

## **Product Specific Supplement for FTSE® 100 Declared Dividend Index Futures**

**Validity: Until 31 December 2026**

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### **Preamble**

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

A Liquidity Provider scheme for FTSE® 100 Declared Dividend Index Futures (FTDD) 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 ID	Basis BBB	Package PBB	Strategy CBB	Larger Size LBB	Tighter Spread TBB	Stress Presence SBB	Eurex EnLight EBB	Advanced ABB	Revenue Sharing
FTDD	FTDD	✓							✓	

The requirements for Strategy Building Block, Larger Size Building Block, Tighter Spread Building Block, Stress Presence 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. 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	FTDD
<b>Order book</b>	<b>Basis</b>	<b>60%</b>
	<b>Package</b>	-
	<b>Strategy</b>	-
	<b>Larger Size</b>	-
	<b>Tighter Spread</b>	-
	<b>Advanced Building Block</b>	<b>0-20%</b>
	<b>Total</b>	<b>60-80%</b>
<b>Eurex EnLight</b>	<b>Basis</b>	<b>60%</b>
	<b>Package</b>	-
	<b>Strategy</b>	-
	<b>Eurex EnLight</b>	-
	<b>Advanced Building Block</b>	<b>0-20%</b>
	<b>Total</b>	<b>60-80%</b>
<b>TES</b>	<b>Basis</b>	<b>60%</b>
	<b>Package</b>	-
	<b>Strategy</b>	-
	<b>Eurex EnLight</b>	-
	<b>Advanced Building Block</b>	<b>0-20%</b>
	<b>Total</b>	<b>60-80%</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:

	FTDD
<b>Quotation Period:</b>	09:00 – 17:30 CE(S)T
<b>Required Coverage:</b>	67%
<b>Maturity Range:</b>	All expirations need to be quoted
<b>Minimum Quote Size:</b>	50 contracts on the bid and ask side for all expirations
<b>Maximum Spread:</b>	8% for all expirations

### 4. Advanced Building Block

For FTDD 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 FTDD 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. above.