Product Specific Supplement for Futures on EURO STOXX® Banks and STOXX® Europe 600 Banks Index Dividend

Validity: Until 31st December 2022
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Preamble

This Product Specific Supplement for Futures on EURO STOXX® Banks and STOXX® Europe 600 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 Futures on EURO STOXX® banks and STOXX® Europe 600 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 BBB	Package PBB	Strategy CBB	Larger Size LBB	Tighter Spread TBB	Stress Presence SBB	Eurex EnLight EBB	Revenue Sharing
FEBD	FEBD	✓							
FSBD	FSBD	✓							

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	FEBD	FSBD
Order book	Basis	40%	40%
	Package	-	-
	Strategy	-	-
	Larger Size	-	-
	Tighter Spread	-	-
	Total	40%	40%
Eurex EnLight	Basis	40%	40%
	Package	-	-
	Strategy	-	-
	Eurex EnLight	-	-
	Total	40%	40%
TES	Basis	40%	40%
	Package	-	-
	Strategy	-	-
	Eurex EnLight	-	-
	Total	40%	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:

	FEBD, FSBD
Quotation Time:	09:00 – 17:30 CE(S)T
Required Coverage:	80%
Maturity Range:	The first five expirations need to be quoted
Minimum Quote Size:	50 contracts on the bid and ask side for expirations 1-3; 25 contracts on the bid and ask side for expirations 4-5;
Maximum Spread:	10~~6~~% for expirations 1-3; 12~~0~~% for expirations 4-5