

## **Product Specific Supplement for Total Return Futures on FTSE® 100 Index**

**Validity: Until 31<sup>st</sup> December 2024**

**Contact:** Stuart Heath, Product R&D Equity and Index, T +44-207-862-72 53, [stuart.heath@eurex.com](mailto:stuart.heath@eurex.com)

### **Preamble**

This Product Specific Supplement for Total Return Futures on FTSE® 100 Index (hereinafter referred to as "Product Specific Supplement") forms an integral part of the Liquidity Provider Agreement (LPA).

~~Three~~ Two Liquidity Provider schemes for Total Return Futures on FTSE® 100 Index 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 ID	Basis	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
TTUK 1	TTUK	✓							
TTUK 2	TTUK	✓							
<u>TTUK 3</u>	<u>TTUK</u>	<u>✓</u>							

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. 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	TTUK 1	TTUK 2	<u>TTUK 3</u>
Order book	Basis	50%	100%	<u>100%</u>
	Package	-	-	⋮
	Strategy	-	-	⋮
	Larger Size	-	-	⋮
	Tighter Spread	-	-	⋮
	Stress Presence	-	-	⋮
	<b>Total</b>		<b>50%</b>	<b>100%</b>
Eurex EnLight	Basis	-	-	⋮
	Package	-	-	⋮
	Strategy	-	-	⋮
	Eurex EnLight	-	-	⋮
	<b>Total</b>		-	-
TES	Basis	50%	100%	<u>100%</u>
	Package	-	-	⋮
	Strategy	-	-	⋮
	Eurex EnLight	-	-	⋮
	<b>Total</b>		<b>50%</b>	<b>100%</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:

	TTUK 1	TTUK 2	TTUK 3
<b>Quotation Period:</b>	10:15 – 17:25 CE(S)T		
<b>Required Coverage:</b>	40%	67%	<u>67%</u>
<b>Maturity Range:</b>	The first 16 expirations need to be quoted. Fifteen days prior to expiration the front month does not have to be quoted	All expirations need to be quoted. Fifteen days prior to expiration the front month does not have to be quoted	<u>All expirations need to be quoted.</u> <u>Fifteen days prior to expiration the front month does not have to be quoted</u>
<b>Minimum Quote Size:</b>	50 contracts on the bid and ask side for the first 4 expirations; 25 contracts on the bid and ask side for <del>expirations 5 – 14</del> <u>inclusive all other expirations</u>		<u>10 contracts on the bid and ask side</u>
<b>Maximum Spread:</b>	Spread Class "TTUK" (cp. Sec 4.1)		<u>Spread Class "TTUK1"</u> (cp. Sec 4.1)

### 4. Quotation Requirements

#### 4.1. Available Spread Classes

Spread Class	Maximum Spread		Unit
	Exp 1-14	Exp. > 14	
TTUK	12.0	20.0	absolute ( <u>Basis Points</u> )
<u>TTUK1</u>	<u>5.0</u>	<u>8.0</u>	<u>absolute (Basis Points)</u>