Product Specific Supplement for Single Stock Dividend Futures (hereinafter referred to as "Product Specific Supplement") forms an integral part of the Liquidity Provider Agreement (LPA). For the avoidance of doubt, Sec. 1 of the LPA applies.

14 Liquidity Provider schemes for Single Stock Dividend Futures (SSDF) 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 Scope	Basis	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
DFEX1	SSDF on EURO STOXX 50® Index Components	✓	✓						
SDFDE	German SSDF	✓	✓						
SDFFR	French SSDF	✓	✓						
SDFNL	Dutch SSDF	✓	✓						
SDFIT	Italian SSDF	✓	✓						
SDFES	Spanish SSDF	✓	✓						
SDFUK	British SSDF	✓	✓						
SDFCH	Swiss SSDF	✓	✓						
SDFUS	US American SSDF	✓	✓						
SDFDN	Nordic SSDF	✓	✓						
SDFAT	Austrian SSDF	✓	✓						
SDFBE	Belgian SSDF	✓	✓						
SDFPT	Portuguese SSDF	✓	✓						
SDFIE	Irish SSDF	✓	✓						

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	0%
	Package	50%
	Strategy	-

Execution type	Building Block	Upon fulfilment of requirements
	Larger Size	-
	Tighter Spread	-
	Total	50%
Eurex EnLight	Basis	0%
	Package	50%
	Strategy	-
	Eurex EnLight	-
	Total	50%
TES	Basis	0%
	Package	50%
	Strategy	-
	Eurex EnLight	-
	Total	50%

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:

Package	Quotation Period:	Required Coverage:	Maturity Range:	Minimum Quote Size:	Maximum Spread:
DFEX1	09:00 – 17:30 CE(S)T	70%	The first three December expiration months need to be quoted	See quotation parameters table below (cp. Sec. 4)	See quotation parameters table below (cp. Sec. 4)
SDFDE					
SDFFR					
SDFNL					
SDFIT					
SDFES					
SDFUK					
SDFCH					
SDFUS					
SDFFN					
SDFAT					
SDFBE					
SDFPT					
SDFIE					

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:

Package	Number of monthly exceptions:	Package components:	Package review:
DFEX1	14	The assignment of products to packages can be found in the quotation parameters table below (cp. Section 4.1)	If due to a corporate action in one of the underlying instruments a successor product is admitted to trading with a standard contract size, the successor product will become part of the package with effect from the first trading day of the next calendar month following the admittance to trading of the successor product. The Building Block requirements remain the same for the successor product. The preceding contract will not be part of the quotation requirements anymore after the end of the month where the successor product is admitted to trading. If one of the underlying instruments leaves the EURO STOXX 50® index covered by DFEX1 the respective single stock dividend future will be replaced by the single stock dividend future on the underlying entering EURO STOXX 50® index with effect from the first trading day of the next calendar month following the entering of the respective single stock dividend future. The single stock dividend future on the underlying leaving the index has to be quoted until the end of the month where the
SDFDE	4720		
SDFFR	20		
SDFNL	7		
SDFIT	8		
SDFES	7		
SDFUK	16		
SDFCH	13		
SDFUS	4415		
SDFFN	3		

Package	Number of monthly exceptions:	Package components:	Package review:
SDFAT	4		<p>respective single stock dividend future entered in the composition of the index.</p> <p>Changes to the packages for the above-mentioned reasons will be reflected in the quotation parameters table (cp. Sec. 4.1) as of the first trading day of the month.</p>
SDFBE	2		
SDFPT	0		
SDFIE	1		

4. Quotation Requirements

4.1 Quotation Parameters

The following quotation parameters apply for the Building Block requirements pursuant to Sec. 3.1 and Sec. 3.2 above.

Package	Product Name	Product ID	Maximum Spread per December Expiry			Minimum Quote Size per December Expiry		
			1 st	2 nd	3 rd	1 st	2 nd	3 rd
DFEX1	Adidas	A2DS	200%	200%	200%	30	30	15
DFEX1	Adyen	A2DY	200%	200%	200%	30	30	15
DFEX1	Allianz	A2LV	15%	15%	25%	30	30	15
DFEX1	ASML	A2SM	30%	30%	40%	50	50	25
DFEX1	AXA	A2XA	40%	45%	55%	50	50	25
DFEX1	Koninklijke Ahold	A3HO	40%	40%	50%	30	30	15
DFEX1	Air Liquide	A7IR	20%	20%	30%	30	30	15
DFEX1	BCO BILBAO VIZCAYA ARGENTARIA	B3BV	100%	100%	100%	50	50	25
DFEX1	BASF	B2AS	40%	45%	55%	30	30	15
DFEX1	Bayer	B3AY	30%	30%	40%	50	50	25
DFEX1	BMW	B2MW	200%	200%	200%	30	30	15
DFEX1	BNP Paribas	B2NP	100%	100%	100%	50	50	25
DFEX1	Danone	B2SN	40%	40%	50%	50	50	25
DFEX1	CRH (USD)	C2RS	30%	30%	40%	50	50	25
DFEX1	Daimler	D2AI	200%	200%	200%	30	30	15
DFEX1	Deutsche Börse	D3B1	20%	20%	30%	30	30	15
DFEX1	Deutsche Post	D2PW	30%	30%	40%	50	50	25
DFEX1	Deutsche Telekom	D2TE	20%	20%	30%	50	50	25
DFEX1	Airbus	E2AS	200%	200%	200%	50	50	25
DFEX1	Enel	E2NL	25%	25%	35%	50	50	25
DFEX1	Eni	E2NT	30%	30%	40%	50	50	25
DFEX1	Essilor International	E2SL	200%	200%	200%	50	50	25
DFEX1	Iberdrola	I2BE	25%	25%	35%	50	50	25
DFEX1	Infineon Technologies AG	I2FX	100%	100%	100%	50	50	25
DFEX1	ING Groep	I2NN	100%	100%	100%	50	50	25
DFEX1	Anheuser-Busch	I2TK	40%	40%	50%	50	50	25
DFEX1	Intesa Sanpaolo	I3ES	200%	200%	200%	50	50	25
DFEX1	Inditex S.A.	I9XD	40%	45%	55%	50	50	25
DFEX1	Kering	P3PX	40%	40%	50%	30	30	15
DFEX1	Kone	K3C4	20%	20%	30%	50	50	25
DFEX1	L'Oréal	L2OR	20%	20%	30%	30	30	15
DFEX1	Linde (USD)	L2IS	20%	20%	30%	30	30	15

Package	Product Name	Product ID	Maximum Spread per December Expiry			Minimum Quote Size per December Expiry		
			1 st	2 nd	3 rd	1 st	2 nd	3 rd
DFEX1	Münchener Rück	M2UV	30%	30%	40%	30	30	15
DFEX1	LVMH	M3OH	30%	30%	40%	30	30	15
DFEX1	Koninklijke Philips	P2HI	40%	40%	50%	50	50	25
DFEX1	Pernod Ricard	P2ER	30%	30%	40%	30	30	15
DFEX1	Prosus	P2RX	30%	30%	40%	30	30	15
DFEX1	Safran	S2EJ	200%	200%	200%	50	50	25
DFEX1	Sanofi-Aventis	S2NW	15%	15%	25%	30	30	15
DFEX1	Banco Santander	S3SD	200%	200%	200%	50	50	25
DFEX1	SAP	S3AP	20%	20%	30%	50	50	25
DFEX1	Siemens	S4IE	20%	20%	30%	30	30	15
DFEX1	Schneider Electric	S3ND	25%	25%	35%	50	50	25
DFEX1	Stellantis	F3IA	200%	200%	200%	50	50	25
DFEX1	Vinci	S3QU	30%	30%	40%	30	30	15
DFEX1	Total Energies SE	T2OT	30%	30%	40%	30	30	15
DFEX1	Unilever PLC	U2NI	20%	20%	30%	50	50	25
DFEX1	Universal Music Group	U2MG	100%	100%	100%	30	30	15
DFEX1	Volkswagen pref.	V2W3	200%	200%	200%	30	30	15
DFEX1	Vonovia	A2NN	30%	30%	40%	50	50	25
SDFAT	Andritz	A2NZ	40%	40%	55%	30	30	15
SDFAT	Erste Bank	E2BS	200%	200%	200%	30	30	15
SDFAT	OMV	O2MV	30%	30%	40%	30	30	15
SDFAT	Österreichische Post	P2ST	40%	40%	55%	30	30	15
SDFAT	Raiffeisen Bank International	R2BI	200%	200%	200%	30	30	15
SDFAT	UNIQA Insurance Group	U2QA	40%	40%	55%	50	50	25
SDFAT	Voestalpine	V2OS	40%	40%	55%	50	50	25
SDFBE	Ageas	A2GS	100%	100%	100%	30	30	15
SDFBE	Galapagos NV	G2LP	100%	100%	100%	30	30	15
SDFBE	KBC Group NV	K2BC	100%	100%	100%	30	30	15
SDFBE	Solvay SA	S2OL	40%	40%	55%	30	30	15
SDFCH	ABB	A2BB	40%	45%	55%	50	50	25
SDFCH	Adecco	A2DE	25%	25%	35%	30	30	15
SDFCH	Alcon	A2CF	30%	30%	40%	30	30	15
SDFCH	Julius Baer Group	B2AE	100%	100%	100%	50	50	25
SDFCH	Cie Financière Richemont	C3FR	40%	45%	55%	50	50	25
SDFCH	Credit Suisse Group	C5SG	100%	100%	100%	50	50	25
SDFCH	Geberit	G2EB	25%	25%	35%	5	5	2
SDFCH	Givaudan	G2IV	25%	25%	35%	5	5	2
SDFCH	Holcim	H3OL	40%	45%	55%	30	30	15
SDFCH	Logitech International SA	L2GG	40%	45%	55%	30	30	15
SDFCH	Lonza Group AG	L2ON	25%	25%	35%	50	50	25
SDFCH	Nestlé	N2ES	25%	25%	35%	30	30	15
SDFCH	Novartis	N3OV	25%	25%	35%	30	30	15
SDFCH	Roche Holding	R2OG	25%	25%	35%	5	5	2
SDFCH	Swisscom	S2CM	25%	25%	35%	5	5	2

Package	Product Name	Product ID	Maximum Spread per December Expiry			Minimum Quote Size per December Expiry		
			1 st	2 nd	3 rd	1 st	2 nd	3 rd
SDFCH	SGS	S2GS	25%	25%	35%	5	5	2
SDFCH	Sika AG	S2IK	25%	25%	35%	50	50	25
SDFCH	Stadler Rail	S2RA	40%	45%	55%	30	30	15
SDFCH	Swiss Life Holding AG	S2LH	40%	45%	55%	5	5	2
SDFCH	Swiss Re	S5RE	40%	45%	55%	30	30	15
SDFCH	Swatch Group (bearer shares)	U2HR	25%	25%	35%	5	5	2
SDFCH	UBS (USD)	U2SS	200%	200%	200%	50	50	25
SDFCH	Zurich Financial Services	Z2UR	40%	45%	55%	5	5	2
SDFDE	Adidas	A2DS	200%	200%	200%	30	30	15
SDFDE	Allianz	A2LV	15%	15%	25%	30	30	15
SDFDE	Vonovia SE	A2NN	30%	30%	40%	50	50	25
SDFDE	BASF	B2AS	40%	45%	55%	30	30	15
SDFDE	Hugo Boss	B2OS	200%	200%	200%	30	30	15
SDFDE	Bayer	B3AY	30%	30%	40%	50	50	25
SDFDE	Beiersdorf AG	B2EI	30%	30%	40%	50	50	25
SDFDE	BMW	B2MW	200%	200%	200%	30	30	15
SDFDE	Continental	C2ON	40%	40%	50%	30	30	15
SDFDE	Covestro AG Dividend Futures	C2OV	100%	100%	100%	50	50	25
SDFDE	Daimler	D2AI	200%	200%	200%	30	30	15
SDFDE	Deutsche Post	D2PW	30%	30%	40%	50	50	25
SDFDE	Deutsche Telekom	D2TE	20%	20%	30%	50	50	25
SDFDE	Deutsche Wohnen	D2WN	30%	30%	40%	50	50	25
SDFDE	Deutsche Börse	D3B1	20%	20%	30%	30	30	15
SDFDE	Deutsche Bank	D4BK	200%	200%	200%	50	50	25
SDFDE	Siemens Energy	E2NR	100%	100%	100%	50	50	25
SDFDE	E.ON	E3OA	100%	100%	100%	50	50	25
SDFDE	Evonik Industries AG	E2KF	30%	30%	40%	30	30	15
SDFDE	Fresenius Medical Care AG & Co Dividend Futures	F2ME	30%	30%	40%	50	50	25
SDFDE	Fresenius	F2RE	30%	30%	40%	50	50	25
SDFDE	HeidelbergCement AG Dividend Futures	H2EI	40%	40%	50%	50	50	25
SDFDE	Henkel	H2EN	20%	20%	30%	30	30	15
SDFDE	Infineon Technologies AG	I2FX	100%	100%	100%	50	50	25
SDFDE	Deutsche Lufthansa	L2HA	200%	200%	200%	30	30	15
SDFDE	Linde (USD)	L2IS	20%	20%	30%	30	30	15
SDFDE	Merck	M2RK	20%	20%	30%	30	30	15
SDFDE	MTU Aero Engines	M2TX	100%	100%	100%	30	30	15
SDFDE	Münchener Rück	M2UV	30%	30%	40%	30	30	15
SDFDE	Porsche Automobil Holding Pref	P2OR	100%	100%	100%	30	30	15
SDFDE	ProSiebenSat.1 Media SE	P2MP	100%	100%	100%	30	30	15
SDFDE	RWE	R4WE	30%	30%	40%	30	30	15
SDFDE	K+S	S2DF	100%	100%	100%	30	30	15
SDFDE	SAP	S3AP	20%	20%	30%	50	50	25
SDFDE	Siemens	S4IE	20%	20%	30%	30	30	15
SDFDE	Siemens Healthineers AG	S2HF	40%	40%	50%	30	30	15

Package	Product Name	Product ID	Maximum Spread per December Expiry			Minimum Quote Size per December Expiry		
			1 st	2 nd	3 rd	1 st	2 nd	3 rd
SDFDE	TAG Immobilien AG	T2EG	100%	100%	100%	30	30	15
SDFDE	Volkswagen pref.	V2W3	200%	200%	200%	30	30	15
<u>SDFDE</u>	<u>Brenntag SE</u>	<u>B2RG</u>	<u>20%</u>	<u>25%</u>	<u>35%</u>	<u>30</u>	<u>30</u>	<u>15</u>
<u>SDFDE</u>	<u>Sartorius AG</u>	<u>S2RT</u>	<u>100%</u>	<u>100%</u>	<u>100%</u>	<u>30</u>	<u>30</u>	<u>15</u>
<u>SDFDE</u>	<u>Symrise AG</u>	<u>S2YF</u>	<u>30%</u>	<u>30%</u>	<u>40%</u>	<u>30</u>	<u>30</u>	<u>15</u>
<u>SDFDE</u>	<u>Puma SE</u>	<u>P2UM</u>	<u>100%</u>	<u>100%</u>	<u>100%</u>	<u>50</u>	<u>50</u>	<u>50</u>
SDFES	Amadeus IT Group SA	A2IT	100%	100%	100%	30	30	15
SDFES	Aena SME SA	A2NA	200%	200%	200%	30	30	15
SDFES	BBVA	B3BV	100%	100%	100%	50	50	25
SDFES	CaixaBank SA	C2RT	200%	200%	200%	50	50	25
SDFES	Enagas SA	E2NG	40%	40%	50%	30	30	15
SDFES	Endesa SA	E2DS	40%	40%	50%	50	50	25
SDFES	Naturgy Energy Group SA	G2AN	40%	40%	50%	50	50	25
SDFES	Siemens Gamesa Renewable Energy	G2TQ	100%	100%	100%	30	30	15
SDFES	Iberdrola	I2BE	25%	25%	35%	50	50	25
SDFES	International Consolidated Air	I3NR	200%	200%	200%	50	50	25
SDFES	Inditex S.A.	I9XD	40%	45%	55%	50	50	25
SDFES	ACS Actividades de Construcción	O2CI	40%	45%	55%	50	50	25
SDFES	Grifols SA	O2ZT	100%	100%	100%	50	50	25
SDFES	Repsol	R3EP	40%	40%	50%	50	50	25
SDFES	Red Electrica Corp SA	R2EE	40%	40%	50%	30	30	15
SDFES	Banco Santander	S3SD	200%	200%	200%	50	50	25
SDFES	Telefónica	T3NE	100%	100%	100%	50	50	25
SDFES	Ferrovial	U2FG	40%	40%	50%	50	50	25
SDFFN	Elisa	E2IA	20%	20%	30%	50	50	25
SDFFN	Stora Enso	E2NU	40%	40%	50%	50	50	25
SDFFN	Fortum	F2OT	40%	40%	50%	50	50	25
SDFFN	Kone B	K2C4	20%	20%	30%	50	50	25
SDFFN	Nordea Bank	N2DB	200%	200%	200%	30	30	15
SDFFN	Neste	N2EF	30%	30%	40%	30	30	15
SDFFN	Nokia Corp	N4OA	200%	200%	200%	50	50	25
SDFFN	Orion Oyj	O2NG	30%	30%	40%	30	30	15
SDFFN	UPM-Kymmene	R2PL	40%	40%	50%	50	50	25
SDFFN	Sampo	S3MP	40%	40%	50%	50	50	25
SDFFR	Accor	A2CR	200%	200%	200%	30	30	15
SDFFR	AXA	A2XA	40%	45%	55%	50	50	25
SDFFR	Atos SE	A2XI	200%	200%	200%	50	50	25
SDFFR	ALSTOM	A5OM	200%	200%	200%	30	30	15
SDFFR	Air Liquide	A7IR	20%	20%	30%	30	30	15
SDFFR	BNP Paribas	B2NP	100%	100%	100%	50	50	25
SDFFR	Danone	B2SN	40%	40%	50%	50	50	25
SDFFR	Bouygues	B2YG	200%	200%	200%	30	30	15
SDFFR	Capgemini SE	C2GM	30%	30%	40%	50	50	25
SDFFR	Thales	C2SF	30%	30%	40%	30	30	15

Package	Product Name	Product ID	Maximum Spread per December Expiry			Minimum Quote Size per December Expiry		
			1 st	2 nd	3 rd	1 st	2 nd	3 rd
SDFFR	Carrefour	C3AR	30%	30%	40%	50	50	25
SDFFR	Casino Guichard Perrachon SA	C2AJ	25%	25%	35%	30	30	15
SDFFR	Dassault Systemes SE	D2SY	25%	25%	35%	50	50	25
SDFFR	Airbus	E2AS	200%	200%	200%	50	50	25
SDFFR	EDF	E3DF	200%	200%	200%	30	30	15
SDFFR	Covivio	F2DR	30%	30%	40%	30	30	15
SDFFR	Essilor International	E2SL	200%	200%	200%	50	50	25
SDFFR	Orange	F3TE	40%	40%	50%	50	50	25
SDFFR	Saint-Gobain	G2OB	30%	30%	40%	50	50	25
SDFFR	Engie	G3ZF	100%	100%	100%	50	50	25
SDFFR	Hermes International	H2MI	30%	30%	40%	30	30	15
SDFFR	Klepierre SA	L2IF	100%	100%	100%	50	50	25
SDFFR	L'Oréal	L2OR	20%	20%	30%	30	30	15
SDFFR	Legrand SA	L2RC	30%	30%	40%	50	50	25
SDFFR	Cie Generale des Etablissement - Michelin	M2CH	100%	100%	100%	30	30	15
SDFFR	LVMH	M3OH	30%	30%	40%	30	30	15
SDFFR	Pernod-Ricard	P2ER	30%	30%	40%	30	30	15
SDFFR	Stellantis NV	P2EU	200%	200%	200%	50	50	25
SDFFR	Kering	P3PX	40%	40%	50%	30	30	15
SDFFR	Teleperformance	R2CF	40%	40%	50%	30	30	15
SDFFR	Publicis Groupe	P2U4	100%	100%	100%	30	30	15
SDFFR	Renault	R2NL	200%	200%	200%	30	30	15
SDFFR	Safran	S2EJ	200%	200%	200%	30	30	15
SDFFR	Société Générale	S2GE	100%	100%	100%	50	50	25
SDFFR	STMicroelectronics NV	S2GM	40%	45%	55%	50	50	25
SDFFR	Sodexo SA	S2J7	40%	40%	50%	50	50	25
SDFFR	Sanofi-Aventis	S2NW	15%	15%	25%	30	30	15
SDFFR	Schneider Electric	S3ND	25%	25%	35%	50	50	25
SDFFR	Vinci	S3QU	30%	30%	40%	30	30	15
SDFFR	TechnipFMC PLC	T3HP	100%	100%	100%	50	50	25
SDFFR	Total	T2OT	30%	30%	40%	30	30	15
SDFFR	Universal Music Group	U2MG	100%	100%	100%	30	30	15
SDFFR	Valeo SE	V2SA	30%	30%	40%	50	50	25
SDFFR	Veolia Environnement	V2VD	20%	20%	30%	30	30	15
SDFFR	Vallourec	V3AC	200%	200%	200%	30	30	15
SDFFR	Vivendi	V6VU	100%	100%	100%	50	50	25
SDFFR	Crédit Agricole	X2CA	100%	100%	100%	30	30	15
SDFIE	CRH (USD)	C2RS	30%	30%	40%	50	50	25
SDFIE	Flutter Entertainment	P2SF	200%	200%	200%	50	50	25
SDFIE	Ryanair Holdings	R2YI	200%	200%	200%	30	30	15
SDFIT	Atlantia SpA	A2OP	200%	200%	200%	50	50	25
SDFIT	Assicurazioni Generali	A2SG	100%	100%	100%	50	50	25
SDFIT	UniCredit	C4RI	100%	100%	100%	50	50	25
SDFIT	Enel	E2NL	25%	25%	35%	50	50	25

Package	Product Name	Product ID	Maximum Spread per December Expiry			Minimum Quote Size per December Expiry		
			1 st	2 nd	3 rd	1 st	2 nd	3 rd
SDFIT	Eni	E2NT	30%	30%	40%	50	50	25
SDFIT	Stellantis NV	F3IA	200%	200%	200%	50	50	25
SDFIT	Leonardo	F2NG	30%	30%	40%	50	50	25
SDFIT	CNH Industrial NV	F2IM	200%	200%	200%	50	50	25
SDFIT	EXOR NV	I2IL	40%	40%	50%	50	50	25
SDFIT	Intesa Sanpaolo	I3ES	200%	200%	200%	50	50	25
SDFIT	Mediobanca	M2EG	30%	30%	40%	30	30	15
SDFIT	Moncler SpA	M2ON	40%	40%	50%	50	50	25
SDFIT	Poste Italiane	P2IF	40%	40%	50%	50	50	25
SDFIT	Ferrari NV	R2AC	100%	100%	100%	30	30	15
SDFIT	Snam SpA	S2NF	40%	40%	50%	50	50	25
SDFIT	Telecom Italia	T2QI	200%	200%	200%	30	30	15
SDFIT	Terna Rete Elettrica Nazionale	U2EI	40%	45%	55%	30	30	15
SDFNL	ABN Amro Bank	A2BN	200%	200%	200%	30	30	15
SDFNL	Adyen	A2DY	200%	200%	200%	30	30	15
SDFNL	AEGON	A2EN	100%	100%	100%	30	30	15
SDFNL	Akzo Nobel	A3KU	40%	40%	50%	30	30	15
SDFNL	ASM International	A2SI	200%	200%	200%	30	30	15
SDFNL	ASML	A2SM	30%	30%	40%	50	50	25
SDFNL	ASR Nederland NV	A2SR	100%	100%	100%	30	30	15
SDFNL	Koninklijke Ahold	A3HO	40%	40%	50%	30	30	15
SDFNL	Koninklijke DSM	D2SM	100%	100%	100%	30	30	15
SDFNL	Heineken	H2NK	100%	100%	100%	30	30	15
SDFNL	ING Groep	I2NN	100%	100%	100%	50	50	25
SDFNL	ArcelorMittal (USD)	I2SS	200%	200%	200%	50	50	25
SDFNL	Randstad	R2AN	25%	25%	35%	50	50	25
SDFNL	Royal KPN	K6PN	20%	20%	30%	30	30	15
SDFNL	NN Group	N2NG	40%	40%	50%	30	30	15
SDFNL	Koninklijke Philips	P2HI	40%	40%	50%	50	50	25
SDFNL	Westfield N.V.	U2BL	40%	40%	50%	30	30	15
SDFNL	Unilever	U2NI	20%	20%	30%	50	50	25
SDFPT	Energias de Portugal	E2DP	30%	30%	40%	50	50	25
SDFPT	Galp Energia	G2AL	30%	30%	40%	50	50	25
SDFUK	Anglo American	A2AL	100%	100%	100%	50	50	25
SDFUK	Aviva	A2V	100%	100%	100%	50	50	25
SDFUK	AstraZeneca	A2ZN	40%	45%	55%	50	50	25
SDFUK	BAE Systems	B2A	40%	45%	55%	50	50	25
SDFUK	British American Tobacco	B2AT	25%	25%	35%	50	50	25
SDFUK	BP	B2P	40%	45%	55%	50	50	25
SDFUK	BT Group	B2T	40%	45%	55%	50	50	25
SDFUK	Barclays	B3AR	40%	45%	55%	50	50	25
SDFUK	BHP Billiton	B3LT	100%	100%	100%	50	50	25
SDFUK	Carnival PLC	C2CL	40%	45%	55%	50	50	25
SDFUK	Centrica	C2NA	40%	45%	55%	50	50	25

Package	Product Name	Product ID	Maximum Spread per December Expiry			Minimum Quote Size per December Expiry		
			1 st	2 nd	3 rd	1 st	2 nd	3 rd
SDFUK	Diageo	D2GE	40%	45%	55%	50	50	25
SDFUK	Glencore PLC	G2LE	100%	100%	100%	50	50	25
SDFUK	GlaxoSmithKline	G4SK	40%	45%	55%	50	50	25
SDFUK	HSBC	H2SB	100%	100%	100%	50	50	25
SDFUK	3i Group	I2IH	40%	45%	55%	50	50	25
SDFUK	London Stock Exchange Group	L2ES	100%	100%	100%	50	50	25
SDFUK	Legal & General Group	L2EF	40%	45%	55%	50	50	25
SDFUK	Lloyds Banking Group PLC	L2LO	100%	100%	100%	50	50	25
SDFUK	WM Morrison Supermarkets	M3RW	40%	45%	55%	50	50	25
SDFUK	National Grid	N3G	25%	25%	35%	50	50	25
SDFUK	Prudential (USD)	P2RS	40%	45%	55%	50	50	25
SDFUK	Reckitt Benckiser Group PLC	R2BE	40%	45%	55%	50	50	25
SDFUK	Royal Bank of Scotland Group P	R2BS	100%	100%	100%	50	50	25
SDFUK	Royal Dutch Shell	R2DA	100%	100%	100%	50	50	25
SDFUK	RELX PLC	R2EL	40%	45%	55%	50	50	25
SDFUK	Rio Tinto	R4TZ	100%	100%	100%	50	50	25
SDFUK	SSE	S2SE	25%	25%	35%	50	50	25
SDFUK	Severn Trent	S2VT	25%	25%	35%	50	50	25
SDFUK	Tesco	T2SC	40%	45%	55%	50	50	25
SDFUK	Vodafone Group (EUR)	V2OE	40%	40%	50%	50	50	25
SDFUK	WPP	W2PF	100%	100%	100%	50	50	25
SDFUS	Apple	A3AP	25%	25%	35%	20	20	10
SDFUS	Amazon	A2MZ	200%	200%	200%	20	20	10
SDFUS	Bank of America	B2AC	100%	100%	100%	20	20	10
SDFUS	Bristol-Myers Squibb	B2MY	25%	25%	35%	20	20	10
SDFUS	Citigroup	C2IT	100%	100%	100%	20	20	10
SDFUS	Cisco Systems	C2SC	100%	100%	100%	20	20	10
SDFUS	Chevron	C2VX	25%	25%	35%	20	20	10
SDFUS	General Electric	G2EC	40%	45%	55%	20	20	10
SDFUS	Intl Business Machines	I2BM	25%	25%	35%	20	20	10
SDFUS	Intel	I2NT	40%	45%	55%	20	20	10
SDFUS	Johnson & Johnson	J2NJ	25%	25%	35%	20	20	10
SDFUS	JPMorgan	J2PM	100%	100%	100%	20	20	10
SDFUS	Coca-Cola	K2OF	40%	45%	55%	20	20	10
SDFUS	McDonald's	M2CD	25%	25%	35%	20	20	10
SDFUS	3M	M2MM	25%	25%	35%	20	20	10
SDFUS	Altria Group	M2OF	25%	25%	35%	20	20	10
SDFUS	Microsoft	M2ST	25%	25%	35%	20	20	10
SDFUS	PepsiCo	P2EP	25%	25%	35%	20	20	10
SDFUS	Pfizer Basket	P2FE	25%	25%	35%	20	20	10
SDFUS	Philip Morris International	P2M	25%	25%	35%	20	20	10
SDFUS	Wal-Mart Stores	W2MT	40%	45%	55%	20	20	10
<u>SDFUS</u>	<u>AT&T Inc</u>	<u>T2FF</u>	<u>40%</u>	<u>45%</u>	<u>55%</u>	<u>20</u>	<u>20</u>	<u>10</u>
<u>SDFUS</u>	<u>Verizon Communications Inc</u>	<u>V2ZF</u>	<u>25%</u>	<u>25%</u>	<u>35%</u>	<u>20</u>	<u>20</u>	<u>10</u>

Package	Product Name	Product ID	Maximum Spread per December Expiry			Minimum Quote Size per December Expiry		
			1 st	2 nd	3 rd	1 st	2 nd	3 rd
<u>SDFUS</u>	<u>AbbVie Inc</u>	<u>A2BV</u>	<u>40%</u>	<u>45%</u>	<u>55%</u>	<u>20</u>	<u>20</u>	<u>10</u>
<u>SDFUS</u>	<u>Procter & Gamble Co/The</u>	<u>P2GF</u>	<u>25%</u>	<u>25%</u>	<u>35%</u>	<u>20</u>	<u>20</u>	<u>10</u>
<u>SDFUS</u>	<u>General Mills Inc</u>	<u>G2SE</u>	<u>25%</u>	<u>25%</u>	<u>35%</u>	<u>20</u>	<u>20</u>	<u>10</u>
<u>SDFUS</u>	<u>Automatic Data Processing Inc</u>	<u>A2PF</u>	<u>25%</u>	<u>25%</u>	<u>35%</u>	<u>20</u>	<u>20</u>	<u>10</u>
<u>SDFUS</u>	<u>Exxon Mobil Corp</u>	<u>X2MF</u>	<u>25%</u>	<u>25%</u>	<u>35%</u>	<u>20</u>	<u>20</u>	<u>10</u>
<u>SDFUS</u>	<u>Merck & Co Inc</u>	<u>M2CC</u>	<u>25%</u>	<u>25%</u>	<u>35%</u>	<u>20</u>	<u>20</u>	<u>10</u>