

## **Product Specific Supplement for Futures on ETFs**

**Validity: Until 31 December 2023**

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### **Preamble**

This Product Specific Supplement for Futures on ETFs (hereinafter referred to as "Product Specific Supplement") forms an integral part of the Liquidity Provider Agreement (LPA).

A Liquidity Provider scheme for Futures on ETFs 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 BBB	Package PBB	Strategy CBB	Larger Size LBB	Tighter Spread TBB	Stress Presence SBB	Eurex EnLight EBB	Revenue Sharing
Non-package	All Futures on ETFs	✓					✓		

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
<b>Order book</b>	Basis	50%
	Package	-
	Strategy	-
	Larger Size	-
	Tighter Spread	-
	<b>Total</b>	<b>50%</b>
<b>Eurex EnLight</b>	Basis	50%
	Package	-
	Strategy	-
	Eurex EnLight	-
	<b>Total</b>	<b>50%</b>
<b>TES</b>	Basis	50%
	Package	-
	Strategy	-
	Eurex EnLight	-
	<b>Total</b>	<b>50%</b>

### 3. Basis 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:

	All ETF Futures
<b>Quotation Period:</b>	09:00 – 17:30 CE(S)T
<b>Required Coverage:</b>	80%
<b>Maturity Range:</b>	The front month needs to be quoted. Five exchange days prior to expiration, Liquidity Providers may choose to quote either the front month or the second expiration month.
<b>Minimum Quote Size:</b>	See quotation parameters table below (cp. Sec. 4.2)
<b>Maximum Spread:</b>	See quotation parameters table below (cp. Sec. 4.2)

### 4. Quotation Requirements

#### 4.1. Spread Classes

Spread Class	Bid up to	Maximum Spread	Unit
FETF 1	50	0.10	Tick
		0.20%	Percent
FETF 2	50	0.50	Tick
		1.00%	Percent

#### 4.2. Quotation Parameters

The following quotation parameters apply for the quotation requirements pursuant to Sec. 3 above.

<b>Futures on</b>	<b>Product ID</b>	<b>Asset Class</b>	<b>Spread Class</b>	<b>Basis Minimum Quote Size (contracts)</b>
iShares DAX® UCITS ETF (DE)	EXSF	Equity	FETF 1	20
iShares EURO STOXX 50® UCITS ETF	EUNF	Equity	FETF 1	20
iShares SMI® (CH)	XMTF	Equity	FETF 1	20
Xtrackers Harvest CSI300 UCITS ETF	CRQF	Equity	FETF 1	20
Xetra-Gold®	FXGL	Commodity	FETF 2	5
WisdomTree Physical Gold ETC	FPHA	Commodity	FETF 1	10
WisdomTree WTI Crude Oil ETC	FCRU	Commodity	FETF 1	50