

Product Specific Supplement for Single Stock Futures

Validity: Until 31 December 2023

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Preamble

This Product Specific Supplement for Single Stock Futures (hereinafter referred to as “Product Specific Supplement”) forms an integral part of the Liquidity Provider Agreement (LPA).

Six Liquidity Provider schemes for Single Stock Futures 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, Single Stock Futures on components of	Basis	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
SSFEX	EURO STOXX 50 [®] Index	✓	✓				✓**		
SSFEXP	EURO STOXX 50 [®] Index (constituencies with physical settlement)	✓	✓				✓**		
SSFDE	DAX [®] Index	✓	✓				✓**		
SSFRR	CAC40 Index	✓	✓				✓**		
SSFIT	FTSE MIB Index	✓	✓				✓**		
SSFNL	AEX Index	✓	✓				✓**		
SSFFI	OMXH25 Index	✓	✓				✓**		
Others	All other Single Stock Futures with MMO- Flag*	✓					✓		

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.

* See section 2.3.6 of the General Supplement to the LPA

** For products with MMO flag.

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	SSFEX, SSFEXP, SSFDE, SSFRR, SSFIT, SSFNL, SSFFI	Others
Order book	Basis	0%	0%
	Package	80%	-
	Strategy	-	-
	Larger Size	-	-
	Tighter Spread	-	-
	Total	80%	0%
Eurex EnLight	Basis	0%	0%
	Package	60%	-
	Strategy	-	-
	Eurex EnLight	-	-
	Total	60%	0%

TES	Basis	0%	0%
	Package	60%	-
	Strategy	-	-
	Eurex EnLight	-	-
	Total	60%	0%

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:

	SSFEX	SSFEXP	SSFDE	SSFFR	SSFIT	SSFNL	SSFFI	Others
Quotation Period:	09:00 – 17:30 CE(S)T							
Required Coverage:	80%							70%
Maturity Range:	The front month needs to be quoted							
Minimum Quote Size:	See quotation parameters table below (cp. Section 4.2)							5
Maximum Spread:	See quotation parameters table below (cp. Section 4.2)							Spread Class "SSF 3" (cp. Sec. 4.1)

3.2 Package Block Requirements

	SSFEX	SSFEXP	SSFDE	SSFFR	SSFIT	SSFNL	SSFFI
Package components:	All available Single Stock Futures on components of the indices mentioned in section 1						
Package review:	<p>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 be part of the group "others" after the end of the month where the successor product is admitted to trading. The quotation requirements for the group "others" apply to the preceding contract accordingly.</p> <p>If one of the underlying instruments leaves any of the indices covered by the packages the respective single stock future will be replaced by the single stock future on the underlying entering the respective index with effect from the first trading day of the next calendar month following the entering of the respective single stock future. The spread class of the entering product will be FSTK 2 and the basis minimum quote size will be 10 if not specified otherwise. The single stock future on the underlying leaving the index has to be quoted until the end of the month where the respective single stock 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. 4.2) as of the first trading day of the month.</p>						
Fulfilment criterion:	Fulfilment of Basis Block Requirements of all products in the package, whereby a certain number of exceptions is allowed						
Number of monthly exceptions:	10	10	8	8	5	7	6

3.3 Corporate Actions

In case of a corporate action e.g. a stock split, where the reference price of the underlying is adjusted, the spread and size class are reviewed to reflect the adjusted price while keeping the economics of the requirements unchanged, effective the first calendar day of the next calendar month. As part of the regular Corporate Action communication, the information about adjustments in Spread and Size class will be made available on the Eurex web site under the following link:

Eurex Exchange > Rules & Regs > Corporate actions > Corporate action information

4. Quotation Requirements

4.1 Available Spread Classes

The following spread classes are available for Single Stock Futures:

Spread Class	Bid up to	Maximum Spread	Unit
SSF 1	50	0.05	Index Points
		0.10%	Percent
SSF 2	50	0.10	Index Points
		0.20%	Percent
SSF 3	50	0.20	Index Points
		0.40%	Percent

4.2 Quotation Parameters

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

Single Stock Future on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size
SSFEX				
ADIDAS AG	ADSG	SSFEX	SSF 3	5
AHOLD DELHAIZE N.V.	AHOI	SSFEX	SSF 2	10
AIR LIQUIDE	AIRO	SSFEX	SSF 2	5
ALLIANZ SE	ALVG	SSFEX	SSF 3	5
FLUTTER ENTERTAINMENT	PLSF	SSFEX	SSF 2	10
ASML HOLDING	ASMH	SSFEX	SSF 2	5
AXA	AXAG	SSFEX	SSF 2	10
BASF SE	BASG	SSFEX	SSF 2	5
BCO BILBAO VIZCAYA ARGENTARIA	BBVG	SSFEX	SSF2	10
BAYER AG	BAYG	SSFEX	SSF 2	5
BMW AG	BMWF	SSFEX	SSF 2	5
BNP PARIBAS	BNPH	SSFEX	SSF 2	5
DANONE	BSNH	SSFEX	SSF 2	5
CRH	CRGG	SSFEX	SSF 2	25
MERCEDES-BENZ GROUP AG	DAIG	SSFEX	SSF 2	5
DEUTSCHE BOERSE AG	DB1H	SSFEX	SSF 2	5
DEUTSCHE POST AG	DPWF	SSFEX	SSF 2	10
DEUTSCHE TELEKOM AG	DTEF	SSFEX	SSF 1	25
AIRBUS SE	EADF	SSFEX	SSF 2	5
ESSILOR INTERNATIONAL	EFXF	SSFEX	SSF 3	5
ENEL	ENLH	SSFEX	SSF 1	10
ENI S.P.A.	ENTH	SSFEX	SSF 1	5
IBERDROLA SA	IBEG	SSFEX	SSF 1	50
INTESA SANPAOLO SPA	IESI	SSFEX	SSF 1	25

Single Stock Future on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size
ING GROEP NV	INNH	SSFEX	SSF 1	10
ANHEUSER-BUSCH INBEV NV	ITKG	SSFEX	SSF 2	5
INDITEX S.A.	IXDI	SSFEX	SSF 2	10
INFINEON AG	IFXG	SSFEX	SSF 2	10
KONE	KC4L	SSFEX	SSF 2	5
L'OREAL	LORF	SSFEX	SSF 3	5
LINDE PLC	LINH	SSFEX	SSF 3	5
LVMH SE	MOHG	SSFEX	SSF 3	5
MUENCHENER RUECKVERSICHE	MU2G	SSFEX	SSF 3	5
KERING	PPXH	SSFEX	SSF 3	5
KONINKLIJKE PHILIPS NV	PH1F	SSFEX	SSF 2	10
PERNOD RICARD	PERH	SSFEX	SSF 3	5
PROSUS	PRXF	SSFEX	SSF 1	100
BANCO SANTANDER S.A.	SANH	SSFEX	SSF 1	100
SAP SE	SAPJ	SSFEX	SSF 2	5
SAFRAN	SEJF	SSFEX	SSF 2	5
SIEMENS AG	SIEH	SSFEX	SSF 3	5
SCHNEIDER ELECTRIC SE	SNDH	SSFEX	SSF 2	5
SANOFI	SNWG	SSFEX	SSF 2	5
STELLANTIS	FIK	SSFEX	SSF 2	10
VINCI	SQUH	SSFEX	SSF 2	5
TOTAL SA	TOTG	SSFEX	SSF 2	5
HERMES INTERNATIONAL	HMI	SSFEX	SSF 2	5
VONOVIA	ANNG	SSFEX	SSF 2	5
VOLKSWAGEN AG VZO O.N.	VO3G	SSFEX	SSF 3	5
ADYEN	ADYF	SSFEX	SSF 3	5
SSFEXP				
Adidas [physical]	ADSP	SSFEXP	SSF 3	5
Ahold Delhaize [physical]	AHOP	SSFEXP	SSF 3	10
Air Liquide [physical]	AIRQ	SSFEXP	SSF 3	5
Allianz [physical]	ALVP	SSFEXP	SSF 3	5
ASML Holding [physical]	ASMP	SSFEXP	SSF 3	5
AXA [physical]	AXAP	SSFEXP	SSF 3	10
BASF [physical]	BASP	SSFEXP	SSF 3	5
Bayer [physical]	BAYP	SSFEXP	SSF 3	5
BCO BILBAO VIZCAYA ARGENTARIA [physical]	BBVP	SSFEXP	SSF2	10
BMW [physical]	BMWP	SSFEXP	SSF 3	5
BNP Paribas [physical]	BNPP	SSFEXP	SSF 3	5
Danone [physical]	BSNP	SSFEXP	SSF 3	5
CRH [physical]	CRGP	SSFEXP	SSF 3	25
Mercedes-Benz Group AG [physical]	DAIP	SSFEXP	SSF 3	5
Deutsche Boerse [physical]	DB1P	SSFEXP	SSF 2	5
Deutsche Post [physical]	DPWP	SSFEXP	SSF 3	10
Deutsche Telekom [physical]	DTEP	SSFEXP	SSF 2	25
Airbus [physical]	EADP	SSFEXP	SSF 3	5
EssilorLuxottica [physical]	EFXP	SSFEXP	SSF 3	5
Enel [physical]	ENLQ	SSFEXP	SSF 2	10
Eni [physical]	ENTQ	SSFEXP	SSF 2	5
Iberdrola [physical]	IBEP	SSFEXP	SSF 2	50

Single Stock Future on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size
Intesa Sanpaolo [physical]	IESP	SSFEXP	SSF 2	25
ING [physical]	INNQ	SSFEXP	SSF 2	10
Anheuser-Busch InBev [physical]	ITKP	SSFEXP	SSF 3	5
Inditex [physical]	IXDR	SSFEXP	SSF 3	10
L'Oréal [physical]	LORP	SSFEXP	SSF 3	5
Linde [physical]	LINP	SSFEXP	SSF 3	5
LVMH [physical]	MOHP	SSFEXP	SSF 3	5
Münchener Rück [physical]	MU2P	SSFEXP	SSF 3	5
Nokia [physical]	NO3P	SSFEXP	SSF 2	5
Kering [physical]	PPXP	SSFEXP	SSF 3	5
Pernod Ricard [physical]	PERP	SSFEXP	SSF 2	5
Philips [physical]	PH1P	SSFEXP	SSF 3	10
Banco Santander [physical]	SANP	SSFEXP	SSF 1	100
SAP [physical]	SAPQ	SSFEXP	SSF 3	5
Safran [physical]	SEJP	SSFEXP	SSF 3	5
Siemens [physical]	SIEQ	SSFEXP	SSF 3	5
Schneider Electric [physical]	SNDP	SSFEXP	SSF 3	5
Sanofi [physical]	SNWQ	SSFEXP	SSF 3	5
Vinci [physical]	SQUP	SSFEXP	SSF 3	5
TOTAL ENERGIES SE [physical]	TOTP	SSFEXP	SSF 3	5
Vonovia [physical]	ANNP	SSFEXP	SSF 3	5
VW [physical]	VO3P	SSFEXP	SSF 3	5
INFINEON AG [physical]	IFXP	SSFEXP	SSF 2	10
HERMES INTERNATIONAL [physical]	HMIP	SSFEXP	SSF 2	10
SSFDE				
COVESTRO AG	1COF	SSFDE	SSF 2	10
ADIDAS AG	ADSG	SSFDE	SSF 3	5
ALLIANZ SE	ALVG	SSFDE	SSF 3	5
VONOVIA SE	ANNG	SSFDE	SSF 2	5
BASF SE	BASG	SSFDE	SSF 2	5
BAYER AG	BAYG	SSFDE	SSF 2	5
BMW AG	BMWF	SSFDE	SSF 2	5
BRENNTAG	BNRG	SSFDE	SSF 2	10
CONTINENTAL	CONH	SSFDE	SSF 3	5
DAIMLER TRUCK HOLDING	DTGF	SSFDE	SSF 2	10
DEUTSCHE BOERSE AG	DB1H	SSFDE	SSF 2	5
DEUTSCHE BANK	DBKI	SSFDE	SSF 2	25
DEUTSCHE POST AG	DPWF	SSFDE	SSF 2	10
DEUTSCHE TELEKOM AG	DTEF	SSFDE	SSF 1	25
AIRBUS	EADF	SSFDE	SSF 2	5
E.ON SE	EOAI	SSFDE	SSF 1	25
FRESENIUS MEDICAL CARE	FMEH	SSFDE	SSF 2	5
FRESENIUS SE & CO. KGAA	FREH	SSFDE	SSF 2	5
HANNOVER RUECK	HNRO	SSFDE	SSF 2	10
HEIDELBERGCEMENT	HEFG	SSFDE	SSF 2	5
HENKEL AG & CO. KGAA VZ.	HENG	SSFDE	SSF 3	5
HELLOFRESH	HFGF	SSFDE	SSF 2	10
INFINEON AG	IFXG	SSFDE	SSF 2	10
Deutsche Wohnen SE	DWNF	SSFDE	SSF 2	10

Single Stock Future on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size
LINDE PLC	LINH	SSFDE	SSF 3	5
Mercedes-Benz Group	DAIG	SSFDE	SSF 2	5
MERCK KGAA	MRKH	SSFDE	SSF 2	5
MTU AERO ENGINES	MTXF	SSFDE	SSF 2	10
MUENCHENER RUECKVERSICHE	MU2G	SSFDE	SSF 3	5
PUMA	PUMF	SSFDE	SSF 2	10
PORSCHE	PORK	SSFDE	SSF 2	10
QIAGEN	QIAF	SSFDE	SSF 2	10
RWE AG -ST-	RWEH	SSFDE	SSF 1	10
SAP SE	SAPJ	SSFDE	SSF 2	5
SIEMENS AG	SIEH	SSFDE	SSF 3	5
SARTORIUS VZ.	SRTF	SSFDE	SSF 2	10
SIEMENS HEALTHINEERS	SHHF	SSFDE	SSF 2	10
SYMRISE	SY1F	SSFDE	SSF 2	10
VOLKSWAGEN AG VZO O.N.	VO3G	SSFDE	SSF 3	5
Delivery Hero SE	DHEF	SSFDE	SSF 2	10
ZALANDO	ZALF	SSFDE	SSF 2	10
SSFFR				
AIR LIQUIDE	AIRO	SSFFR	SSF 2	5
ALSTOM	AOMI	SSFFR	SSF2	10
AXA	AXAG	SSFFR	SSF 2	10
ATOS	AXIG	SSFFR	SSF 2	10
BNP PARIBAS	BNPH	SSFFR	SSF 2	5
DANONE	BSNH	SSFFR	SSF 2	5
BOUYGUES	BYGG	SSFFR	SSF 2	5
CARREFOUR	CARG	SSFFR	SSF 2	10
CAPGEMINI SA	CGMF	SSFFR	SSF 2	5
AIRBUS SE	EADF	SSFFR	SSF 2	5
ESSILOR INTERNATIONAL	EFXF	SSFFR	SSF 3	5
ORANGE	FTEG	SSFFR	SSF 1	10
SAINT-GOBAIN	GOBG	SSFFR	SSF 2	5
ENGIE	GZFH	SSFFR	SSF 1	10
ARCELORMITTAL	ISPI	SSFFR	SSF 1	25
L'OREAL	LORF	SSFFR	SSF 3	5
LEGRAND S.A.	LRCF	SSFFR	SSF 2	5
MICHELIN (CGDE)-B	MLXG	SSFFR	SSF 2	5
LVMH SE	MOHG	SSFFR	SSF 3	5
PERNOD-RICARD	PERH	SSFFR	SSF 3	5
KERING	PPXH	SSFFR	SSF 3	5
PUBLICIS GROUPE	PU4F	SSFFR	SSF 2	5
TELEPERFORMANCE	RCFF	SSFFR	SSF 2	10
RENAULT	RNLF	SSFFR	SSF 2	5
SAFRAN	SEJF	SSFFR	SSF 2	5
SOCIETE GENERALE	SGEI	SSFFR	SSF 2	5
STMICROELECTRONICS N.V.	SGMF	SSFFR	SSF 1	50
SCHNEIDER ELECTRIC SE	SNDH	SSFFR	SSF 2	5
SANOFI	SNWG	SSFFR	SSF 2	5
VINCI	SQUH	SSFFR	SSF 2	5
TOTAL Energies SE	TOTG	SSFFR	SSF 2	5

Single Stock Future on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size
UNIBAIL-RODAMCO	UBLG	SSFFR	SSF 3	5
VEOLIA ENVIRONNEMENT	VVDG	SSFFR	SSF 2	5
VIVENDI SE	VVUJ	SSFFR	SSF 2	10
CREDIT AGRICOLE	XCAH	SSFFR	SSF 1	10
DASSAULT SYSTEMS	DSYG	SSFFR	SSF 2	5
HERMES INTERNATIONAL	HMIJ	SSFFR	SSF 2	5
THALES	CSFF	SSFFR	SSF 1	5
SSFNL				
ADYEN	ADYF	SSFNL	SSF 2	10
AEGON NV	AENF	SSFNL	SSF 1	25
AHOLD DELHAIZE N.V.	AHOI	SSFNL	SSF 2	10
AKZO NOBEL N.V.	AKUH	SSFNL	SSF 2	5
ASR NEDERLAND	ASRF	SSFNL	SSF 2	10
ASM INTERNATIONAL	ASIF	SSFNL	SSF 2	10
ASML HOLDING	ASMH	SSFNL	SSF 2	5
KONINKLIJKE DSM NV	DSMF	SSFNL	SSF 2	5
RELX N.V.	ELVH	SSFNL	SSF 1	10
HEINEKEN N.V.	HNKF	SSFNL	SSF 2	5
IMCD	IMCF	SSFNL	SSF 2	10
ING GROEP NV	INNH	SSFNL	SSF 1	10
ARCELORMITTAL	ISPI	SSFNL	SSF 1	25
KON. KPN N.V.	KPNK	SSFNL	SSF 1	50
SIGNIFY	LIGF	SSFNL	SSF 2	10
NN GROUP N.V.	NNGF	SSFNL	SSF 2	5
KONINKLIJKE PHILIPS NV	PH1F	SSFNL	SSF 2	10
PROSUS	PRXF	SSFNL	SSF 2	10
SHELL	R6CF	SSFNL	SSF 2	10
RANDSTAD N.V.	RSHH	SSFNL	SSF 2	5
UNIBAIL-RODAMCO	UBLG	SSFNL	SSF 3	5
UNILEVER PLC	UNIH	SSFNL	SSF 2	5
WOLTERS KLUWER N.V.	WOSF	SSFNL	SSF 2	5
SSFIT				
DIASORIN	34DF	SSFIT	SSF 2	10
POSTE ITALIANE	7PIF	SSFIT	SSF 1	5
ATLANTIA SPA	AOPH	SSFIT	SSF 2	5
GENERALI	ASGG	SSFIT	SSF 1	10
AMPLIFON	AXNF	SSFIT	SSF 2	10
BPER BANCA	BPEF	SSFIT	SSF 1	5
BANCO BPM	BPVJ	SSFIT	SSF 1	5
UNICREDIT	CR5J	SSFIT	SSF 1	10
DAVIDE CAMPARI-MILANO	DVCG	SSFIT	SSF 1	5
A2A	EAMG	SSFIT	SSF 1	5
ENEL	ENLHG	SSFIT	SSF 1	10
ENI S.P.A.	ENTHG	SSFIT	SSF 1	5
FINECOBANK	FBKF	SSFIT	SSF 2	10
STELLANTIS	FIK	SSFIT	SSF 2	10
CNH INDUSTRIAL N.V.	FIMG	SSFIT	SSF 1	5
LEONARDO S.P.A.	FMNG	SSFIT	SSF 1	5
AZIMUT HOLDING S.P.A.	HDBJ	SSFIT	SSF 2	5

Single Stock Future on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size
HERA	HE9F	SSFIT	SSF 2	10
INTESA SANPAOLO SPA	IESI	SSFIT	SSF 1	25
EXOR NV	IILG	SSFIT	SSF 2	10
MEDIOBANCA	ME9G	SSFIT	SSF 1	5
MONCLER S.P.A.	MONF	SSFIT	SSF 1	5
BANCA MEDIOLANUM	MUNG	SSFIT	SSF 2	10
PIRELLI	PIRF	SSFIT	SSF 2	10
PRYSMIAN SPA	PRYG	SSFIT	SSF 2	5
FERRARI	RACF	SSFIT	SSF 2	10
RECORDATI SPA	RE9F	SSFIT	SSF 2	5
STMICROELECTRONICS N.V.	SGMF	SSFIT	SSF 1	50
SNAM S.P.A.	SNFG	SSFIT	SSF 2	5
UNIPOLSAI S.P.A.	SOAH	SSFIT	SSF 1	5
SAIPEM	SPEI	SSFIT	SSF 1	10
TENARIS SA	TENG	SSFIT	SSF 1	5
TELECOM ITALIA	TQIF	SSFIT	SSF 1	25
BUZZI UNICEM SPA	UCMF	SSFIT	SSF 2	10
TERNA	UEIF	SSFIT	SSF 1	5
SSFFI				
CARGOTEC	C1CG	SSFFI	SSF 2	10
KONE	KC4L	SSFFI	SSF 2	5
KEMIRA	KEMF	SSFFI	SSF 2	10
OUTOTEC	M6QF	SSFFI	SSF 2	10
Nordea Bank ABP	NDBF	SSFFI	SSF 2	5
Neste	NEFG	SSFFI	SSF 3	5
OUTOKUMPU	OUTF	SSFFI	SSF 2	10
Sampo	SMPH	SSFFI	SSF 3	5
TELIA	TLSG	SSFFI	SSF 2	10
TIETOEVRVY	TTEH	SSFFI	SSF 2	10
VALMET	VMTF	SSFFI	SSF 2	10
Nokia	NO3H	SSFFI	SSF 1	5
Fortum	FOTH	SSFFI	SSF 3	5
UPM-Kymmene	RPLF	SSFFI	SSF 3	5
Stora Enso	ENUF	SSFFI	SSF 3	5
Elisa	EIAG	SSFFI	SSF 3	5
Wärtsilä	MTAI	SSFFI	SSF 3	5
Orion	ORNG	SSFFI	SSF 3	5
Kesko	KEKG	SSFFI	SSF 3	5
Metso	VLMI	SSFFI	SSF 3	5
Huhtamaki	HUKF	SSFFI	SSF 3	5
Nokian Renkaat	NREF	SSFFI	SSF 3	5
Harvia	HARF	SSFFI	SSF 3	5
Konecranes	KCRF	SSFFI	SSF 3	5
Kojamo	KOJF	SSFFI	SSF 3	5
QT Group	QTCF	SSFFI	SSF 3	5