

Product Specific Supplement for EURO STOXX® Select Dividend 30 Index Dividend Futures

Validity: Until 31st December 2026

Contact: Lorena Dishnica, Product R&D Equity and Index, T +44-207-862-72 42, lorena.dishnica@eurex.com

Preamble

This Product Specific Supplement for EURO STOXX® Select Dividend 30 Index Dividend Futures (hereinafter referred to as "Product Specific Supplement") forms an integral part of the Liquidity Provider Agreement (LPA).

A Liquidity Provider scheme for EURO STOXX® Select Dividend 30 Index Dividend Futures (FD3D) 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 scope	Basis	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Advanced	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	ABB	
FD3D	FD3D	✓							✓	

The requirements for Strategy Building Block, Larger Building Block, Tighter Spread Building Block, Stress Building Block, Advanced 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	FD3D
Order book	Basis	20%
	Package	-
	Strategy	-
	Larger Size	-
	Tighter Spread	-
	Advanced Building Block	0-20%
	Total	20-40%
Eurex EnLight	Basis	20%
	Package	-
	Strategy	-
	Eurex EnLight	-
	Advanced Building Block	0-20%
	Total	20-40%
TES	Basis	20%
	Package	-
	Strategy	-
	Eurex EnLight	-
	Advanced Building Block	0-20%
	Total	20-40%

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:

	FD3D
Quotation Time:	09:00 – 17:30 CE(S)T
Required Coverage:	60%
Maturity Range:	All expirations need to be quoted
Minimum Quote Size:	50 contracts on the bid and ask side for all expirations
Maximum Spread:	8% for all expirations

4. Advanced Building Block

For FD3D an Advanced Building Block (ABB) as specified in section 2.3.8 of the General Supplement to the LPA is available. The Liquidity Provider rebates pursuant to Sec. 2 above associated with the Advanced Building Block are paid based on the monthly performance in the Sliding Scale. For Advanced Building Block in FD3D the Sliding Scale with the following parameters is used:

$$\text{Rebate\%} = 0.4 * \text{SpreadQuality} + 0.10 * \text{SizeQuality}$$

The starting points (Max Spread Allowed and Min Size as referred in section 2.3.8 (3) and (4) of the General Supplement to the LPA) for improvement measurements of SpreadQuality and SizeQuality are defined in Sec. 3.1 above.