

Product Specific Supplement for Futures and Options on FTSE Crypto Indexes

Validity: Until 31 December 2026

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Preamble

This Product Specific Supplement for Futures on FTSE Crypto Indexes and Options on FTSE Crypto Index Futures (hereinafter referred to as "Product Specific Supplement") forms an integral part of the Liquidity Provider Agreement (LPA).

A Liquidity Provider scheme for Futures on FTSE Crypto Indexes and Options on FTSE Crypto Index Futures will be 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	Revenue Sharing
Single Crypto Futures	FBTE/FTU FETE/FETU	✓						
Single Crypto Options	OBTE/OBTU OETE/OETU	✓						
AMM-FBT	FBTE/FTU	✓	✓					
AMM-FBT-THX	FBTE/FTU	✓	✓					
AMM-FET	FETE/FETU	✓	✓					
AMM-FET-THX	FETE/FETU	✓	✓					
AMM-OBT	OBTE/OBTU	✓	✓					
AMM-OET	OETE/OETU	✓	✓					
AMM-Nano	FNBT/FNET	✓	✓					

The requirements for Strategy Block, Larger Size Block, Tighter Spread Block and Stress Presence Block and EnLight are product group specific and can be found in section 2.3 of the General Supplement to the LPA.

* For products with MMO flag.

2. Liquidity Provider Rebates

Upon fulfilment of the Building Block requirements of a 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	Single Crypto Futures	Single Crypto Options	AMM-FBT AMM-FBT-THX (SP1/SP2) AMM-FET AMM-FET-THX (SP1/SP2)	AMM-OBT AMM-OET	AMM-Nano (SP1/SP2)
Order book	Basis	75%	75%	75%	75%	0%
	Package	-	-	25%	25%	100%
	Strategy	-	-	-	-	-
	Larger Size	-	-	-	-	-
	Tighter Spread	-	-	-	-	-
	Total	75%	75%	100%	100%	100%
Eurex EnLight	Basis	75%	75%	75%	75%	0%
	Package	-	-	25%	25%	100%
	Strategy	-	-	-	-	-
	EnLight	-	-	-	-	-

	Total	75%	75%	100%	100%	100%
Off-book	Basis	75%	75%	75%	75%	0%
	Package	-	-	25%	25%	100%
	Strategy	-	-	-	-	-
	Total	75%	75%	100%	100%	100%

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:

	Single Crypto Futures	Single Crypto Futures (THX)	AMM-FUT-EXT	Single Crypto Options	AMM-OBT	AMM-OET
Quotation Period:	08:00 – 22:00 CE(S)T	01:00 – 08:00 CE(S)T	08:00 – 22:00 CE(S)T	08:00 – 20:00 CE(S)T		
Required Coverage:	80%	80%	70%	60%		
Maturity Range:	Only the front month must be quoted*	Only the front month must be quoted*	Four additional expirations in at least one Crypto Futures	First five monthly expirations		
Strike Price Window:	n/a	n/a	n/a	10 out of 25		5 out of 25
Minimum Quote Size:	1** lot	1** lot	1** lot	1** lot		
Maximum Spread:	0.15%	0.15%	Exp. 2 & 3: 0.25% Exp. 4 & 5: 1.00%	Spread Class OBTX / OETX (cp. Sec. 5.1)		

	AMM-FBT-SP1 AMM-FET-SP1	AMM-FBT-THX-SP1 AMM-FET-THX-SP1	AMM-FBT-SP2 AMM-FET-SP2	AMM-FBT-THX-SP2 AMM-FET-THX-SP2	AMM-Nano-SP1	AMM-Nano-SP2
Quotation Period:	08:00 – 22:00 CE(S)T	01:00 – 08:00 CE(S)T	08:00 – 22:00 CE(S)T	01:00 – 08:00 CE(S)T	01:00 – 22:00 CE(S)T	
Required Coverage:	70%	70%	80%	80%	60%	75%
Maturity Range:	Only the front month must be quoted*	Only the front month must be quoted*	Only the front month must be quoted*	Only the front month must be quoted*	Only the front month must be quoted***	
Minimum Quote Size:	1** lot	1** lot	FBTU/FBTE: 20** lots FETU/FETE: 5** lots	5** lots	10** lots	300** lots
Maximum Spread:	FBTU/FETU: 0.05% FBTE/FETE: 0.075%	0.075%	FBTU/FBTE: 0.10% FETU/FETE: 0.15%	0.15%	0.03%	0.10%

* Three trading days prior to expiry (typically Wed, Thu, Fri), the second month can be quoted, alternatively

** The minimum quote size can be reviewed if the price of the underlying changes significantly

*** Five days prior to expiry, both front and second month must be quoted. For the second month double spread / half size applies.

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:

Scheme	Package Constituents with Compulsory Fulfilment
AMM-FBT-SP1	FBTE/FBTU
AMM-FBT-THX-SP1	FBTE/FBTU

AMM-FBT-SP2	FBTE/FTU
AMM-FBT-THX-SP2	FBTE/FTU
AMM-OBT	OBTE/OBTU
AMM-FET-SP1	FETE/FETU
AMM-FET-THX-SP1	FETE/FETU
AMM-FET-SP2	FETE/FETU
AMM-FET-THX-SP2	FETE/FETU
AMM-OET	OETE/OETU
AMM-FUT-EXT	FBTE/FTU FETE/FETU
AMM-Nano-SP1	FNBT/FNET
AMM-Nano-SP2	FNBT/FNET

4. Quotation Requirements

4.1. Available Spread Classes

Spread Class	Bid up to	Maximum Spread	Unit
OBTX	500	125	absolute (Index Points)
	5000	25%	percent
		1250	absolute (Index Points)
OETX	40	10	absolute (Index Points)
	200	25%	percent
		50	absolute (Index Points)

For the last two expirations in the maturity range, the maximum spread is increased to two times the maximum spread as outlined in above table for permanent quotation.