

## Product Specific Supplement for Single Stock Dividend Futures

**Validity: Until 31 December 2026**

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

### 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	✓	✓						
SDFFN	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 Sec. 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 Sec. 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	-
	Larger Size	-
	Tighter Spread	-

Execution type	Building Block	Upon fulfilment of requirements
	<b>Total</b>	<b>50%</b>
Eurex EnLight	<b>Basis</b>	<b>0%</b>
	<b>Package</b>	<b>50%</b>
	<b>Strategy</b>	-
	<b>Eurex EnLight</b>	-
	<b>Total</b>	<b>50%</b>
TES	<b>Basis</b>	<b>0%</b>
	<b>Package</b>	<b>50%</b>
	<b>Strategy</b>	-
	<b>Eurex EnLight</b>	-
	<b>Total</b>	<b>50%</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 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	10	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 respective single stock dividend future entered in the composition of the index.
SDFDE	24		
SDFFR	<u>24</u> <u>23</u> <u>2</u>		
SDFNL	11		
SDFIT	14		
SDFES	9		
SDFUK	17		
SDFCH	19		
SDFUS	<u>25</u> <u>3</u> <u>2</u>		
SDFFN	9		
SDFAT	5		
SDFBE	2		

Package	Number of monthly exceptions:	Package components:	Package review:
SDFPT	1		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.
SDFIE	3		

#### 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 <sup>st</sup>	2 <sup>nd</sup>	3 <sup>rd</sup>	1 <sup>st</sup>	2 <sup>nd</sup>	3 <sup>rd</sup>
DFEX1	Adidas	A2DS	50%	50%	60%	20	20	10
DFEX1	Adyen	A2DY	50%	50%	60%	30	30	15
DFEX1	Allianz	A2LV	25%	25%	35%	5	5	2
DFEX1	argenx	A2RG	100%	100%	100%	30	30	15
DFEX1	ASML	A2SM	50%	50%	60%	10	10	5
DFEX1	AXA	A2XA	25%	25%	35%	30	30	15
DFEX1	Ahold Delhaize	A3HO	50%	50%	60%	30	30	15
DFEX1	Air Liquide	A9IR	50%	50%	60%	20	20	10
DFEX1	BCO BILBAO VIZCAYA ARGENTARIA	B3BV	25%	25%	35%	50	50	25
DFEX1	BASF	B2AS	25%	25%	35%	20	20	10
DFEX1	Bayer	B3AY	50%	50%	60%	30	30	15
DFEX1	BMW	B2MW	25%	25%	35%	10	10	5
DFEX1	BNP Paribas	B2NP	25%	25%	35%	20	20	10
DFEX1	Danone	B2SN	50%	50%	60%	30	30	15
DFEX1	Mercedes-Benz	D3AI	25%	25%	35%	10	10	5
DFEX1	Deutsche Bank	D4BK	50%	50%	60%	50	50	25
DFEX1	Deutsche Börse	D3B1	50%	50%	60%	20	20	10
DFEX1	Deutsche Post	D2PW	25%	25%	35%	30	30	15
DFEX1	Deutsche Telekom	D2TE	25%	25%	35%	50	50	25
DFEX1	Airbus	E4AS	50%	50%	60%	50	50	25
DFEX1	Enel	E2NL	25%	25%	35%	50	50	25
DFEX1	Eni	E2NT	25%	25%	35%	50	50	25
DFEX1	Essilor International	E2SL	50%	50%	60%	20	20	10
DFEX1	Ferrari NV	R2AC	50%	50%	60%	30	30	15
DFEX1	Hermes International	H2MI	50%	50%	60%	30	30	15
DFEX1	Iberdrola	I2BE	25%	25%	35%	50	50	25
DFEX1	Infineon Technologies AG	I2FX	50%	50%	60%	50	50	25
DFEX1	ING Groep	I5NN	25%	25%	35%	50	50	25
DFEX1	Anheuser-Busch	I2TK	50%	50%	60%	50	50	25
DFEX1	Intesa Sanpaolo	I3ES	25%	25%	35%	50	50	25
DFEX1	Inditex S.A.	I7XD	50%	50%	60%	50	50	25
DFEX1	L'Oréal	L2OR	50%	50%	60%	10	10	5
DFEX1	UniCredit	C4RI	25%	25%	35%	50	50	25
DFEX1	Münchener Rück	M2UV	50%	50%	60%	5	5	2

Package	Product Name	Product ID	Maximum Spread per December Expiry			Minimum Quote Size per December Expiry		
			1 <sup>st</sup>	2 <sup>nd</sup>	3 <sup>rd</sup>	1 <sup>st</sup>	2 <sup>nd</sup>	3 <sup>rd</sup>
DFEX1	LVMH	M3OH	50%	50%	60%	5	5	2
DFEX1	Nordea Bank	N2DB	25%	25%	35%	30	30	15
DFEX1	Prosus	P3RX	50%	50%	60%	30	30	15
DFEX1	Safran	S2EJ	50%	50%	60%	50	50	25
DFEX1	Sanofi	S3NW	25%	25%	35%	20	20	10
DFEX1	Banco Santander	S3SD	25%	25%	35%	50	50	25
DFEX1	SAP	S4AP	50%	50%	60%	30	30	15
DFEX1	Saint-Gobain	G2OB	50%	50%	60%	30	30	15
DFEX1	Siemens	S4IE	25%	25%	35%	20	20	10
DFEX1	Siemens Energy	E2NR	50%	50%	60%	50	50	25
DFEX1	Schneider Electric	S3ND	50%	50%	60%	20	20	10
DFEX1	Vinci	S3QU	50%	50%	60%	30	30	15
DFEX1	Total Energies SE	T3OT	25%	25%	35%	30	30	15
DFEX1	Volkswagen pref.	V3W3	25%	25%	35%	10	10	5
DFEX1	Wolters Kluwer	W2OS	50%	50%	60%	30	30	15
DFEX1	Rheinmetall AG	R2HM	50%	50%	60%	30	30	15
SDFAT	Andritz	A2NZ	50%	50%	60%	30	30	15
SDFAT	BAWAG Group AG	B2G1	50%	50%	60%	30	30	15
SDFAT	Erste Bank	E2BS	50%	50%	60%	30	30	15
SDFAT	OMV	O2MV	50%	50%	60%	30	30	15
SDFAT	Österreichische Post	P2ST	50%	50%	60%	30	30	15
SDFAT	Raiffeisen Bank International	R2BI	50%	50%	60%	30	30	15
SDFAT	UNIQA Insurance Group	U2QA	50%	50%	60%	50	50	25
SDFAT	Voestalpine	V2OS	50%	50%	60%	50	50	25
SDFBE	Ageas	A2GS	50%	50%	60%	30	30	15
SDFBE	Galapagos NV	G2LP	50%	50%	60%	30	30	15
SDFBE	KBC Group NV	K3BC	100%	100%	100%	30	30	15
SDFBE	Solvay SA	S2OL	50%	50%	60%	30	30	15
SDFCH	ABB	A3BB	50%	50%	60%	50	50	25
SDFCH	Adecco	A2DE	50%	50%	60%	30	30	15
SDFCH	Alcon	A2CF	50%	50%	60%	30	30	15
SDFCH	Bâloise Holding	B2LN	50%	50%	60%	5	5	2
SDFCH	Julius Baer Group	B2AE	50%	50%	60%	50	50	25
SDFCH	Cie Financière Richemont	C5FR	100%	100%	100%	50	50	25
SDFCH	Geberit	G2EB	50%	50%	60%	5	5	2
SDFCH	Givaudan	G2IV	50%	50%	60%	5	5	2
SDFCH	Holcim	H4OL	50%	50%	60%	30	30	15
SDFCH	Kuehne + Nagel International A	K2NI	50%	50%	60%	5	5	2
SDFCH	Logitech International SA	L2GG	50%	50%	60%	30	30	15
SDFCH	Lonza Group AG	L2ON	50%	50%	60%	50	50	25
SDFCH	Nestlé	N2ES	25%	25%	35%	30	30	15
SDFCH	Novartis	N4OV	25%	25%	35%	30	30	15
SDFCH	Partners Group Holding AG	P2GH	50%	50%	60%	5	5	2
SDFCH	Roche Holding	R2OG	25%	25%	35%	5	5	2

Package	Product Name	Product ID	Maximum Spread per December Expiry			Minimum Quote Size per December Expiry		
			1 <sup>st</sup>	2 <sup>nd</sup>	3 <sup>rd</sup>	1 <sup>st</sup>	2 <sup>nd</sup>	3 <sup>rd</sup>
SDFCH	Sandoz Group AG	S2DZ	50%	50%	60%	30	30	15
SDFCH	Schindler Holding PS	S2CH	50%	50%	60%	5	5	2
SDFCH	Swisscom	S2CM	50%	50%	60%	5	5	2
SDFCH	SGS	S2GS	50%	50%	60%	5	5	2
SDFCH	Sika AG	S2IK	50%	50%	60%	50	50	25
SDFCH	Sonova	S2ON	50%	50%	60%	5	5	2
SDFCH	Stadler Rail	S2RA	50%	50%	60%	30	30	15
SDFCH	Straumann Holding	S2TM	50%	50%	60%	5	5	2
SDFCH	Swiss Life Holding AG	S2LH	50%	50%	60%	5	5	2
SDFCH	Swiss Re	S5RE	25%	25%	35%	30	30	15
SDFCH	Swatch Group (bearer shares)	U2HR	50%	50%	60%	5	5	2
SDFCH	UBS (USD)	U2SS	50%	50%	60%	50	50	25
SDFCH	Zurich Financial Services	Z2UR	25%	25%	35%	5	5	2
SDFDE	Adidas	A2DS	50%	50%	60%	20	20	10
SDFDE	Allianz	A2LV	25%	25%	35%	5	5	2
SDFDE	Vonovia SE	A3NN	50%	50%	60%	30	30	15
SDFDE	BASF	B2AS	25%	25%	35%	20	20	10
SDFDE	Hugo Boss	B2OS	50%	50%	60%	30	30	15
SDFDE	Bayer	B3AY	50%	50%	60%	30	30	15
SDFDE	Beiersdorf AG	B2EI	50%	50%	60%	50	50	25
SDFDE	BMW	B2MW	25%	25%	35%	10	10	5
SDFDE	Commerzbank AG	C2BK	50%	50%	60%	30	30	15
SDFDE	Continental	C4ON	50%	50%	60%	30	30	15
SDFDE	Covestro AG Dividend Futures	C2OV	50%	50%	60%	20	20	10
SDFDE	Mercedes- Benz	D3AI	25%	25%	35%	10	10	5
SDFDE	Deutsche Post	D2PW	25%	25%	35%	30	30	15
SDFDE	Deutsche Telekom	D2TE	25%	25%	35%	50	50	25
SDFDE	Deutsche Börse	D3B1	50%	50%	60%	20	20	10
SDFDE	Deutsche Bank	D4BK	50%	50%	60%	50	50	25
SDFDE	Daimler Truck	D2TG	50%	50%	60%	30	30	15
SDFDE	Siemens Energy	E2NR	50%	50%	60%	50	50	25
SDFDE	E.ON	E3OA	50%	50%	60%	50	50	25
SDFDE	Evonik Industries AG	E2KF	50%	50%	60%	30	30	15
SDFDE	Fresenius Medical Care AG	F2ME	50%	50%	60%	30	30	15
SDFDE	Fresenius	F2RE	50%	50%	60%	50	50	25
SDFDE	Hapag-Lloyd AG	H2LA	50%	50%	60%	30	30	15
SDFDE	Heidelberg Materials AG Dividend Futures	H2EI	50%	50%	60%	20	20	10
SDFDE	Henkel	H2EN	50%	50%	60%	30	30	15
SDFDE	Infineon Technologies AG	I2FX	50%	50%	60%	50	50	25
SDFDE	Deutsche Lufthansa	L3HA	50%	50%	60%	30	30	15
SDFDE	Linde (USD)	L2IS	50%	50%	60%	20	20	10
SDFDE	Lanxess	L2XS	100%	100%	100%	30	30	15
SDFDE	Merck	M2RK	50%	50%	60%	30	30	15
SDFDE	MTU Aero Engines	M2TX	50%	50%	60%	30	30	15

Package	Product Name	Product ID	Maximum Spread per December Expiry			Minimum Quote Size per December Expiry		
			1 <sup>st</sup>	2 <sup>nd</sup>	3 <sup>rd</sup>	1 <sup>st</sup>	2 <sup>nd</sup>	3 <sup>rd</sup>
SDFDE	Münchener Rück	M2UV	50%	50%	60%	5	5	2
SDFDE	Porsche Automobil Holding Pref	P2OR	50%	50%	60%	20	20	10
SDFDE	ProSiebenSat.1 Media SE	P2MP	50%	50%	60%	30	30	15
SDFDE	RWE	R4WE	50%	50%	60%	30	30	15
SDFDE	K+S	S2DF	50%	50%	60%	30	30	15
SDFDE	SAP	S4AP	50%	50%	60%	30	30	15
SDFDE	Siemens	S4IE	25%	25%	35%	20	20	10
SDFDE	Siemens Healthineers AG	S2HF	50%	50%	60%	30	30	15
SDFDE	TAG Immobilien AG	T2EG	50%	50%	60%	30	30	15
SDFDE	Volkswagen pref.	V3W3	25%	25%	35%	10	10	5
SDFDE	Brenntag SE	B2RG	50%	50%	60%	30	30	15
SDFDE	Sartorius AG	S2RT	50%	50%	60%	30	30	15
SDFDE	Symrise AG	S2YF	50%	50%	60%	30	30	15
SDFDE	Puma SE	P2UM	50%	50%	60%	50	50	50
SDFDE	Rheinmetall AG	R2HM	50%	50%	60%	30	30	15
SDFES	Amadeus IT Group SA	A2IT	50%	50%	60%	30	30	15
SDFES	Aena SME SA	A3NA	50%	50%	60%	30	30	15
SDFES	Banco de Sabadell SA	B2DS	50%	50%	60%	30	30	15
SDFES	Bankinter SA	B2KT	50%	50%	60%	30	30	15
SDFES	BBVA	B3BV	25%	25%	35%	50	50	25
SDFES	CaixaBank SA	C2RT	50%	50%	60%	50	50	25
SDFES	Enagas SA	E2NG	50%	50%	60%	30	30	15
SDFES	Endesa SA	E2DS	50%	50%	60%	50	50	25
SDFES	Naturgy Energy Group SA	G2AN	50%	50%	60%	50	50	25
SDFES	Siemens Gamesa Renewable Energy	G2TQ	50%	50%	60%	30	30	15
SDFES	Iberdrola	I2BE	25%	25%	35%	50	50	25
SDFES	International Consolidated Air	I3NR	50%	50%	60%	50	50	25
SDFES	Inditex S.A.	I6XD	50%	50%	60%	50	50	25
SDFES	ACS Actividades de Construcción	O2CI	50%	50%	60%	50	50	25
SDFES	Grifols SA	O2ZT	50%	50%	60%	50	50	25
SDFES	Repsol	R3EP	25%	25%	35%	50	50	25
SDFES	Red Electrica Corp SA	R2EE	50%	50%	60%	30	30	15
SDFES	Banco Santander	S3SD	25%	25%	35%	50	50	25
SDFES	Telefónica	T3NE	25%	25%	35%	50	50	25
SDFES	Ferrovial	U2FG	50%	50%	60%	50	50	25
SDFFN	Danske Bank	D2KE	50%	50%	60%	10	10	5
SDFFN	Elisa	E2IA	50%	50%	60%	50	50	25
SDFFN	Stora Enso	E2NU	50%	50%	60%	50	50	25
SDFFN	Ericsson	E2RI	50%	50%	60%	10	10	5
SDFFN	Fortum	F2OT	50%	50%	60%	50	50	25
SDFFN	Kone	K4C4	50%	50%	60%	30	30	15
SDFFN	Nordea Bank	N2DB	25%	25%	35%	30	30	15
SDFFN	Neste	N6EF	50%	50%	60%	30	30	15
SDFFN	Nokia Corp	N4OA	50%	50%	60%	50	50	25

Package	Product Name	Product ID	Maximum Spread per December Expiry			Minimum Quote Size per December Expiry		
			1 <sup>st</sup>	2 <sup>nd</sup>	3 <sup>rd</sup>	1 <sup>st</sup>	2 <sup>nd</sup>	3 <sup>rd</sup>
SDDFN	Novo Nordisk	N2ON	100%	100%	100%	10	10	5
SDDFN	Orion Oyj	O2NG	50%	50%	60%	30	30	15
SDDFN	Orsted	O2RS	50%	50%	60%	10	10	5
SDDFN	UPM-Kymmene	R2PL	50%	50%	60%	50	50	25
SDDFN	Skandinaviska Enskilda Banken	S2EB	50%	50%	60%	10	10	5
SDDFN	Svenska Handelsbanken	S2HB	50%	50%	60%	10	10	5
SDDFN	Swedbank	S2WE	50%	50%	60%	10	10	5
SDDFN	Sampo	S6MP	100%	100%	100%	50	50	25
SDDFN	Telenor	T2EL	50%	50%	60%	10	10	5
SDDFN	Telia	T2IA	50%	50%	60%	10	10	5
SDDFR	Accor	A2CR	50%	50%	60%	30	30	15
SDDFR	AXA	A2XA	25%	25%	35%	30	30	15
SDDFR	Atos SE	A2XI	50%	50%	60%	50	50	25
SDDFR	ALSTOM	A5OM	50%	50%	60%	30	30	15
SDDFR	Air France-KLM	A2FR	100%	100%	100%	30	30	15
SDDFR	Air Liquide	A9IR	50%	50%	60%	20	20	10
SDDFR	BNP Paribas	B2NP	25%	25%	35%	20	20	10
SDDFR	Danone	B2SN	50%	50%	60%	30	30	15
SDDFR	Bouygues	B2YG	50%	50%	60%	30	30	15
SDDFR	Capgemini SE	C2GM	50%	50%	60%	20	20	10
SDDFR	Thales	C2SF	50%	50%	60%	30	30	15
SDDFR	Carrefour	C4AR	50%	50%	60%	50	50	25
SDDFR	Casino Guichard Perrachon SA	C2AJ	50%	50%	60%	30	30	15
SDDFR	Dassault Systemes SE	D2SY	50%	50%	60%	50	50	25
SDDFR	Airbus	E4AS	50%	50%	60%	50	50	25
SDDFR	Covivio	F2DR	50%	50%	60%	30	30	15
SDDFR	Essilor International	E2SL	50%	50%	60%	20	20	10
SDDFR	Orange	F3TE	25%	25%	35%	50	50	25
SDDFR	Saint-Gobain	G2OB	50%	50%	60%	30	30	15
SDDFR	Engie	G3ZF	25%	25%	35%	50	50	25
SDDFR	Hermes International	H2MI	50%	50%	60%	30	30	15
SDDFR	Klepierre SA	L2IF	50%	50%	60%	50	50	25
SDDFR	L'Oréal	L2OR	50%	50%	60%	10	10	5
SDDFR	Legrand SA	L2RC	50%	50%	60%	50	50	25
SDDFR	Cie Generale des Etablissement - Michelin	M3CH	50%	50%	60%	10	10	5
SDDFR	LVMH	M3OH	50%	50%	60%	5	5	2
SDDFR	Pernod-Ricard	P2ER	50%	50%	60%	20	20	10
SDDFR	Stellantis NV	P2EU	25%	25%	35%	50	50	25
SDDFR	Kering	P3PX	50%	50%	60%	5	5	2
SDDFR	Teleperformance	R2CF	50%	50%	60%	30	30	15
SDDFR	Publicis Groupe	P2U4	50%	50%	60%	20	20	20
SDDFR	Renault	R2NL	25%	25%	35%	30	30	15
SDDFR	Safran	S2EJ	50%	50%	60%	30	30	15

Package	Product Name	Product ID	Maximum Spread per December Expiry			Minimum Quote Size per December Expiry		
			1 <sup>st</sup>	2 <sup>nd</sup>	3 <sup>rd</sup>	1 <sup>st</sup>	2 <sup>nd</sup>	3 <sup>rd</sup>
SDFFR	Société Générale	S2GE	25%	25%	35%	30	30	15
SDFFR	STMicroelectronics NV	S2GM	50%	50%	60%	50	50	25
SDFFR	Sodexo SA	S3J7	50%	50%	60%	50	50	25
SDFFR	Sanofi	S3NW	25%	25%	35%	20	20	10
SDFFR	Schneider Electric	S3ND	50%	50%	60%	20	20	10
SDFFR	Vinci	S3QU	50%	50%	60%	30	30	15
SDFFR	Total	T3OT	25%	25%	35%	30	30	15
SDFFR	Universal Music Group	U2MG	50%	50%	60%	30	30	15
SDFFR	Valeo SE	V2SA	50%	50%	60%	50	50	25
SDFFR	Veolia Environnement	V3VD	25%	25%	35%	30	30	15
SDFFR	Vallourec	V3AC	50%	50%	60%	30	30	15
SDFFR	Vivendi	V6VU	50%	50%	60%	50	50	25
SDFFR	Crédit Agricole	X2CA	25%	25%	35%	30	30	15
SDFFR	FDJ United	F2DJ	50%	50%	60%	20	20	10
SDFIE	AIB Group PLC	A2LB	50%	50%	60%	30	30	15
SDFIE	Bank of Ireland Group PLC	B2IR	50%	50%	60%	30	30	15
SDFIE	Ryanair Holdings	R2YI	50%	50%	60%	30	30	15
SDFIT	Atlantia SpA	A2OP	50%	50%	60%	50	50	25
SDFIT	Assicurazioni Generali	A2SG	25%	25%	35%	30	30	15
SDFIT	Banca Popolare di Sondrio SPA	B2SO	50%	50%	60%	30	30	15
SDFIT	Banca Monte dei Paschi di Siena SpA	B2MP	50%	50%	60%	30	30	15
SDFIT	Banco BPM SpA	B2PV	50%	50%	60%	30	30	15
SDFIT	BPER Banca SPA	B2PE	50%	50%	60%	30	30	15
SDFIT	FinecoBank	F2BK	50%	50%	60%	30	30	15
SDFIT	UniCredit	C4RI	25%	25%	35%	50	50	25
SDFIT	Enel	E2NL	25%	25%	35%	50	50	25
SDFIT	Eni	E2NT	25%	25%	35%	50	50	25
SDFIT	Stellantis NV	F3IA	25%	25%	35%	50	50	25
SDFIT	Leonardo	F2NG	50%	50%	60%	50	50	25
SDFIT	CNH Industrial NV	F2IM	50%	50%	60%	50	50	25
SDFIT	EXOR NV	I2IL	50%	50%	60%	50	50	25
SDFIT	Intesa Sanpaolo	I3ES	25%	25%	35%	50	50	25
SDFIT	Mediobanca	M2EG	50%	50%	60%	30	30	15
SDFIT	Moncler SpA	M2ON	50%	50%	60%	50	50	25
SDFIT	Poste Italiane	P2IF	50%	50%	60%	50	50	25
SDFIT	Ferrari NV	R2AC	50%	50%	60%	30	30	15
SDFIT	Snam SpA	S2NF	50%	50%	60%	50	50	25
SDFIT	Telecom Italia	T2QI	50%	50%	60%	30	30	15
SDFIT	Terna Rete Elettrica Nazionale	U2EI	50%	50%	60%	30	30	15
SDFNL	ABN Amro Bank	A2BN	50%	50%	60%	30	30	15
SDFNL	Adyen	A2DY	50%	50%	60%	30	30	15
SDFNL	AEGON	A2EN	50%	50%	60%	30	30	15
SDFNL	Akzo Nobel	A3KU	50%	50%	60%	30	30	15
SDFNL	ASM International	A2SI	50%	50%	60%	30	30	15

Package	Product Name	Product ID	Maximum Spread per December Expiry			Minimum Quote Size per December Expiry		
			1 <sup>st</sup>	2 <sup>nd</sup>	3 <sup>rd</sup>	1 <sup>st</sup>	2 <sup>nd</sup>	3 <sup>rd</sup>
SDFNL	ASML	A2SM	50%	50%	60%	10	10	5
SDFNL	ASR Nederland NV	A2SR	50%	50%	60%	30	30	15
SDFNL	argenx	A2RG	100%	100%	100%	30	30	15
SDFNL	Koninklijke Ahold	A3HO	50%	50%	60%	30	30	15
SDFNL	Koninklijke DSM	D2SM	50%	50%	60%	20	20	10
SDFNL	Heineken	H2NK	50%	50%	60%	30	30	15
SDFNL	ING Groep	I5NN	25%	25%	35%	50	50	25
SDFNL	JDE Peet's NV	J2DE	50%	50%	60%	20	20	10
SDFNL	ArcelorMittal (USD)	I2SS	50%	50%	60%	50	50	25
SDFNL	Randstad	R3AN	50%	50%	60%	50	50	25
SDFNL	Royal KPN	K6PN	50%	50%	60%	30	30	15
SDFNL	NN Group	N2NG	50%	50%	60%	20	20	10
SDFNL	Koninklijke Philips	P2HI	50%	50%	60%	50	50	25
SDFNL	Westfield N.V.	U2BL	50%	50%	60%	30	30	15
SDFNL	Unilever	U3NI	50%	50%	60%	30	30	15
SDFNL	Wolters Kluwer	W2OS	50%	50%	60%	30	30	15
SDFPT	Banco Comercial Portugues SA	B2CP	50%	50%	60%	30	30	15
SDFPT	Energias de Portugal	E2DP	50%	50%	60%	50	50	25
SDFPT	Galp Energia	G2AL	50%	50%	60%	50	50	25
SDFUK	Anglo American	A3AL	50%	50%	60%	50	50	25
SDFUK	Aviva	A3V	50%	50%	60%	50	50	25
SDFUK	AstraZeneca	A2ZN	50%	50%	60%	50	50	25
SDFUK	BAE Systems	B2A	50%	50%	60%	50	50	25
SDFUK	British American Tobacco	B2AT	50%	50%	60%	50	50	25
SDFUK	BP	B2P	50%	50%	60%	50	50	25
SDFUK	BT Group	B2T	50%	50%	60%	50	50	25
SDFUK	Barclays	B3AR	50%	50%	60%	50	50	25
SDFUK	BHP Group	B4LT	50%	50%	60%	50	50	25
SDFUK	Burberry Group PLC	B2RB	50%	50%	60%	50	50	25
SDFUK	Carnival PLC	C2CL	50%	50%	60%	50	50	25
SDFUK	Centrica	C2NA	50%	50%	60%	50	50	25
SDFUK	Diageo	D2GE	50%	50%	60%	50	50	25
SDFUK	easyJet PLC	E2ZJ	50%	50%	60%	50	50	25
SDFUK	Glencore PLC	G3LE	50%	50%	60%	50	50	25
SDFUK	GSK	G5SK	50%	50%	60%	50	50	25
SDFUK	HSBC	H3SB	50%	50%	60%	50	50	25
SDFUK	Imperial Brands PLC	I2MB	50%	50%	60%	50	50	25
SDFUK	3i Group	I2IH	50%	50%	60%	50	50	25
SDFUK	London Stock Exchange Group	L2ES	50%	50%	60%	50	50	25
SDFUK	Legal & General Group	L2EF	50%	50%	60%	50	50	25
SDFUK	Lloyds Banking Group PLC	L2LO	50%	50%	60%	50	50	25
SDFUK	National Grid	N4G	50%	50%	60%	50	50	25
SDFUK	Prudential (USD)	P2RS	50%	50%	60%	50	50	25
SDFUK	Reckitt Benckiser Group PLC	R2BE	50%	50%	60%	50	50	25

Package	Product Name	Product ID	Maximum Spread per December Expiry			Minimum Quote Size per December Expiry		
			1 <sup>st</sup>	2 <sup>nd</sup>	3 <sup>rd</sup>	1 <sup>st</sup>	2 <sup>nd</sup>	3 <sup>rd</sup>
SDFUK	Rolls-Royce Holdings PLC	R2RR	50%	50%	60%	30	30	15
SDFUK	Royal Bank of Scotland Group P	R2BS	50%	50%	60%	50	50	25
SDFUK	Shell (USD)	S2EL	25%	25%	35%	50	50	25
SDFUK	RELX PLC	R2EL	50%	50%	60%	50	50	25
SDFUK	Rio Tinto	R5TZ	50%	50%	60%	50	50	25
SDFUK	SSE	S2SE	50%	50%	60%	50	50	25
SDFUK	Severn Trent	S2VT	50%	50%	60%	50	50	25
SDFUK	Tesco	T2SC	50%	50%	60%	50	50	25
SDFUK	Vodafone Group (EUR)	V2OE	50%	50%	60%	50	50	25
SDFUK	WPP	W2PF	50%	50%	60%	50	50	25
SDFUS	Apple	A3AP	25%	25%	35%	20	20	10
SDFUS	Amazon	A2MZ	50%	50%	60%	20	20	10
SDFUS	Bank of America	B2AC	50%	50%	60%	20	20	10
SDFUS	Bristol-Myers Squibb	B2MY	25%	25%	35%	20	20	10
SDFUS	Citigroup	C2IT	50%	50%	60%	20	20	10
SDFUS	Cisco Systems	C2SC	50%	50%	60%	20	20	10
SDFUS	Chevron	C2VX	50%	50%	60%	20	20	10
SDFUS	General Electric	G2EC	50%	50%	60%	20	20	10
SDFUS	Intl Business Machines	I2BM	50%	50%	60%	20	20	10
SDFUS	Intel	I2NT	50%	50%	60%	20	20	10
SDFUS	Johnson & Johnson	J2NJ	50%	50%	60%	20	20	10
SDFUS	JPMorgan	J2PM	50%	50%	60%	20	20	10
SDFUS	Coca-Cola	K2OF	50%	50%	60%	20	20	10
SDFUS	McDonald's	M2CD	50%	50%	60%	20	20	10
SDFUS	3M	M2MM	50%	50%	60%	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	50%	50%	60%	20	20	10
SDFUS	AT&T Inc	T2FF	50%	50%	60%	20	20	10
SDFUS	Verizon Communications Inc	V2ZF	25%	25%	35%	20	20	10
SDFUS	AbbVie Inc	A2BV	50%	50%	60%	20	20	10
SDFUS	Procter & Gamble Co/The	P2GF	25%	25%	35%	20	20	10
SDFUS	General Mills Inc	G2SF	25%	25%	35%	20	20	10
SDFUS	Automatic Data Processing Inc	A2PF	25%	25%	35%	20	20	10
SDFUS	Dow Inc	D2OW	25%	25%	35%	20	20	10
SDFUS	Paychex Inc	P2YX	50%	50%	60%	20	20	10
SDFUS	Paramount Global	P2AR	50%	50%	60%	20	20	10
SDFUS	Public Storage	P2AS	25%	25%	35%	20	20	10
SDFUS	Best Buy Co Inc	B2BY	25%	25%	35%	20	20	10
SDFUS	T Rowe Price Group Inc	T2RO	50%	50%	60%	20	20	10
SDFUS	Newmont Corp	N2EM	50%	50%	60%	20	20	10

Package	Product Name	Product ID	Maximum Spread per December Expiry			Minimum Quote Size per December Expiry		
			1 <sup>st</sup>	2 <sup>nd</sup>	3 <sup>rd</sup>	1 <sup>st</sup>	2 <sup>nd</sup>	3 <sup>rd</sup>
SDFUS	Hewlett Packard Enterprise Co	H2PE	25%	25%	35%	20	20	10
SDFUS	FedEx Corp	F2DX	50%	50%	60%	20	20	10
SDFUS	Colgate-Palmolive Co	C2LP	25%	25%	35%	20	20	10
SDFUS	Blackstone Inc	B2X	50%	50%	60%	20	20	10
SDFUS	Kellogg Co	K2LO	25%	25%	35%	20	20	10
SDFUS	NVIDIA Corp	N2VA	50%	50%	60%	20	20	10
SDFUS	Exxon Mobil Corp	X2MF	25%	25%	35%	20	20	10
SDFUS	Merck & Co Inc	M2CC	25%	25%	35%	20	20	10
SDFUS	MetLife Inc	M2ET	25%	25%	35%	20	20	10
SDFUS	Boeing Co	B2CO	50%	50%	60%	20	20	10
SDFUS	Booking Holdings Inc	P2CL	50%	50%	60%	20	20	10
SDFUS	Meta Platforms Inc	F2BU	50%	50%	60%	20	20	10
SDFUS	Las Vegas Sands Corp	L2VS	50%	50%	60%	20	20	10
SDFUS	Royal Caribbean Group	R2CL	50%	50%	60%	20	20	10
SDFUS	Salesforce Inc	F2OO	50%	50%	60%	20	20	10
SDFUS	Walt Disney Co/	D2IS	50%	50%	60%	20	20	10
SDFUS	Broadcom Inc	A2VG	<u>50%</u>	<u>50%</u>	<u>60%</u>	<u>20</u>	<u>20</u>	<u>10</u>
SDFUS	Gilead Sciences Inc	G2IL	<u>50%</u>	<u>50%</u>	<u>60%</u>	<u>20</u>	<u>20</u>	<u>10</u>
SDFUS	Halliburton Co	H2AL	<u>50%</u>	<u>50%</u>	<u>60%</u>	<u>20</u>	<u>20</u>	<u>10</u>
SDFUS	NextEra Energy Inc	F2PL	<u>50%</u>	<u>50%</u>	<u>60%</u>	<u>20</u>	<u>20</u>	<u>10</u>
SDFUS	NIKE Inc	N2KE	<u>50%</u>	<u>50%</u>	<u>60%</u>	<u>20</u>	<u>20</u>	<u>10</u>
SDFUS	Home Depot Inc/The	H2DF	<u>50%</u>	<u>50%</u>	<u>60%</u>	<u>20</u>	<u>20</u>	<u>10</u>
SDFUS	Union Pacific Corp	U2NP	<u>50%</u>	<u>50%</u>	<u>60%</u>	<u>20</u>	<u>20</u>	<u>10</u>
SDFUS	United Parcel Service Inc	U2PS	<u>50%</u>	<u>50%</u>	<u>60%</u>	<u>20</u>	<u>20</u>	<u>10</u>
SDFUS	UnitedHealth Group Inc	U2NH	<u>50%</u>	<u>50%</u>	<u>60%</u>	<u>20</u>	<u>20</u>	<u>10</u>